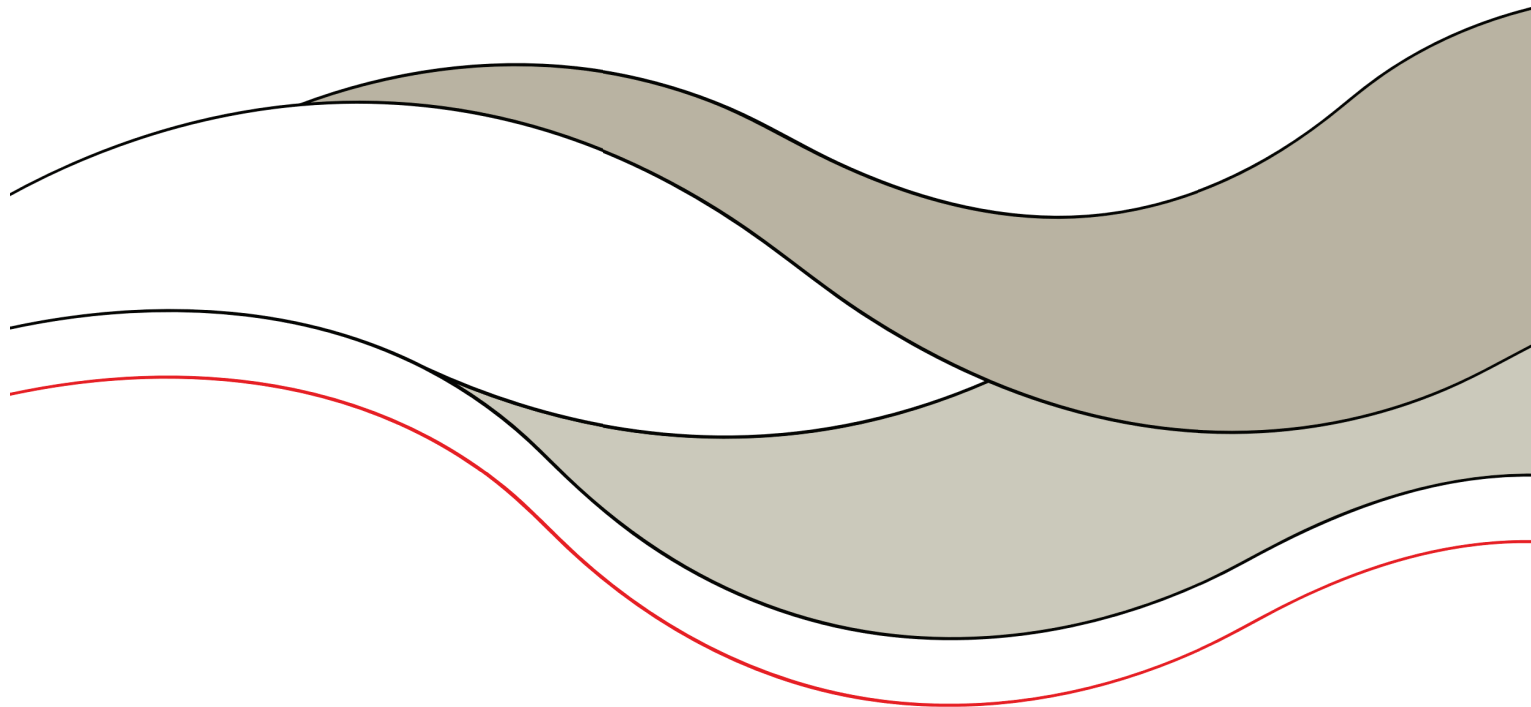


Annual Report 2022/2023

Audited annual report as of
31 October 2023



Investment fund under Swiss law with multiple sub-funds (umbrella fund) for qualified investors of the category other funds for traditional investments

- | | | |
|---|---|--|
| <ul style="list-style-type: none"> UBS (CH) Institutional Fund – Bonds CHF Ausland – Bonds CHF Ausland Corporate Passive II – Bonds CHF Ausland Medium Term – Bonds CHF Ausland Passive II – Bonds CHF Inland – Bonds CHF Inland Corporate Passive II – Bonds CHF Inland Medium Term – Bonds CHF Inland Passive II – Bonds CHF Prime Ausland – Bonds USD Inflation-linked Passive II – Equities Canada Passive II – Equities Emerging Markets Asia – Equities Emerging Markets Global – Equities Emerging Markets Global ESG Leaders Passive II – Equities Emerging Markets Global ESG Screened Passive II – Equities Emerging Markets Global Passive II | <ul style="list-style-type: none"> – Equities Emerging Markets Global Minimum Volatility II – Equities Europe Passive II – Equities Global ESG Leaders Passive II – Equities Global ESG Leaders Passive (CHF hedged) II – Equities Global ESG Screened Passive II – Equities Global Passive II – Equities Global Passive (CHF hedged) II – Equities Global (ex Switzerland) Opportunity – Equities Global Small Cap Passive II – Equities Global (ex Switzerland) Sustainable – Equities Israel Passive II – Equities Japan Passive II – Equities Switzerland Passive Large Capped II – Equities Switzerland Passive All II – Equities Switzerland Passive Large II – Equities Switzerland Small & Mid Cap Passive II – Equities UK Passive II | <ul style="list-style-type: none"> – Equities USA Passive II – Equities Pacific (ex Japan) Passive II – Global Aggregate Bonds Passive II – Global Aggregate Bonds Passive (CHF hedged) II – Global Allocation (USD) – Global Bonds 1 – Global Bonds 3 in Liquidation – Global Bonds 4 – Global Bonds Fiscal Strength Passive (CHF hedged) – Global Bonds Passive (CHF hedged) II – Global Bonds Sustainable – Global Corporate Bonds (CHF hedged) II – Global Corporate Bonds Passive (CHF hedged) II – Global Real Estate Securities Passive (CHF hedged) II – Small & Mid Cap Equities Switzerland – Swiss Real Estate Selection II |
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Sales restrictions

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

Investors who are US persons must not be offered, sold or supplied with any units of this umbrella fund. A US person is someone who:

- (i) is a United States person within the meaning of paragraph 7701(a) (30) of the US Internal Revenue Code of 1986 (as amended) and the Treasury Regulations enacted in the Code;
- (ii) is a US person within the meaning of regulation S in the US Securities Act of 1933 (17 CFR § 230.902(k));
- (iii) is a non-US 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 of America within the meaning of rule 202(a)(30)-1 of the US Investment Advisers Act of 1940 (as amended); or
- (v) is a trust, a legal entity or another structure founded for the purpose of enabling US persons to invest in this umbrella fund.

Asset class and ISIN

UBS (CH) Institutional Fund –

Bonds CHF Ausland

I-A1	CH0015796813
I-B	CH0015057356
I-X	CH0015796904

Bonds CHF Ausland Corporate Passive II

I-A1	CH0189613653
I-B	CH0189613646
I-X	CH0189613695
U-X	CH0189613703

Bonds CHF Ausland Medium Term

I-A1	CH0116028587
I-B	CH0116029023
I-X	CH0116029072

Bonds CHF Ausland Passive II

I-A1	CH0046159130
I-B	CH0046159221
I-X	CH0046159262

Bonds CHF Inland

I-A1	CH0015797019
I-B	CH0012966799
I-X	CH0015797134
U-X	CH0313486786

Bonds CHF Inland Corporate Passive II

I-A1	CH0189613729
I-B	CH0189613711
I-X	CH0189613752
U-X	CH0189613760

Bonds CHF Inland Medium Term

I-A1	CH0017257004
I-B	CH0017257012
I-X	CH0017257038

Bonds CHF Inland Passive II

I-B	CH0046159403
I-X	CH0046159437

Bonds CHF Prime Ausland

I-A1	CH0022466079
I-X	CH0022466178
U-X	CH0318156509

Bonds USD Inflation-linked Passive II

I-A1	CH0589187332
I-X	CH0228562168

Equities Canada Passive II

I-X	CH0125122009
(CAD) I-X	CH1216998299

Equities Emerging Markets Asia

I-A1	CH0023760173
I-B	CH0023760447
I-X	CH0023760694

Equities Emerging Markets Global

I-A1	CH0018841301
(CHF) I-A1	CH0252809618
(CHF) I-B	CH0252809584
I-X	CH0018841327
(CHF) I-X	CH0252809626
(EUR) I-X	CH0592418203

Equities Emerging Markets Global ESG Leaders Passive II

(CHF) I-A1	CH1195110833
(CHF) I-X	CH1167887459

Equities Emerging Markets Global ESG Screened Passive II

(CHF) I-X	CH1167887517
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Equities Emerging Markets Global Passive II

I-A1	CH0106623892
(CHF) I-A1	CH0252809709
I-A2	CH0113748849
I-B	CH0106623900
(CHF) I-B	CH0252809667
I-X	CH0106623884
(CHF) I-X	CH0252809717

Equities Emerging Markets Global Minimum Volatility II

I-X	CH0314796050
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Equities Europe Passive II

I-X	CH0125122173
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Equities Global ESG Leaders Passive II

I-A1	CH1112281683
I-X	CH1112281725

Equities Global ESG Leaders Passive (CHF hedged) II

I-X CH1112281782
U-X CH1112281790

Equities Global ESG Screened Passive II

I-X CH0595244341
I-X-dist CH1213843217

Equities Global Passive II

I-A1 CH0101922323
I-B CH0101922331
I-X CH0101922372

Equities Global Passive (CHF hedged) II

I-A1 CH0266284626
I-A3 CH0266284642
I-B CH0266284618
I-X CH0266284675

Equities Global (ex Switzerland) Opportunity

I-A1 CH0522445540
I-B CH0518771131
I-X CH0518771115

Equities Global Small Cap Passive II

I-A1 CH0336601908
I-B CH0336602161
I-X CH0255695477

Equities Global (ex Switzerland) Sustainable

I-A1 CH0032870880
I-B CH0032870971
I-X CH0032871029

Equities Israel Passive II

I-X CH0366436894

Equities Japan Passive II

I-X CH0125121183

Equities Switzerland Passive Large Capped II

I-X CH0378452160

Equities Switzerland Passive All II

I-A1 CH0046159478
I-B CH0046160518
I-X CH0046161532

Equities Switzerland Passive Large II

I-B CH0046164064
I-X CH0046164148

Equities Switzerland Small & Mid Cap Passive II

I-A1 CH0302288847
I-B CH0302290082
I-X CH0302290124
U-X CH0302290181

Equities UK Passive II

I-X CH0566509102
(GBP) I-X CH1216998422
U-X CH0566509128

Equities USA Passive II

I-X CH0189185405
U-X CH0189332304

Equities Pacific (ex Japan) Passive II

I-X CH0147422908

Global Aggregate Bonds Passive II

I-B CH0184182738
I-X CH0184182746
U-X CH0184182753

Global Aggregate Bonds Passive (CHF hedged) II

I-A1 CH0121800749
I-A2 CH0121800764
I-A3 CH0121800798
I-B CH0121800822
I-X CH0121275595

Global Allocation (USD)

I-A1 CH0020552193
I-B CH0020552219

Global Bonds 1

I-X CH0015797662

Global Bonds 3 in Liquidation

I-A1 CH0015797878
I-X CH0015798090

Global Bonds 4

I-A1 CH0016640911
I-B CH0016640929
I-X CH0016640937

Global Bonds Fiscal Strength Passive (CHF hedged)

I-A1 CH0189613570
I-X CH0189613620

Global Bonds Passive (CHF hedged) II

I-A1	CH0044514682
I-B	CH0044514732
I-X	CH0044515267

Global Bonds Sustainable

I-X	CH0016631332
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Global Corporate Bonds (CHF hedged) II

I-X	CH0438149202
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Global Corporate Bonds Passive (CHF hedged) II

I-A1	CH0184182621
I-A3	CH0184182647
I-B	CH0184182662
I-X	CH0184182670

Global Real Estate Securities Passive (CHF hedged) II

I-A1	CH0021980898
I-B	CH0021980948
I-X	CH0021980963

Small & Mid Cap Equities Switzerland

I-A1	CH0011764302
I-B	CH0011764310
I-X	CH0015800003

Swiss Real Estate Selection II

I-A1	CH0035427274
I-A3	CH0180512904
I-B	CH0035433488
I-X	CH0035433595

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

Franz Gysin

Independent Member

Werner Strebel

Independent Member

Executive Board

Eugène Del Cioppo

CEO

Georg Pfister

Deputy Managing Director as well as

Operating Office, Finance, HR

Urs Fäs

Real Estate Fund

Christel Müller

Business Risk Management

Thomas Reisser

Compliance & Operational Risk Control

Matthias Börlin

Admin, Custody & Tax Oversight

Daniel Diaz

Delegation & Investment Risk Management

Melanie Gut

Corporate & Regulatory Governance

Patric Schläpfer

Corporate Services

Hubert Zeller

White Labelling Solutions Switzerland

Custodian bank

UBS Switzerland AG, Zurich

Auditors

Ernst & Young Ltd, Basel

Transfer of investment decisions

UBS (CH) Institutional Fund

- Equities Global (ex Switzerland) Opportunity

- Global Aggregate Bonds Passive II

- Global Bonds 1

- Global Bonds 3 in Liquidation

- Global Bonds 4

- Global Bonds Sustainable

- Global Corporate Bonds (CHF hedged) II

- Global Corporate Bonds Passive (CHF hedged) II

UBS Asset Management (UK) Ltd, London

UBS (CH) Institutional Fund

- Equities Emerging Markets Asia

UBS Asset Management (Singapore) Ltd, Singapore

UBS (CH) Institutional Fund

- Equities Global (ex Switzerland) Sustainable

UBS Asset Management (Americas) Inc., Chicago and

UBS Asset Management (UK) Ltd, London

All remaining sub-funds

UBS Asset Management Switzerland AG, Zurich

Transfer of administration

The administration of the investment funds, in particular accounting, calculation of the net asset value, tax settlement, operation of IT systems and the preparation of performance reports, has been transferred 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 delegated duties are carried out in Switzerland.

Paying agents

UBS Switzerland AG, Zurich

and its branches in Switzerland

Notices to investors

Amendments to the fund contract

UBS (CH) Institutional Fund

- Bonds CHF Ausland
- Bonds CHF Ausland Corporate Passive II
- Bonds CHF Ausland Medium Term
- Bonds CHF Ausland Passive II
- Bonds CHF Inland
- Bonds CHF Inland Corporate Passive II
- Bonds CHF Inland Medium Term
- Bonds CHF Inland Passive II
- Bonds CHF Prime Ausland
- Bonds USD Inflation-linked Passive II
- Equities Canada Passive II
- Equities Emerging Markets Asia
- Equities Emerging Markets Global
- Equities Emerging Markets Global ESG Leaders Passive II
- Equities Emerging Markets Global ESG Screened Passive II
- Equities Emerging Markets Global Passive II
- Equities Emerging Markets Global Minimum Volatility II
- Equities Europe Passive II
- Equities Global ESG Leaders Passive II
- Equities Global ESG Leaders Passive (CHF hedged) II
- Equities Global ESG Screened Passive II
- Equities Global Passive II
- Equities Global Passive (CHF hedged) II
- Equities Global (ex Switzerland) Opportunity
- Equities Global Small Cap Passive II
- Equities Global (ex Switzerland) Sustainable
- Equities Israel Passive II
- Equities Japan Passive II
- Equities Switzerland Passive Large Capped II
- Equities Switzerland Passive All II
- Equities Switzerland Passive Large II
- Equities Switzerland Small & Mid Cap Passive II
- Equities UK Passive II
- Equities USA Passive II
- Equities Pacific (ex Japan) Passive II
- Global Aggregate Bonds Passive II
- Global Aggregate Bonds Passive (CHF hedged) II
- Global Allocation (USD)
- Global Bonds 1
- Global Bonds 3 in Liquidation
- Global Bonds 4
- Global Bonds Fiscal Strength Passive (CHF hedged)
- Global Bonds Passive (CHF hedged) II
- Global Bonds Sustainable
- Global Corporate Bonds (CHF hedged) II
- Global Corporate Bonds Passive (CHF hedged) II
- Global Real Estate Securities Passive (CHF hedged) II
- Small & Mid Cap Equities Switzerland
- Swiss Real Estate Selection II

UBS (CH) Institutional Fund – Global Bonds 3 in Liquidation

The sub-fund "– Global Bonds 3 in Liquidation" was set in liquidation on 5 December 2023. For further information, please refer to the liquidation report.

Notice of 27 April 2022

1. General changes

The fund contract with appendix has been modified in line with the Financial Services Act (FinSA), the revised Collective Investment Schemes Act (CISA), the associated ordinances and the new model documents based on them.

2. Units and unit classes (§ 6)

Unit class I-X-dist should be created and described as follows:

"The costs for asset management, distribution activities in relation to the sub-funds and administration of the fund (comprising fund management company, administration and custodian bank) are charged to the investor under the above written agreement. This remuneration covers the costs to be borne by the investor for the services of asset management, distribution activities in relation to the sub-funds and fund administration. The fee schedule set out in this agreement may vary depending on the investor (cf. Section 6.4 of the appendix). No minimum investment is required. Unit class "I-X-dist" differs from unit classes "I-A1", "I-A2", "I-A3", "I-B", "I-X" and "U-X" in the level of commission."

Further information on the new unit class can be found in § 19 prov. 1 d and in the appendix.

3. Investment policy (§ 8)

Under prov. 1 a, it is to be restated that investments in SPACs (special purpose acquisition company) are also possible. An investment limit of 10% is to be included with regard to investments in SPACs for the sub-funds "– Equities Switzerland", let. CC and "– Small & Mid Cap Equities Switzerland", let. WW. Further explanations have been included in the appendix.

Notes should be updated in the provisions for the sub-funds "– Equities Emerging Markets Global ESG Leaders Passive II", let. N, "– Equities Global ESG Leaders Passive II", let. S and "– Equities Global ESG Leaders Passive (CHF hedged) II", let. T, stating that these sub-funds serve as target funds for the PF Pension umbrella fund (cf. prov. 6 below).

It should be specified for the sub-funds "– Equities Emerging Markets Global ESG Screened Passive II", let. O and "– Equities Global ESG Screened Passive II", let. U, that investments should be avoided in companies that are less committed to environmental or social aspects than others.

For the sub-fund "– Equities Global ESG Leaders Passive (CHF hedged) II", let. T, a reference to prov. 2 should be updated in the appendix of the fund contract in connection with the use of the parent index.

The special investment policy of the sub-fund "– Equities Global (ex Switzerland) Sustainable", let. Z, shall now read as follows at the start:

"The investment objective of this sub-fund is principally to invest in companies that take account of sustainability criteria and consequently have a suitable sustainability profile. In the research process, which is explained under prov. 2 in the appendix, both internal sustainability analyses of UBS Asset Management Switzerland AG and those of appropriately recognized ESG research providers (such as MSCI ESG Research and Sustainalytics for general ESG data) are used to assess the sustainability. UBS's ESG Consensus Score assesses sustainability factors, such as the performance of these issuers on environmental, social and governance (ESG) issues, to identify issuers with a compelling environmental and social profile for the investment universe."

Exclusion criteria (negative screening) and ESG assessments (ESG integration) as well as an ESG-based instrument selection (best-in-class) are applied. In addition, as far as possible, companies are actively engaged in order to address identified ESG risks and opportunities in a targeted manner through direct dialog (stewardship approach)."

The investment restriction of the sub-fund "– Global Allocation (USD)", let. MM, in relation to debt paper and rights with a rating of between BBB- and C or equivalent, is to be increased from 20% to 35%.

The special investment policy of the sub-fund "– Global Bonds Sustainable", let. SS, shall now read as follows at the start:

"The investment objective of this sub-fund is principally to invest in issuers that take account of sustainability criteria and consequently have a suitable sustainability profile. During the investment process, which is explained in the appendix, the sustainability is assessed through internal analysis provided by UBS Asset Management Switzerland AG and recognized agencies. The UBS ESG Consensus Score assesses sustainability factors, such as the performance of these issuers on environmental, social and governance (ESG) issues, to identify issuers with a compelling environmental and social profile for the investment universe."

Both exclusion criteria (negative screening) and ESG assessments (ESG integration) as well as an ESG-based instrument selection (best-in-class) are applied. In addition, as far as possible, companies are actively engaged in order to address identified ESG risks and opportunities in a targeted manner through direct dialog (stewardship approach)."

For sub-fund "– Swiss Real Estate Selection II", let. XX, the following note is to be updated:

"In accordance with the above provisions, the fund management company may invest a substantial portion of the sub-fund's assets in real estate funds. These real estate funds are typically listed on the stock exchange and their units are traded daily at market prices. Market conditions may cause the units of the real estate funds to trade at a high discount. Under such circumstances, it may not be in the interest of investors for the units of the real estate funds to be sold on the stock exchange, but rather for the units to be redeemed via the primary market. In which case, termination notice periods of up to one year would have to be observed. Such market conditions may lead to liquid-

ity bottlenecks for the sub-fund. As a result, the fund management company may not be able to service redemptions."

4. Issue and redemption of units (§ 17)

The following provision should be updated under a new prov. 7:

"7. In the interest of the investors remaining in the investment fund, the fund management company reserves the right for the sub-fund - Swiss Real Estate Selection II in exceptional circumstances, such as insufficient liquidity of the market underlying the benchmark, to reduce all redemption requests (gating) on days on which the total net amount of redemptions (excluding contributions and deliveries in kind) exceeds CHF 15 million. In such circumstances, the fund management company may decide to reduce redemption applications proportionally and in the same proportion at its own discretion. The remaining part of the redemption orders shall be deemed to have been received for the next valuation day and settled at the terms applicable on that day. This means there is no preferential treatment of deferred redemption requests. The fund management company shall immediately apprise the auditors and the supervisory authority of any decision to suspend the gating. It shall also notify the investors in an appropriate manner."

5. Appropriation of net income (§ 22)

The provision shall now read as follows:

- "1. The net income of each unit class of the sub-funds shall be added annually to the assets of the relevant unit class of the sub-fund for reinvestment. The fund management company may also decide to make interim reinvestments with the income of each unit class on behalf of the sub-fund, subject to any taxes and duty charged on the reinvestment.
2. The net income of each distributing unit class of the fund will be distributed to the investors annually within four months of the close of the financial year in the relevant accounting currency (CHF/ USD). The fund management company may make additional interim distributions from the income. Up to 30% of the net income of a unit class (incl. income carried forward) may be carried forward to the new account.
3. Reinvestment or distribution can be waived and total net income can be carried forward to new account if:
- the net income of the current financial year and the income carried forward from earlier financial years of the collective investment scheme or a unit class amounts to less than 1% of the net asset value of the collective investment scheme or the unit class, and
- the net income of the current financial year and the income carried forward from earlier financial years of the collective investment scheme or a unit class amounts to less than one unit of the accounting currency of the collective investment scheme or the unit class.
4. Capital gains realized on the sale of assets and rights can be distributed by the fund management company or retained for the purpose of reinvestment."

6. Duration of the sub-funds and dissolution (§ 26)

As part of the structure of the sub-funds "– Equities Emerging Markets Global ESG Leaders Passive II", "– Equities Global ESG Leaders Passive II" and "– Equities Global ESG Leaders Passive

(CHF hedged) II" as target funds of individual sub-funds of the PF Pension umbrella fund (cf. prov. 3 above), prov. 2 shall be updated as follows:

"The following shall apply for the sub-funds "- Equities Global ESG Leaders Passive II", "- Equities Global ESG Leaders Passive (CHF hedged) II" and "- Equities Emerging Markets Global ESG Leaders Passive II":

This sub-fund serves as target fund for the sub-funds "PF Pension - ESG 50 Fund", "PF Pension - ESG 75 Fund" and "PF Pension - ESG 100 Fund" (fund of funds):

The "PF Pension - ESG 50 Fund" fund of funds may, in accordance with its risk diversification provisions, invest 40% of the sub-fund's assets in units of the target fund "UBS (CH) Institutional Fund - Equities Global ESG Leaders Passive II" and "UBS (CH) Institutional Fund - Equities Global ESG Leaders Passive (CHF hedged) II".

The "PF Pension - ESG 75 Fund" fund of funds may, in accordance with its risk diversification provisions, invest 55% of the sub-fund's assets in units of the target fund "UBS (CH) Institutional Fund - Equities Global ESG Leaders Passive II" and "UBS (CH) Institutional Fund - Equities Global ESG Leaders Passive (CHF hedged) II".

The "PF Pension - ESG 100 Fund" fund of funds may, in accordance with its risk diversification provisions, invest 70% of the sub-fund's assets in units of the target fund "UBS (CH) Institutional Fund - Equities Global ESG Leaders Passive II" and "UBS (CH) Institutional Fund - Equities Global ESG Leaders Passive (CHF hedged) II".

If an application is made by a fund of funds for the redemption of a substantial portion of the units relative to the assets of the target fund, the fund management company is required to check whether this redemption may be carried out with no detrimental impact on the remaining investors. Only then will it approve the redemption by the fund of funds. If the redemption cannot be carried out without any detrimental impact, it will not be approved. The redemption by the target fund will be suspended immediately and the affected target fund will be dissolved without notice. The redemption will then be paid to the fund of funds as part of the dissolution process."

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 9 December 2022. The amendments entered into force on 9 December 2022.

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 most recently 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) Institutional Fund – Bonds CHF Ausland

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		226 999 107.06	171 831 095.26	202 002 028.05
Class I-A1	CH0015796813			
Net asset value per unit in CHF		1 062.27	1 001.67	1 124.71
Issue and redemption price per unit in CHF ¹		1 061.21	1 001.67	1 124.71
Number of units outstanding		7 230.5020	7 656.4080	10 527.6590
Class I-B	CH0015057356			
Net asset value per unit in CHF		1 078.33	1 015.96	1 139.10
Issue and redemption price per unit in CHF ¹		1 077.25	1 015.96	1 139.10
Number of units outstanding		14 262.8180	7 451.8170	9 410.2540
Class I-X	CH0015796904			
Net asset value per unit in CHF		1 082.07	1 019.27	1 142.41
Issue and redemption price per unit in CHF ¹		1 080.99	1 019.27	1 142.41
Number of units outstanding		188 470.0900	153 630.0750	157 073.6820

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	6.3%	-10.8%	-0.1%
Class I-B	CHF	6.5%	-10.6%	0.1%
Class I-X	CHF	6.6%	-10.5%	0.2%
Benchmark:				
SBI® Foreign AAA-BBB (TR)	CHF	3.5%	-9.1%	-0.7%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

France	12.48
Germany	12.35
United States of America	9.94
Canada	9.62
United Kingdom	8.32
Supranationals	7.95
Australia	4.73
South Korea	3.84
Austria	3.72
Spain	3.01
Others	20.59
TOTAL	96.55

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	6 702 317.08	1 956 942.71
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	224 564 840.58	169 497 311.38
Derivative financial instruments	-38 070.40	67 399.20
Other assets	1 365 596.47	661 377.10
TOTAL fund assets	232 594 683.73	172 183 030.39
Loans	-5 593 075.49	-349 912.50
Other liabilities	-2 501.18	-2 022.63
Net fund assets	226 999 107.06	171 831 095.26

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	13 557.13	0.00
Negative interest	-7 160.65	-15 115.71
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 729 332.48	1 251 488.84
Offset payments from securities lending	131 995.55	70 521.85
Income from securities lending	18 806.02	11 765.74
Purchase of current net income on issue of units	110 141.03	98 470.17
TOTAL income	1 996 671.56	1 417 130.89
Expenses		
Interest payable	-1 514.46	-989.48
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-21 346.90	-27 303.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-4 972.51	-4 057.58
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	0.00	-2 064.46
Other expenses	-3 360.39	-214.10
Payment of current net income on redemption of units	-121 133.54	-132 090.14
TOTAL expenses	-170 997.60	-185 389.36
Net income	1 825 673.96	1 231 741.53
Realized capital gains and losses ¹	-3 831 137.96	-2 196 576.07
Realized result	-2 005 464.00	-964 834.54
Unrealized capital gains and losses	13 693 017.70	-19 871 586.92
TOTAL result	11 687 553.70	-20 836 421.46

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	1 825 673.96	1 231 741.53
Interim accumulation to investors	-1 169 490.76	0.00
Available for distribution	656 183.20	1 231 741.53
Less federal withholding tax ^{1/2}	-229 664.12	-431 109.54
Net income retained for reinvestment	-426 519.08	-800 631.99
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	171 831 095.26	202 002 028.05
Interim accumulation	-408 683.54	0.00
Paid federal withholding tax	-445 551.88	-494 261.26
Balance of unit movements	44 334 693.52	-8 840 250.07
Total result	11 687 553.70	-20 836 421.46
Net fund assets at the end of the reporting period	226 999 107.06	171 831 095.26

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	7 656.4080	10 527.6590
Units issued	0.0000	837.1150
Units redeemed	-425.9060	-3 708.3660
Situation at the end of the period	7 230.5020	7 656.4080
Difference between units issued and units redeemed	-425.9060	-2 871.2510
Class I-B		
Situation at the beginning of the financial year	7 451.8170	9 410.2540
Units issued	8 524.2520	2 139.2630
Units redeemed	-1 713.2510	-4 097.7000
Situation at the end of the period	14 262.8180	7 451.8170
Difference between units issued and units redeemed	6 811.0010	-1 958.4370
Class I-X		
Situation at the beginning of the financial year	153 630.0750	157 073.6820
Units issued	75 797.4070	23 873.5140
Units redeemed	-40 957.3920	-27 317.1210
Situation at the end of the period	188 470.0900	153 630.0750
Difference between units issued and units redeemed	34 840.0150	-3 443.6070

¹ includes the interim accumulation in 2023:

Interim accumulation Class I-A1 (Gross CHF 5 078 / Ex. Date 4.9.23 / Value 6.9.23)

Interim accumulation Class I-B (Gross CHF 7.040 / Ex. Date 4.9.23 / Value 6.9.23)

Interim accumulation Class I-X (Gross CHF 7.527 / Ex. Date 4.9.23 / Value 6.9.23)

² or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	2.441
Less federal withholding tax ¹	CHF	-0.855
Net accumulation per unit	CHF	1.586

Class I-B

Reinvestment on 1.2.2024

Gross accumulation	CHF	4.066
Less federal withholding tax ¹	CHF	-1.424
Net accumulation per unit	CHF	2.642

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	3.080
Less federal withholding tax ¹	CHF	-1.078
Net accumulation per unit	CHF	2.002

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CHF								
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	800 000	220 000		1 020 000	913 920	0.39	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF		300 000		300 000	300 750	0.13	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	330 000		330 000				
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		410 000		410 000	417 585	0.18	
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF		1 400 000		1 400 000	1 392 300	0.60	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	550 000	160 000		710 000	693 315	0.30	
LANDESBK HESSEN-THUERIN GIROZ-REG-S 4.24250% 23-25.07.33*	CHF		1 000 000		1 000 000	1 018 000	0.44	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	400 000			400 000	347 400	0.15	
PHILIP MORRIS INTERNATIONAL INC-REG-S 1.62500% 14-16.05.24*	CHF	800 000		800 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	1 600 000		1 600 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF	350 000		350 000				
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	170 000	65 000		235 000	214 790	0.09	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF		100 000		100 000	91 900	0.04	
TOTAL CHF						5 389 960	2.32	
Total Notes, fixed rate						5 389 960	2.32	
Medium term notes, fixed rate								
CHF								
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		1 000 000		1 000 000	1 018 500	0.44	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF		800 000	400 000	400 000	403 400	0.17	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	100 000	75 000		175 000	169 313	0.07	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF		200 000		200 000	200 800	0.09	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	260 000	80 000		340 000	338 130	0.15	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	695 000	205 000		900 000	880 740	0.38	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 300 000	195 000		1 495 000	1 483 722	0.64	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF		60 000		60 000	58 410	0.03	
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	500 000	80 000		580 000	536 790	0.23	
AKADEMISKA HUS AB-REG-S 0.65000% 18-08.02.44*	CHF	320 000			320 000	251 360	0.11	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF		800 000		800 000	817 600	0.35	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF		800 000		800 000	800 000	0.34	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	300 000		300 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	250 000		250 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	295 000		295 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	900 000	600 000		1 500 000	1 396 500	0.60	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	130 000	75 000		205 000	184 500	0.08	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	260 000	260 000	520 000				
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	160 000	210 000	370 000				
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	1 250 000	870 000	450 000	1 670 000	1 607 375	0.69	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	2 000 000	255 000		2 255 000	2 092 640	0.90	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	400 000			400 000	403 600	0.17	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF	300 000			300 000	308 400	0.13	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	330 000	180 000		510 000	498 678	0.21	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	510 000	215 000		725 000	677 150	0.29	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	530 000	160 000		690 000	641 700	0.28	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF	225 000	190 000		415 000	389 063	0.17	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	190 000	95 000		285 000	278 417	0.12	
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	690 000	105 000		795 000	767 175	0.33	
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	895 000		895 000				
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 005 000	160 000		1 165 000	1 144 613	0.49	
BANCO SANTANDER CHILE-REG-S 0.13500% 19-29.08.29*	CHF	515 000	120 000		635 000	541 655	0.23	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF		140 000		140 000	130 830	0.06	
BANCO SANTANDER SA-REG-S 0.75000% 17-12.06.23*	CHF	1 175 000		1 175 000				
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	1 450 000	100 000	450 000	1 100 000	1 086 800	0.47	
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	400 000	360 000		760 000	697 680	0.30	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF		650 000		650 000	657 800	0.28	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	590 000	800 000	1 090 000	300 000	286 500	0.12	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF		1 300 000		1 300 000	1 310 400	0.56	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	250 000			250 000	226 625	0.10	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	130 000			130 000	126 165	0.05	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	1 450 000	505 000	1 650 000	305 000	262 453	0.11	
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	200 000	60 000		260 000	237 250	0.10	

Security		31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	450 000	145 000		595 000	567 928	0.24	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		1 400 000		1 400 000	1 414 700	0.61	
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF		1 000 000		1 000 000	1 025 000	0.44	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		1 000 000		1 000 000	1 013 500	0.44	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	450 000	145 000		595 000	567 630	0.24	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	790 000	160 000		950 000	864 975	0.37	
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF		1 600 000		1 600 000	1 642 400	0.71	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	500 000	170 000	500 000	170 000	161 925	0.07	
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF		225 000	225 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF		170 000		170 000	165 580	0.07	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	500 000		500 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF		1 000 000	500 000	500 000	503 500	0.22	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	1 100 000	135 000		1 235 000	1 201 038	0.52	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	1 400 000	200 000	400 000	1 200 000	1 122 000	0.48	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	600 000		600 000				
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	900 000		500 000	400 000	393 400	0.17	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF		525 000		525 000	531 038	0.23	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF		650 000		650 000	647 075	0.28	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	700 000	80 000	400 000	380 000	338 960	0.15	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		500 000		500 000	503 295	0.22	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	1 595 000	200 000	995 000	800 000	724 000	0.31	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	450 000	135 000	450 000	135 000	132 705	0.06	
BERLIN-HANNOVERSCHE HYPOTHKNBNK-REG-S 0.25000% 21-10.03.31*	CHF	500 000	110 000		610 000	523 990	0.23	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF		170 000		170 000	163 030	0.07	
BNG BANK NV 1.68750% 23-19.05.30*	CHF		700 000		700 000	711 550	0.31	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	400 000	200 000		600 000	557 700	0.24	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF		1 800 000	1 200 000	600 000	608 400	0.26	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	600 000	200 000		800 000	818 400	0.35	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF		200 000		200 000	186 100	0.08	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	1 200 000	200 000	800 000	600 000	549 000	0.24	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	1 400 000	400 000	800 000	1 000 000	931 000	0.40	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF		600 000	200 000	400 000	409 509	0.18	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	400 000	200 000		600 000	543 000	0.23	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 375 000	125 000	1 000 000	500 000	491 250	0.21	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	195 000	255 000		450 000	409 275	0.18	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	1 700 000	225 000		1 925 000	1 921 728	0.83	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 22-28.11.29*	CHF		800 000		800 000	809 200	0.35	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	1 200 000	200 000	800 000	600 000	560 700	0.24	
CANADIAN IMPERIAL BANK OF COMCAD-REG-S 0.12500% 15-22.12.25*	CHF		155 000		155 000	149 730	0.06	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	425 000	150 000		575 000	542 800	0.23	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	595 000	95 000	690 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	2 350 000	1 105 000		3 455 000	3 306 435	1.42	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	530 000		530 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	1 800 000	345 000	400 000	1 745 000	1 714 114	0.74	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	1 500 000	365 000		1 865 000	1 844 858	0.79	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	660 000	300 000	220 000	740 000	698 560	0.30	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	1 200 000	255 000	500 000	955 000	936 855	0.40	
CENTRAL AMERICAN BANK ECO INTEGRAT-REG-S 0.11000% 21-15.12.28*	CHF	400 000	125 000		525 000	472 763	0.20	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF		95 000		95 000	93 461	0.04	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	1 000 000	245 000	600 000	645 000	627 585	0.27	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	1 100 000	290 000		1 390 000	1 169 685	0.50	
CIE DE FINANCIAMIENTO FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	450 000	130 000		580 000	555 930	0.24	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	660 000	145 000	660 000	145 000	142 724	0.06	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	260 000	265 000	160 000	365 000	353 685	0.15	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	1 000 000	180 000	900 000	280 000	257 740	0.11	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF		95 000		95 000	84 550	0.04	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	400 000	130 000		530 000	524 700	0.23	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	1 135 000	115 000	400 000	850 000	832 150	0.36	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	400 000	100 000		500 000	510 000	0.22	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF		1 200 000	200 000	1 000 000	1 013 500	0.44	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF		500 000		500 000	516 750	0.22	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	165 000			165 000	158 648	0.07	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	295 000			295 000	263 288	0.11	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	585 000	170 000		755 000	736 880	0.32	
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF		900 000		900 000	909 000	0.39	
COMPAGNIE DE FINANCIEMENT FONCIER-REG-S 2.50000% 06-24.02.31*	CHF	530 000	100 000		630 000	663 075	0.29	
COMPAGNIE DE FINANCIEMENT FONCIER 1.90300% 23-16.06.28*	CHF		1 200 000		1 200 000	1 210 200	0.52	
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF		1 200 000		1 200 000	1 201 320	0.52	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	1 990 000	995 000	600 000	2 385 000	2 288 408	0.98	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	295 000	225 000		520 000	499 980	0.21	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF		240 000		240 000	233 520	0.10	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
CORPORACION ANDINA DE FOMENTO 2.552500% 23-25.10.29*	CHF		600 000		600 000		608 400	0.26	
CPI PROPERTY GROUP SA-REG-S 1.630000% 18-25.10.23*	CHF	1 100 000	625 000	1 725 000					
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.250000% 15-18.06.26*	CHF	660 000	185 000		845 000		813 313	0.35	
CREDIT AGRICOLE HOME LOAN SFH SA 1.825000% 23-26.05.28*	CHF		600 000		600 000		605 400	0.26	
CREDIT AGRICOLE SA 0.410000% 22-18.01.30*	CHF	400 000	120 000	520 000					
CREDIT AGRICOLE SA 2.507500% 23-27.04.27*	CHF		600 000		600 000		610 500	0.26	
CREDIT AGRICOLE SA 2.362500% 23-05.10.28*	CHF		1 200 000		1 200 000		1 218 600	0.52	
CREDIT AGRICOLE SA LONDON-REG-S 1.000000% 19-07.11.25*	CHF		200 000		400 000		391 000	0.17	
CREDIT AGRICOLE SA LONDON-REG-S 0.127500% 20-27.07.28*	CHF	780 000			780 000		715 650	0.31	
CREDIT AGRICOLE SA LONDON-REG-S 0.500000% 20-01.10.26*	CHF	1 400 000	200 000	600 000	1 000 000		952 500	0.41	
CREDIT AGRICOLE SA-REG-S 0.250000% 21-10.03.31*	CHF	300 000	250 000	550 000					
CREDIT AGRICOLE SA-REG-S 0.163700% 21-28.04.28*	CHF	300 000	95 000		395 000		364 783	0.16	
CREDIT AGRICOLE SA-REG-S 3.042500% 22-29.09.27*	CHF	400 000	600 000	400 000	600 000		617 100	0.27	
CREDIT AGRICOLE SA-REG-S 2.190000% 22-07.12.27*	CHF		250 000		250 000		252 125	0.11	
CREDIT AGRICOLE SA LONDON-SUB 2.125000% 15-29.09.25*	CHF	400 000	150 000		550 000		549 450	0.24	
CREDIT AGRICOLE SA LONDON-REG-S 0.625000% 17-12.07.24*	CHF		75 000		75 000		74 265	0.03	
CREDIT AGRICOLE SA LONDON-REG-S 0.250000% 19-10.10.29*	CHF	1 070 000	95 000	800 000	365 000		326 675	0.14	
CREDIT SUISSE LONDON BRANCH-REG-S 0.550000% 16-15.04.24*	CHF	1 600 000	105 000	600 000	1 105 000		1 096 492	0.47	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.450000% 17-08.11.30*	CHF		380 000		380 000		350 740	0.15	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.500000% 18-18.07.28*	CHF		175 000		175 000		166 775	0.07	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.100000% 19-19.06.29*	CHF	425 000	145 000		570 000		521 322	0.22	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.500000% 19-19.06.34*	CHF	505 000	95 000		600 000		526 500	0.23	
DEUTSCHE BAHN FINANCE GMBH 0.200000% 21-20.05.33*	CHF	600 000	225 000	200 000	625 000		541 250	0.23	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.100000% 21-28.01.36*	CHF	600 000	230 000		830 000		672 300	0.29	
DEUTSCHE BAHN FINANCE GMBH 2.285000% 22-28.11.42*	CHF		680 000		680 000		725 220	0.31	
DEUTSCHE BAHN FINANCE GMBH 1.885000% 23-13.09.35*	CHF		700 000		700 000		707 350	0.30	
DEUTSCHE BANK AG 0.315000% 21-14.09.27*	CHF	800 000	200 000	400 000	600 000		555 600	0.24	
DEUTSCHE BANK AG-REG-S 0.625000% 15-19.12.23*	CHF	1 500 000		1 500 000					
DEUTSCHE BANK AG-REG-S 0.625000% 18-08.02.23*	CHF	550 000		550 000					
DEUTSCHE BANK AG-REG-S 0.800000% 20-07.02.25*	CHF	600 000	600 000	400 000	800 000		779 520	0.34	
DEUTSCHE BANK AG-REG-S 3.645000% 23-27.01.29*	CHF		1 400 000		1 400 000		1 413 300	0.61	
DEUTSCHE TELEKOM AG-REG-S 0.435000% 20-06.02.32*	CHF	660 000	200 000	200 000	660 000		579 480	0.25	
DNB BANK ASA-REG-S 0.050000% 19-13.03.24*	CHF	550 000		550 000					
DOHA FINANCE LTD-REG-S 0.465000% 22-24.01.24*	CHF	900 000	265 000		1 165 000		1 158 709	0.50	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.832500% 23-16.05.29*	CHF		1 400 000	400 000	1 000 000		1 015 000	0.44	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S 3.610000% 23-16.10.28*	CHF		600 000		600 000		609 900	0.26	
DZ BANK AG DEUTSCHE-REG-S 2.625000% 23-27.08.29*	CHF		800 000		800 000		803 200	0.35	
DZ BANK AG DUTSE ZENTRAL-REG-S 3.845000% 22-17.08.32*	CHF	800 000	200 000		1 000 000		1 013 000	0.44	
E.ON SE 1.860000% 22-05.12.25*	CHF		850 000		850 000		849 720	0.37	
ELI LILLY & CO-REG-S 0.450000% 16-24.05.28*	CHF	725 000	275 000	725 000	275 000		261 388	0.11	
ERSTE GROUP BANK AG-REG-S 0.250000% 21-02.10.28*	CHF	800 000	250 000		1 050 000		953 925	0.41	
EUROPEAN INVESTMENT BANK-REG-S 3.125000% 06-30.06.36*	CHF	625 000			625 000		734 688	0.32	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.170000% 17-18.07.25*	CHF	660 000	310 000		970 000		943 325	0.41	
FIRST ABU DHABI BANK PJSC-REG-S 0.070000% 19-18.10.27*	CHF	560 000	265 000		825 000		759 413	0.33	
FIRST ABU DHABI BANK PJSC-REG-S 0.322500% 18-27.09.23*	CHF	500 000		500 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.401000% 19-02.10.24*	CHF	660 000	220 000		880 000		862 400	0.37	
FIRST ABU DHABI BANK PJSC-REG-S 0.205000% 19-04.12.25*	CHF	200 000	150 000		350 000		336 350	0.14	
FIRST ABU DHABI BANK PJSC-REG-S 0.068000% 21-31.03.27*	CHF	1 000 000	135 000		1 135 000		1 057 253	0.45	
FIRST ABU DHABI BANK PJSC 0.147500% 21-17.11.26*	CHF		170 000		170 000		160 225	0.07	
FRESENIUS SE & CO KGAA 2.960000% 23-18.10.28*	CHF		565 000		565 000		568 390	0.24	
GAZPROM PJSC VIA GAZ FINANCE PLC-REG-S 1.540000% 21-30.06.27*	CHF	500 000	1 000 000		1 500 000		660 000	0.28	
GLENCORE CAPITAL FINANCE DAC-REG-S 1.000000% 20-30.03.27*	CHF	500 000	245 000		745 000		704 770	0.30	
GLENCORE FINANCE EUROPE SA-REG-S 1.250000% 18-09.10.24*	CHF	1 000 000	200 000	1 200 000					
GLENCORE FINANCE EUROPE LTD-REG-S 0.350000% 19-10.09.25*	CHF	500 000	240 000		740 000		712 990	0.31	
GOLDMAN SACHS GROUP INC-REG-S 0.500000% 17-04.12.24*	CHF	570 000	175 000	745 000					
GOLDMAN SACHS GROUP INC-REG-S 1.000000% 18-24.11.25*	CHF	935 000	170 000	905 000	200 000		196 200	0.08	
GRAND CITY PROPERTIES SA-REG-S 0.570000% 19-24.06.24*	CHF	100 000			100 000		97 000	0.04	
HEATHROW FUNDING LTD-REG-S 0.500000% 16-17.05.24*	CHF	660 000		660 000					
HEATHROW FUNDING LTD-REG-S 0.450000% 19-15.10.26*	CHF	530 000	410 000		940 000		892 060	0.38	
HSBC HOLDINGS PLC-REG-S 0.320000% 21-03.11.27*	CHF	800 000	400 000	400 000	800 000		741 200	0.32	
HSBC HOLDINGS PLC-REG-S 0.812500% 21-03.11.31*	CHF	600 000	400 000		1 000 000		852 000	0.37	
HSBC HOLDINGS PLC-REG-S 1.805000% 22-01.06.26*	CHF	600 000	200 000		800 000		790 000	0.34	
HYPONOE GRUPPE BANK AG-REG-S 0.100000% 19-27.11.24*	CHF	215 000	140 000		355 000		347 652	0.15	
HYPONOE VORARLBERG BANK AG-REG-S 0.450000% 18-05.03.24*	CHF	1 650 000		1 650 000					
HYPONOE VORARLBERG BANK AG-REG-S 1.625000% 19-29.11.29*	CHF	1 000 000	235 000		1 235 000		1 111 500	0.48	
HYPONOE VORARLBERG BANK AG-REG-S 0.125000% 19-03.09.29*	CHF	1 500 000	405 000		1 905 000		1 628 775	0.70	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.695000% 18-27.06.23*	CHF	1 000 000		1 000 000					
HYUNDAI CAPITAL SERVICES INC-REG-S 0.732500% 19-26.02.24*	CHF	1 200 000		1 200 000					
HYUNDAI CAPITAL SERVICES INC-REG-S 0.260000% 20-11.02.25*	CHF	1 000 000	80 000		1 080 000		1 049 544	0.45	
INDUSTRIAL BANK OF KOREA-REG-S 0.021900% 19-16.07.25*	CHF	1 000 000	350 000		1 350 000		1 302 750	0.56	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.250000% 19-30.09.24*	CHF	800 000	400 000		1 200 000		1 176 600	0.51	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.375000% 17-18.07.25*	CHF	1 000 000	300 000	600 000	700 000		676 550	0.29	

Security	31.10.2022			31.10.2023			Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³			
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF 400 000	285 000		685 000	602 800	0.26			
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF	1 000 000		1 000 000	805 159	0.35			
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF 1 000 000	800 000		1 800 000	1 595 043	0.69			
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	1 200 000	300 000	900 000	895 950	0.39			
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF 180 000	115 000		295 000	303 408	0.13			
KOMMUNEKREDIT-REG-S 2.87500% 06-13.10.31*	CHF 315 000	45 000		360 000	396 540	0.17			
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF 200 000	120 000	320 000						
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF 450 000	280 000		730 000	714 670	0.31			
KOREA DEVELOPMENT BANK 0.17000% 21-22.07.31*	CHF 1 000 000			1 000 000	874 500	0.38			
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	105 000		105 000	102 008	0.04			
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF 295 000		295 000						
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.05000% 19-19.07.27*	CHF 715 000	115 000	830 000						
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF 705 000	395 000		1 100 000	1 066 450	0.46			
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF 1 200 000		1 200 000						
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF 700 000			700 000	714 000	0.31			
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF	400 000		400 000	408 800	0.18			
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF 500 000			500 000	506 500	0.22			
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF 290 000	55 000		345 000	333 270	0.14			
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF 1 240 000	265 000		1 505 000	1 483 328	0.64			
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF 400 000	600 000	600 000	400 000	364 200	0.16			
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	400 000		400 000	402 600	0.17			
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF 1 200 000	275 000	400 000	1 075 000	985 238	0.42			
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF 900 000	100 000		1 000 000	938 000	0.40			
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	200 000		200 000	187 200	0.08			
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF 200 000	45 000		245 000	212 048	0.09			
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF 330 000	65 000		395 000	331 603	0.14			
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	2 000 000	400 000	1 600 000	1 640 800	0.71			
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF 200 000	400 000		600 000	576 000	0.25			
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF 1 435 000		1 435 000						
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF	400 000		400 000	401 000	0.17			
MERCEDES-BENZ INTERNATIONAL 2.10750% 23-12.10.29*	CHF	200 000		200 000	201 000	0.09			
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF 1 000 000	75 000	600 000	475 000	457 425	0.20			
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	55 000		55 000	51 398	0.02			
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF 1 000 000	470 000	400 000	1 070 000	971 560	0.42			
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF 600 000	190 000		790 000	793 555	0.34			
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF 630 000		630 000						
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF 330 000		330 000						
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF 450 000	120 000		570 000	542 640	0.23			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF 140 000			140 000	129 920	0.06			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF 200 000	240 000		440 000	391 160	0.17			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF 200 000	200 000		400 000	383 600	0.16			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF 500 000	95 000		595 000	510 213	0.22			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF 200 000	80 000		280 000	212 940	0.09			
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF 265 000			265 000	261 953	0.11			
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF 800 000			800 000	815 206	0.35			
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF	1 000 000		1 000 000	1 008 500	0.43			
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF 1 200 000	1 000 000		2 200 000	1 410 222	0.61			
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF 650 000	155 000		805 000	697 130	0.30			
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF 400 000	370 000		770 000	726 495	0.31			
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF 60 000	120 000		180 000	163 980	0.07			
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF 500 000	150 000	500 000	150 000	140 475	0.06			
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF	1 200 000		1 200 000	1 187 400	0.51			
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF 800 000		400 000	400 000	406 200	0.17			
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF 350 000	110 000		460 000	465 290	0.20			
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	55 000		55 000	48 565	0.02			
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF 800 000	240 000	150 000	890 000	869 975	0.37			
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF	200 000		200 000	202 200	0.09			
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF 800 000	200 000	400 000	600 000	589 560	0.25			
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	800 000		800 000	813 600	0.35			
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF 400 000			400 000	405 800	0.17			
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 3.25000% 06-07.08.29*	CHF 180 000			180 000	197 550	0.08			
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.37500% 12-13.09.27*	CHF 400 000	60 000	460 000						
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF 1 000 000	630 000	600 000	1 030 000	965 625	0.42			
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	305 000		305 000	272 670	0.12			
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF 2 500 000	355 000		2 855 000	2 495 270	1.07			
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF 700 000		700 000						
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF 800 000	200 000		1 000 000	988 500	0.42			
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF 200 000	315 000	200 000	315 000	293 738	0.13			
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF 400 000	95 000		495 000	423 720	0.18			
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF 1 900 000	140 000		2 040 000	1 958 400	0.84			
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF 600 000	1 000 000		1 600 000	1 576 864	0.68			
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	170 000		170 000	150 620	0.06			
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF	700 000		700 000	721 000	0.31			

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	800 000	800 000	800 000	800 000	741 600	0.32	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	1 120 000		1 120 000				
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	490 000		490 000				
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF		1 300 000		1 300 000	1 348 100	0.58	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	800 000	250 000	800 000	250 000	214 250	0.09	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	900 000	390 000	400 000	890 000	858 850	0.37	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	700 000	220 000	700 000	220 000	219 560	0.09	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF		1 000 000		1 000 000	997 500	0.43	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF		700 000		700 000	713 300	0.31	
SANTANDER CONSUMER FINANCE BV-REG-S 0.15000% 19-10.12.24*	CHF	850 000	115 000	850 000	115 000	112 700	0.05	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		800 000		800 000	809 600	0.35	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		500 000		500 000	515 000	0.22	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF		600 000		600 000	610 800	0.26	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 15-21.08.28*	CHF	500 000	100 000	500 000	100 000	96 100	0.04	
SNCF RESEAU 2.62500% 11-11.03.37*	CHF	700 000	190 000		890 000	974 550	0.42	
SNCF RESEAU-REG-S 2.00000% 10-12.11.26*	CHF	390 000	10 000	390 000	10 000	10 145	0.00	
SNCF RESEAU-REG-S 3.25000% 06-30.06.32*	CHF	200 000	105 000	200 000	105 000	118 073	0.05	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	1 000 000	200 000	1 000 000	200 000	182 600	0.08	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF		1 000 000	800 000	200 000	200 600	0.09	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		1 600 000		1 600 000	1 620 800	0.70	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	800 000	200 000	400 000	600 000	559 500	0.24	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	200 000	200 000		400 000	365 200	0.16	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	350 000	105 000	200 000	255 000	259 335	0.11	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	1 000 000	200 000		1 200 000	1 176 360	0.51	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	800 000		800 000				
SOCIETE NATIONALE SNCF SA-REG-S 0.22700% 20-18.06.30*	CHF	650 000	105 000		755 000	690 070	0.30	
SPAREBANK 1 BOLIGKREDIT AS 1.86750% 23-23.10.28*	CHF		900 000		900 000	906 750	0.39	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF		115 000		115 000	110 975	0.05	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	400 000	200 000		600 000	546 300	0.23	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF		1 200 000	400 000	800 000	807 200	0.35	
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF		800 000	400 000	400 000	405 600	0.17	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF		600 000		600 000	609 300	0.26	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	400 000	115 000		515 000	504 597	0.22	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF		400 000	400 000				
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		500 000		500 000	504 250	0.22	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		500 000		500 000	508 000	0.22	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		405 000		405 000	407 835	0.18	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		570 000		570 000	573 705	0.25	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.000001% 21-21.05.24*	CHF	800 000			800 000	789 361	0.34	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	125 000		125 000				
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF		30 000		30 000	28 620	0.01	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	350 000			350 000	342 300	0.15	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	1 000 000	285 000		1 285 000	1 146 863	0.49	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	850 000	250 000	400 000	700 000	642 250	0.28	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		550 000	400 000	150 000	150 900	0.06	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF		200 000		200 000	201 100	0.09	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF		200 000		200 000	203 700	0.09	
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	100 000	220 000	100 000	220 000	210 760	0.09	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	305 000	75 000	380 000				
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	550 000		550 000				
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	130 000	150 000		280 000	271 600	0.12	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF		150 000		150 000	140 475	0.06	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	660 000	215 000		875 000	836 500	0.36	
TOTAL CHF						178 888 747	76.91	
Total Medium term notes, fixed rate						178 888 747	76.91	
Medium term notes, zero coupon								
CHF								
CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	200 000	200 000		400 000	372 400	0.16	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	975 000	110 000	975 000	110 000	106 920	0.05	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	400 000		400 000				
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF		110 000	110 000				
TOTAL CHF						479 320	0.21	
Total Medium term notes, zero coupon						479 320	0.21	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, fixed rate							
CHF							
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	80 000		80 000	77 560	0.03	
ASIAN DEVELOPMENT BANK-REG-S 2.75000% 10-12.02.30*	CHF	50 000	100 000	150 000	162 525	0.07	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	400 000	200 000	600 000	567 600	0.24	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	800 000		800 000			
BANCO MER DEL NORTE SAVGRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	850 000	180 000	1 030 000	1 000 130	0.43	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 150 000	370 000	1 520 000	1 514 984	0.65	
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	700 000	210 000	600 000	299 770	0.13	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	600 000	180 000	780 000	790 140	0.34	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF		1 400 000	1 400 000	1 423 800	0.61	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF		400 000	400 000	404 200	0.17	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	785 000		785 000			
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	900 000	515 000	1 415 000	1 417 830	0.61	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	90 000		90 000	84 465	0.04	
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF		220 000	220 000	213 620	0.09	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	795 000	160 000	955 000			
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	1 000 000	150 000	1 150 000	1 141 950	0.49	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF		500 000	500 000	506 000	0.22	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF		525 000	400 000	124 625	0.05	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	885 000		885 000			
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF		70 000	70 000	67 235	0.03	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	1 200 000	305 000	1 505 000	1 402 660	0.60	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	800 000	120 000	920 000	804 080	0.35	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	500 000	245 000	745 000	718 925	0.31	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		800 000	800 000	808 000	0.35	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		850 000	850 000	856 375	0.37	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	625 000	100 000	725 000			
EUROPEAN INVESTMENT BANK-REG-S 1.37500% 13-21.02.28*	CHF	565 000	95 000	265 000	395 790	0.17	
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	875 000	150 000	1 025 000	1 046 013	0.45	
EUROPEAN INVESTMNT BANK-REG-S 1.62500% 12-02.04.26*	CHF		85 000	85 000	85 638	0.04	
EXPORT-IMPORT BANK OF KOREA 2.01750% 23-14.11.28*	CHF		400 000	400 000	403 800	0.17	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF		650 000	650 000	650 325	0.28	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	1 000 000	235 000	1 235 000	1 224 256	0.53	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	800 000	305 000	1 105 000	1 034 833	0.44	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	400 000	130 000	530 000	474 350	0.20	
GAZ CAPITAL SAVGAZPROM-REG-S 1.45000% 18-06.03.23*	CHF	3 465 000		3 465 000			
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	590 000	175 000	765 000	761 022	0.33	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	1 100 000	135 000	1 235 000	1 204 125	0.52	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF		100 000	100 000	100 600	0.04	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF		100 000	100 000	102 650	0.04	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF		800 000	800 000	802 800	0.35	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		3 500 000	400 000	3 100 000	1.35	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF		75 000	75 000	73 890	0.03	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF		140 000	140 000	137 060	0.06	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	1 900 000	360 000	1 400 000	780 020	0.34	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	200 000		200 000			
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	2 500 000	585 000	3 085 000	3 057 235	1.31	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF		800 000	800 000	801 200	0.34	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF		1 750 000	1 750 000	1 778 875	0.76	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF		195 000	195 000	173 940	0.07	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF	330 000	155 000	485 000	454 688	0.20	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF	665 000	170 000	835 000	805 358	0.35	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	1 000 000		1 000 000	935 000	0.40	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	435 000	360 000	795 000	701 985	0.30	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.87500% 05-25.02.30*	CHF	800 000	380 000	1 180 000	1 285 610	0.55	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	850 000	155 000	400 000	626 780	0.27	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	1 800 000		1 800 000			
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF	2 185 000		2 185 000			
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	320 000		320 000	286 240	0.12	
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF		120 000	120 000	111 480	0.05	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	500 000	335 000	300 000	472 405	0.20	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF		900 000	900 000	915 750	0.39	
TOTAL CHF					39 201 189	16.85	
Total Bonds, fixed rate					39 201 189	16.85	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, zero coupon								
CHF								
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	460 000		460 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	410 000	215 000		625 000	605 625	0.26	
TOTAL CHF						605 625	0.26	
Total Bonds, zero coupon						605 625	0.26	
Total Securities traded on an exchange						224 564 841	96.55	
Total securities and similar instruments						224 564 841	96.55	
(thereof in lending)							0.00	
Bank deposits at sight						6 702 317	2.88	
Derivative financial instruments						-38 070	-0.02	
Other assets						1 365 596	0.59	
Total fund assets						232 594 684	100.00	
Short-term bank liabilities						-5 593 075		
Other liabilities						-2 502		
Net fund assets						226 999 107		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	224 564 841	96.55
Investments valuation based on market-observed parameters	-38 070	-0.02
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	224 526 771	96.53

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)

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**	5 000 000	CHF	5 000 000	-56 269	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	5 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 2.05750% 23-09.03.25**	4 500 000	CHF	4 500 000	-46 947	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	4 500 000	CHF			
			9 500 000	-103 216	-0.04

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					
UBS/INTEREST RATE SWAP REC 2.03000% 23-03.03.38**	1 500 000	CHF	1 500 000	65 146	0.02
UBS/INTEREST RATE SWAP PAY SARON O/N 23-03.03.38	1 500 000	CHF			
			1 500 000	65 146	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	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY 2.10000% 23-10.03.25	CHF	5 000 000	5 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	CHF	5 000 000	5 000 000
UBS/INTEREST RATE SWAP PAY 2.05750% 23-09.03.25	CHF	4 500 000	4 500 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	CHF	4 500 000	4 500 000

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	1 500 000
UBS/INTEREST RATE SWAP PAY SARON O/N 23-03.03.38	CHF	1 500 000

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	10 869 437.75	4.79%
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.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Bonds CHF Ausland

<i>Class I-A1</i>	0.29%
<i>Class I-B</i>	0.07%
<i>Class I-X</i>	0.01%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rate

USD 1 = CHF 0.91

UBS (CH) Institutional Fund

– Bonds CHF Ausland Corporate Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		358 211 897.01	394 175 189.64	510 372 970.46
Class I-A1	CH0189613653			
Net asset value per unit in CHF		987.12	934.81	1 035.91
Number of units outstanding		5 603.8640	6 268.6730	10 205.0310
Class I-B	CH0189613646			
Net asset value per unit in CHF		993.03	939.41	1 039.90
Number of units outstanding		996.6790	1 114.5680	1 034.7030
Class I-X	CH0189613695			
Net asset value per unit in CHF		993.97	940.03	1 040.28
Number of units outstanding		93 935.2790	100 928.7980	127 712.0140
Class U-X	CH0189613703			
Net asset value per unit in CHF		100 276.04	94 833.95	104 947.82
Number of units outstanding		2 576.1050	3 083.2050	3 486.2050

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	5.7%	-9.6%	-0.2%
Class I-B	CHF	5.9%	-9.5%	-0.1%
Class I-X	CHF	6.0%	-9.4%	0.0%
Class U-X	CHF	6.0%	-9.4%	0.0%
Benchmark:				
SBI® Corporate Foreign (TR)	CHF	4.0%	-9.5%	-0.1%

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

France	17.92
Germany	15.11
United States of America	12.84
United Kingdom	7.50
Australia	7.00
Netherlands	4.94
Canada	4.84
Spain	4.40
Chile	4.20
United Arab Emirates	3.08
Others	16.87
TOTAL	98.70

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	3 003 127.38	4 729 314.12
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	354 372 220.37	389 784 557.73
Other assets	1 660 127.86	1 271 587.66
TOTAL fund assets	359 035 475.61	395 785 459.51
Loans	-818 190.76	-1 606 839.70
Other liabilities	-5 387.84	-3 430.17
Net fund assets	358 211 897.01	394 175 189.64

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	12 431.79	0.00
Negative interest	-6 047.15	-20 316.20
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 026 654.03	2 740 709.05
Purchase of current net income on issue of units	22 039.40	66 070.75
TOTAL income	3 055 078.07	2 786 463.60
Expenses		
Audit expenses	-19 208.30	-19 208.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-11 300.58	-14 046.74
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-485.49	-483.86
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 U-X	0.00	0.00
Other expenses	-14 493.56	-9 739.51
Payment of current net income on redemption of units	-205 222.21	-311 460.90
TOTAL expenses	-250 710.14	-354 939.31
Net income	2 804 367.93	2 431 524.29
Realized capital gains and losses	-7 025 949.78	-5 940 179.43
Realized result	-4 221 581.85	-3 508 655.14
Unrealized capital gains and losses	25 859 196.36	-42 965 590.44
TOTAL result	21 637 614.51	-46 474 245.58

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	2 804 367.93	2 431 524.29
Available for distribution	2 804 367.93	2 431 524.29
Less federal withholding tax ¹	-981 528.78	-851 033.50
Net income retained for reinvestment	-1 822 839.15	-1 580 490.79
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	394 175 189.64	510 372 970.46
Paid federal withholding tax	-786 107.89	-1 126 792.36
Balance of unit movements	-56 814 799.25	-68 596 742.88
Total result	21 637 614.51	-46 474 245.58
Net fund assets at the end of the reporting period	358 211 897.01	394 175 189.64

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-A1	Number	Number
Situation at the beginning of the financial year	6 268.6730	10 205.0310
Units issued	1 854.6540	73.0730
Units redeemed	-2 519.4630	-4 009.4310
Situation at the end of the period	5 603.8640	6 268.6730
Difference between units issued and units redeemed	-664.8090	-3 936.3580
Class I-B	Number	Number
Situation at the beginning of the financial year	1 114.5680	1 034.7030
Units issued	0.0000	79.8650
Units redeemed	-117.8890	0.0000
Situation at the end of the period	996.6790	1 114.5680
Difference between units issued and units redeemed	-117.8890	79.8650
Class I-X	Number	Number
Situation at the beginning of the financial year	100 928.7980	127 712.0140
Units issued	555.9100	3 325.7330
Units redeemed	-7 549.4290	-30 108.9490
Situation at the end of the period	93 935.2790	100 928.7980
Difference between units issued and units redeemed	-6 993.5190	-26 783.2160
Class U-X	Number	Number
Situation at the beginning of the financial year	3 083.2050	3 486.2050
Units issued	63.5000	220.0000
Units redeemed	-570.6000	-623.0000
Situation at the end of the period	2 576.1050	3 083.2050
Difference between units issued and units redeemed	-507.1000	-403.0000

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	5.740
Less federal withholding tax ¹	CHF	-2.009
Net accumulation per unit	CHF	3.731

Class I-B

Reinvestment on 1.2.2024

Gross accumulation	CHF	7.372
Less federal withholding tax ¹	CHF	-2.581
Net accumulation per unit	CHF	4.791

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	7.814
Less federal withholding tax ¹	CHF	-2.735
Net accumulation per unit	CHF	5.079

Class U-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	788.32
Less federal withholding tax ¹	CHF	-275.92
Net accumulation per unit	CHF	512.40

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CHF								
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	2 800 000		2 800 000				
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	2 500 000			2 500 000	2 240 000	0.62	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	2 000 000		1 000 000	1 000 000	981 000	0.27	
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF	1 000 000		1 000 000				
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		435 000		435 000	443 048	0.12	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	470 000			470 000	458 955	0.13	
PHILIP MORRIS INTERNATIONAL INC-REG-S 1.62500% 14-16.05.24*	CHF	2 000 000		2 000 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	3 300 000		3 300 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF	2 400 000		2 400 000				
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	1 145 000		1 145 000				
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	3 100 000			3 100 000	2 848 900	0.79	
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF	1 605 000			1 605 000	1 613 828	0.45	
TOTAL CHF						8 585 730	2.39	
Total Notes, fixed rate						8 585 730	2.39	

Medium term notes, fixed rate

CHF								
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		400 000		400 000	401 800	0.11	
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		1 600 000		1 600 000	1 629 600	0.45	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	920 000			920 000	903 532	0.25	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF		1 000 000		1 000 000	1 008 500	0.28	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	650 000			650 000	628 875	0.18	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF		300 000		300 000	301 200	0.08	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	750 000			750 000	745 875	0.21	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	1 550 000			1 550 000	1 516 830	0.42	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	610 000		610 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	600 000		600 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	1 000 000			1 000 000	966 300	0.27	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	940 000		940 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	2 100 000			2 100 000	1 955 100	0.54	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	310 000			310 000	279 000	0.08	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	1 720 000		1 720 000				
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	1 300 000			1 300 000	1 276 210	0.36	
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	1 000 000			1 000 000	911 500	0.25	
AUCHAN HOLDING SA-REG-S 1.50000% 14-03.06.24*	CHF	400 000			400 000	396 600	0.11	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	600 000			600 000	555 000	0.15	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF		800 000		800 000	807 200	0.22	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF		800 000		800 000	822 400	0.23	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	600 000			600 000	558 000	0.16	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	855 000			855 000	836 019	0.23	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	270 000			270 000	235 575	0.07	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	915 000			915 000	871 995	0.24	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	1 250 000			1 250 000	1 167 500	0.33	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	500 000			500 000	466 750	0.13	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	880 000			880 000	818 400	0.23	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF	600 000			600 000	562 500	0.16	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	2 500 000			2 500 000	1 465 350	0.41	
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	850 000			850 000	820 250	0.23	
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	1 215 000		1 215 000				
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 250 000			1 250 000	1 228 125	0.34	
BANCO SANTANDER CHILE-REG-S 0.13500% 19-29.08.29*	CHF	850 000			850 000	725 050	0.20	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	1 800 000			1 800 000	1 682 100	0.47	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	2 365 000			2 365 000	2 336 620	0.65	
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF	1 260 000			1 260 000	1 166 760	0.32	
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	500 000			500 000	459 000	0.13	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	2 825 000		1 000 000	1 825 000	1 742 875	0.49	
BANK OF AMERICA CORP-REG-S 0.42250% 21-23.11.29*	CHF	1 750 000			1 750 000	1 575 000	0.44	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF		1 200 000		1 200 000	1 209 600	0.34	
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	550 000			550 000	492 525	0.14	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	2 100 000			2 100 000	1 903 650	0.53	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	1 000 000			1 000 000	860 500	0.24	
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	1 100 000			1 100 000	1 003 750	0.28	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		800 000		800 000	810 800	0.23	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	1 000 000			1 000 000	979 700	0.27	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	1 300 000		1 000 000	300 000	291 450	0.08	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	1 500 000			1 500 000	1 431 000	0.40	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	2 450 000			2 450 000	2 230 725	0.62	
BANQUE FEDERAT DU CREDIT MUTUEL-REG-S 0.40000% 19-12.02.24*	CHF	950 000		950 000				
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF		1 200 000		1 200 000	1 231 800	0.34	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	1 500 000			1 500 000	1 428 750	0.40	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF	1 200 000		1 200 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	2 560 000			2 560 000	2 476 800	0.69	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	1 300 000			1 300 000	1 266 200	0.35	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	1 300 000			1 300 000	1 166 750	0.32	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	1 200 000		1 200 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF		1 200 000		1 200 000	1 208 400	0.34	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	1 400 000			1 400 000	1 361 500	0.38	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	1 800 000			1 800 000	1 683 000	0.47	
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	2 200 000			2 200 000	2 163 700	0.60	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF		600 000		600 000	606 900	0.17	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	2 100 000			2 100 000	1 873 200	0.52	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		700 000		700 000	704 613	0.20	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	1 000 000			1 000 000	905 000	0.25	
BERLIN-HANNOVERSCHER HYPOTHEKBNK-REG-S 0.25000% 21-10.03.31*	CHF	1 250 000			1 250 000	1 073 750	0.30	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	1 600 000		1 600 000				
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF	1 750 000		1 000 000	750 000	719 250	0.20	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	1 600 000			1 600 000	1 487 200	0.41	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF		1 000 000		1 000 000	1 014 000	0.28	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	1 000 000			1 000 000	1 023 000	0.28	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	1 000 000			1 000 000	930 500	0.26	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	1 800 000			1 800 000	1 647 000	0.46	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	1 000 000	400 000		1 400 000	1 303 400	0.36	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF		600 000		600 000	614 264	0.17	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	800 000			800 000	724 000	0.20	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 125 000	375 000		1 500 000	1 473 750	0.41	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	1 000 000			1 000 000	993 500	0.28	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	2 500 000			2 500 000	2 273 750	0.63	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	2 350 000			2 350 000	2 346 005	0.65	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	1 200 000	1 000 000		2 200 000	2 055 900	0.57	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	1 800 000			1 800 000	1 699 200	0.47	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	1 000 000			1 000 000	981 900	0.27	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	1 800 000			1 800 000	1 702 800	0.47	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	1 350 000		1 350 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	1 300 000			1 300 000	1 276 990	0.36	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	1 300 000			1 300 000	1 285 960	0.36	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	1 000 000			1 000 000	969 000	0.27	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	1 450 000			1 450 000	1 368 800	0.38	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	920 000			920 000	902 520	0.25	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	2 600 000		2 600 000				
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	1 600 000			1 600 000	1 550 400	0.43	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	2 340 000			2 340 000	2 153 970	0.60	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	900 000			900 000	801 000	0.22	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	820 000		820 000				
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	600 000			600 000	612 000	0.17	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF		1 300 000		1 300 000	1 317 550	0.37	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF		1 500 000		1 500 000	1 550 250	0.43	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	2 800 000			2 800 000	2 692 200	0.75	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	1 150 000			1 150 000	1 026 375	0.29	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	2 100 000			2 100 000	1 929 900	0.54	
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF		600 000		600 000	604 500	0.17	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	1 130 000		1 130 000				
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	1 000 000			1 000 000	903 000	0.25	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	1 800 000			1 800 000	1 613 700	0.45	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF		1 000 000		1 000 000	1 017 500	0.28	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		1 000 000		1 000 000	1 015 500	0.28	
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF	1 100 000		1 100 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	500 000		500 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	620 000			620 000	593 650	0.17	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	500 000		500 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	1 000 000	200 000		1 200 000	1 173 000	0.33	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	1 365 000	1 080 000		2 445 000	2 243 288	0.62	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	1 000 000			1 000 000	952 500	0.27	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	1 500 000			1 500 000	1 299 000	0.36	
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	900 000			900 000	831 150	0.23	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	2 600 000		600 000	2 000 000	2 057 000	0.57	
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF		1 000 000		1 000 000	1 023 500	0.29	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	500 000			500 000	499 500	0.14	
CREDIT AGRICOLE SA/LONDON-REG-S 0.62500% 17-12.07.24*	CHF	1 220 000		1 220 000				
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	1 815 000		415 000	1 400 000	1 253 000	0.35	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	1 000 000			1 000 000	992 300	0.28	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	1 500 000			1 500 000	1 470 750	0.41	
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 14-26.08.24*	CHF	1 500 000		1 500 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	2 000 000			2 000 000	1 846 000	0.51	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	3 300 000			3 300 000	3 144 900	0.88	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	1 675 000			1 675 000	1 531 955	0.43	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	1 500 000			1 500 000	1 316 250	0.37	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	1 800 000			1 800 000	1 558 800	0.43	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	3 000 000			3 000 000	2 430 000	0.68	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF	950 000			950 000	849 775	0.24	
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF	2 000 000		1 000 000	1 000 000	1 023 000	0.28	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF		1 920 000	820 000	1 100 000	1 173 150	0.33	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF		1 900 000		1 900 000	1 919 950	0.53	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	2 000 000			2 000 000	1 852 000	0.52	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	1 600 000		1 600 000				
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	1 400 000			1 400 000	1 364 160	0.38	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF		1 000 000		1 000 000	1 009 500	0.28	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	2 000 000			2 000 000	1 756 000	0.49	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		1 600 000		1 600 000	1 617 600	0.45	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	820 000		820 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	1 480 000		1 480 000				
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	900 000			900 000	895 140	0.25	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF		1 200 000		1 200 000	1 218 000	0.34	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		900 000		900 000	914 850	0.25	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF		800 000		800 000	803 200	0.22	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	800 000			800 000	810 400	0.23	
E.ON SE 1.86000% 22-05.12.25*	CHF		750 000		750 000	749 753	0.21	
E.ON SE 2.50250% 22-05.12.29*	CHF		1 400 000		1 400 000	1 437 100	0.40	
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF	2 850 000		2 850 000				
ELECTRICITE DE FRANCE 0.65000% 16-13.10.28*	CHF	1 100 000			1 100 000	1 024 650	0.29	
ELECTRICITE DE FRANCE SA 2.30000% 23-14.09.27*	CHF		900 000		900 000	908 550	0.25	
ELECTRICITE DE FRANCE SA 2.55000% 23-12.09.31*	CHF		900 000		900 000	914 400	0.25	
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	3 000 000		3 000 000				
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	2 300 000			2 300 000	2 186 150	0.61	
ENEL FINANCE INTERNATIONAL NV-REG-S 4.00000% 12-26.10.27*	CHF	1 045 000			1 045 000	1 119 718	0.31	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	1 600 000		1 600 000				
ENGIE SA REG-S 2.34000% 23-04.01.27*	CHF		700 000		700 000	709 800	0.20	
ENGIE SA-REG-S 1.62500% 12-09.10.24*	CHF	1 255 000		1 255 000				
ENGIE SA-REG-S 2.49000% 23-04.07.31*	CHF		600 000		600 000	616 200	0.17	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	1 300 000			1 300 000	1 181 050	0.33	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	2 500 000			2 500 000	2 301 250	0.64	
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	950 000		950 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	1 780 000			1 780 000	1 710 580	0.48	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	1 500 000			1 500 000	1 397 250	0.39	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	1 100 000			1 100 000	1 036 750	0.29	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		845 000		845 000	850 070	0.24	
GAZPROM PJSC VIA GAZ FINANCE PLC-REG-S 1.54000% 21-30.06.27*	CHF	3 300 000			3 300 000	1 452 000	0.40	
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	2 000 000		600 000	1 400 000	1 324 400	0.37	
GLENCORE CAPITAL FINANCE DAC-REG-S 0.50000% 21-07.09.28*	CHF	850 000			850 000	765 425	0.21	
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	700 000		700 000				
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	2 000 000			2 000 000	1 927 000	0.54	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	2 600 000		1 000 000	1 600 000	1 573 600	0.44	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 830 000			1 830 000	1 795 230	0.50	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	3 200 000			3 200 000	2 947 200	0.82	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	3 000 000		3 000 000				
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	1 345 000			1 345 000	1 276 405	0.36	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	1 600 000			1 600 000	1 482 400	0.41	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	1 600 000			1 600 000	1 363 200	0.38	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	1 800 000			1 800 000	1 777 500	0.50	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	1 100 000			1 100 000	1 077 230	0.30	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	1 385 000			1 385 000	1 246 500	0.35	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	2 560 000		560 000	2 000 000	1 710 000	0.48	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 20-27.03.30*	CHF	850 000			850 000	722 500	0.20	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	1 085 000			1 085 000	959 140	0.27	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.73250% 19-26.02.24*	CHF	1 790 000			1 790 000	1 776 575	0.49	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	2 075 000			2 075 000	2 016 485	0.56	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	1 000 000		1 000 000				
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	1 800 000			1 800 000	1 764 900	0.49	
JPMORGAN CHASE & CO-REG-S 0.50000% 15-04.12.23*	CHF	1 000 000		1 000 000				
JPMORGAN CHASE & CO-REG-S 0.45000% 16-11.11.26*	CHF	1 500 000		200 000	1 300 000	1 247 350	0.35	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF	1 500 000		1 500 000				
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.05000% 19-19.07.27*	CHF	1 150 000			1 150 000	1 072 375	0.30	
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	3 000 000		1 000 000	2 000 000	1 882 000	0.52	
KOREA WESTERN POWER CO LTD-REG-S 0.12500% 19-27.02.24*	CHF	1 240 000		1 240 000				
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF		400 000	400 000				
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	2 450 000			2 450 000	2 414 720	0.67	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	1 600 000			1 600 000	1 456 800	0.41	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF		1 000 000		1 000 000	1 006 500	0.28	
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF	1 400 000		1 400 000				
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	1 940 000			1 940 000	1 778 010	0.50	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	1 500 000			1 500 000	1 407 000	0.39	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	1 400 000			1 400 000	1 344 000	0.37	
MCDONALD'S CORP-REG-S 0.17000% 16-04.10.24*	CHF	2 950 000		2 950 000				
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF		1 200 000		1 200 000	1 203 000	0.34	
MERCEDES-BENZ INTERNATIONAL 2.10750% 23-12.10.29*	CHF		900 000		900 000	904 500	0.25	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	1 000 000		1 000 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	1 050 000			1 050 000	1 029 000	0.29	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	700 000		700 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	1 000 000			1 000 000	925 000	0.26	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	1 800 000			1 800 000	1 726 200	0.48	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	800 000			800 000	745 600	0.21	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	800 000			800 000	686 000	0.19	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	1 000 000		600 000	400 000	383 600	0.11	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF		600 000		600 000	611 404	0.17	
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	650 000		650 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	1 690 000		1 000 000	690 000	651 015	0.18	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	2 300 000		200 000	2 100 000	1 913 100	0.53	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	1 500 000			1 500 000	1 404 750	0.39	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.56500% 22-03.02.31*	CHF	600 000			600 000	541 800	0.15	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		400 000		400 000	406 200	0.11	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	1 500 000			1 500 000	1 466 250	0.41	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		800 000		800 000	808 800	0.23	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	1 000 000			1 000 000	982 600	0.27	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		1 600 000		1 600 000	1 627 200	0.45	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF		1 600 000		1 600 000	1 623 200	0.45	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	3 500 000			3 500 000	3 330 250	0.93	
NESTLE HOLDINGS INC-REG-S 0.55000% 17-04.10.32*	CHF	1 380 000		130 000	1 250 000	1 117 500	0.31	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF		1 000 000		1 000 000	1 011 500	0.28	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	3 000 000		2 000 000	1 000 000	978 000	0.27	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	1 500 000			1 500 000	1 434 750	0.40	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	600 000			600 000	593 100	0.17	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	2 575 000			2 575 000	2 490 025	0.69	
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	400 000			400 000	376 400	0.10	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	1 800 000	1 000 000		2 800 000	2 595 600	0.72	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	1 200 000			1 200 000	1 163 400	0.32	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	650 000			650 000	614 250	0.17	
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF		500 000		500 000	502 000	0.14	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	800 000		800 000				
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	1 950 000		1 200 000	750 000	739 332	0.21	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF		800 000		800 000	829 600	0.23	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	2 000 000			2 000 000	1 714 000	0.48	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF	2 000 000			2 000 000	1 960 000	0.55	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF		400 000		400 000	406 600	0.11	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	1 795 000		700 000	1 095 000	1 073 100	0.30	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		400 000		400 000	404 800	0.11	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		800 000		800 000	824 000	0.23	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	745 000			745 000	700 300	0.20	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	850 000			850 000	788 375	0.22	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 15-21.08.28*	CHF	4 500 000			4 500 000	4 324 500	1.20	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	600 000			600 000	547 800	0.15	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF		1 500 000		1 500 000	1 504 500	0.42	
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF		900 000		900 000	909 450	0.25	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		1 000 000		1 000 000	1 013 000	0.28	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	1 000 000			1 000 000	945 500	0.26	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	1 000 000	600 000		1 600 000	1 492 000	0.42	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	1 065 000			1 065 000	1 003 763	0.28	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	1 000 000			1 000 000	913 000	0.25	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	500 000			500 000	508 500	0.14	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	600 000			600 000	588 180	0.16	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	1 400 000		1 400 000				
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	1 500 000		700 000	800 000	772 000	0.22	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	400 000	400 000		800 000	728 400	0.20	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF		800 000		800 000	807 200	0.22	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF	1 000 000			1 000 000	982 500	0.27	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	1 500 000			1 500 000	1 472 250	0.41	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF		800 000		800 000	812 400	0.23	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	750 000			750 000	734 850	0.20	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF		900 000		900 000	902 250	0.25	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	3 600 000		3 600 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF	1 500 000			1 500 000	1 432 500	0.40	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	2 000 000		1 000 000	1 000 000	964 500	0.27	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		880 000		880 000	886 160	0.25	
TOYOTA MOTOR FINANCE NETHERLANDS BV 2.01000% 23-26.10.26*	CHF		1 500 000		1 500 000	1 503 750	0.42	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		1 010 000		1 010 000	1 016 565	0.28	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	800 000			800 000	763 200	0.21	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	1 800 000		800 000	1 000 000	978 000	0.27	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	2 000 000		600 000	1 400 000	1 249 500	0.35	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	1 800 000	350 000		2 150 000	1 972 625	0.55	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		1 400 000		1 400 000	1 408 400	0.39	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF		900 000		900 000	904 950	0.25	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF		900 000		900 000	916 650	0.26	
UNIBAIL-RODAMCO SE-REG-S 2.00000% 13-20.11.23*	CHF	500 000			500 000	499 700	0.14	
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	3 500 000			3 500 000	3 353 000	0.93	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	2 500 000			2 500 000	2 454 750	0.68	
VODAFONE GROUP PLC-REG-S 0.50000% 16-19.09.31*	CHF	1 600 000		600 000	1 000 000	890 000	0.25	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	500 000			500 000	480 000	0.13	
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	1 500 000		500 000	1 000 000	992 000	0.28	
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	1 300 000			1 300 000	1 274 000	0.35	
WELLS FARGO & CO-REG-S 1.12500% 20-26.05.28*	CHF	600 000			600 000	568 500	0.16	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	2 500 000			2 500 000	2 425 000	0.68	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	700 000			700 000	655 550	0.18	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	1 500 000		1 500 000				
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	2 750 000		2 750 000				
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	1 300 000			1 300 000	1 297 270	0.36	
TOTAL CHF						311 035 684	86.63	
Total Medium term notes, fixed rate						311 035 684	86.63	

Medium term notes, zero coupon

CHF

KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	1 450 000		1 450 000				
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	880 000			880 000	861 696	0.24	
TOTAL CHF						861 696	0.24	
Total Medium term notes, zero coupon						861 696	0.24	

Bonds, fixed rate

CHF

ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	1 900 000		1 000 000	900 000	872 550	0.24	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	5 000 000		5 000 000				
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	2 700 000			2 700 000	2 556 900	0.71	
AT&T INC-REG-S 1.87500% 14-04.12.30*	CHF	1 430 000			1 430 000	1 434 290	0.40	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	1 000 000			1 000 000	946 000	0.26	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	1 550 000		1 550 000				
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	1 410 000			1 410 000	1 369 110	0.38	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 320 000		1 320 000				
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	1 720 000			1 720 000	1 663 240	0.46	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	700 000			700 000	709 100	0.20	
BP CAPITAL MARKETS PLC-REG-S 1.75000% 14-28.02.24*	CHF	1 000 000		1 000 000				
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF	4 400 000		400 000	4 000 000	3 884 000	1.08	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	2 450 000		2 450 000				
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	4 450 000		4 450 000				
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF	500 000			500 000	480 250	0.13	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	2 300 000			2 300 000	2 143 600	0.60	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	1 000 000			1 000 000	874 000	0.24	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	1 000 000			1 000 000	965 000	0.27	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		600 000		600 000	606 000	0.17	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		850 000		850 000	856 375	0.24	
GAZ CAPITAL SA/GAZPROM-REG-S 1.45000% 18-06.03.23*	CHF	3 000 000		3 000 000				
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	1 300 000			1 300 000	1 293 240	0.36	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	2 000 000			2 000 000	1 970 000	0.55	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	1 500 000		1 500 000				
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	1 450 000			1 450 000	1 419 550	0.40	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	1 500 000	490 000		1 990 000	1 804 930	0.50	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	2 000 000		1 000 000	1 000 000	970 500	0.27	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	3 100 000			3 100 000	3 211 600	0.89	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	3 500 000		3 500 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF	1 490 000		1 490 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	1 750 000			1 750 000	1 565 375	0.44	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	1 500 000			1 500 000	1 324 500	0.37	
TOTAL CHF						32 920 110	9.17	
Total Bonds, fixed rate						32 920 110	9.17	
Bonds, zero coupon								
CHF								
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	2 700 000		2 700 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	1 000 000			1 000 000	969 000	0.27	
TOTAL CHF						969 000	0.27	
Total Bonds, zero coupon						969 000	0.27	
Total Securities traded on an exchange						354 372 220	98.70	
Total securities and similar instruments						354 372 220	98.70	
(thereof in lending							0.00)	
Bank deposits at sight						3 003 127	0.84	
Other assets						1 660 129	0.46	
Total fund assets						359 035 476	100.00	
Short-term bank liabilities						-818 191		
Other liabilities						-5 388		
Net fund assets						358 211 897		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	354 372 220	98.70
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	354 372 220	98.70

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)

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Bonds CHF Ausland Corporate Passive II

Class I-A1

0.22%

Class I-B

0.05%

Class I-X

0.01%

Class U-X

0.01%

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Bonds CHF Ausland Medium Term

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		69 386 975.30	106 436 863.86	150 337 412.13
Class I-A1	CH0116028587			
Net asset value per unit in CHF		94.57	88.74	96.21
Issue and redemption price per unit in CHF ¹		94.48	88.74	96.21
Number of units outstanding		63 554.9670	115 474.3130	105 867.7780
Class I-B	CH0116029023			
Net asset value per unit in CHF		95.91	89.87	97.28
Issue and redemption price per unit in CHF ¹		95.82	89.87	97.28
Number of units outstanding		22 229.7290	27 494.2880	30 729.9610
Class I-X	CH0116029072			
Net asset value per unit in CHF		96.19	90.10	97.50
Issue and redemption price per unit in CHF ¹		96.10	90.10	97.50
Number of units outstanding		636 735.0610	1 040 215.2700	1 406 847.6920

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	6.6%	-7.6%	0.7%
Class I-B	CHF	6.9%	-7.4%	0.9%
Class I-X	CHF	6.9%	-7.4%	0.9%
Benchmark:				
SBI® Foreign AAA-BBB 1-5 years (TR)	CHF	2.7%	-6.3%	0.0%

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

Germany	11.44
Canada	11.07
France	8.91
United Kingdom	8.08
United States of America	6.60
Chile	6.29
South Korea	5.48
United Arab Emirates	5.14
Supranationals	4.98
Spain	4.56
Others	23.72
TOTAL	96.27

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	2 253 640.70	4 204 934.97
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	68 335 436.21	102 789 114.98
Derivative financial instruments	-54 626.60	235 897.20
Other assets	453 834.35	369 338.21
TOTAL fund assets	70 988 284.66	107 599 285.36
Loans	-1 599 850.10	-1 160 045.29
Other liabilities	-1 459.26	-2 376.21
Net fund assets	69 386 975.30	106 436 863.86

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	7 128.84	0.00
Negative interest	-3 874.30	-13 958.80
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	768 631.94	806 804.48
Offset payments from securities lending	42 042.95	85 171.85
Income from securities lending	7 592.32	8 530.92
Purchase of current net income on issue of units	21 969.47	63 237.35
TOTAL income	843 491.22	949 785.80
Expenses		
Interest payable	-142.45	-272.35
Audit expenses	-13 823.30	-15 977.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-23 792.89	-27 305.08
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 344.65	-1 304.02
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 815.39	-297.14
Payment of current net income on redemption of units	-98 039.74	-168 165.74
TOTAL expenses	-139 958.42	-213 321.63
Net income	703 532.80	736 464.17
Realized capital gains and losses ¹	-2 785 017.05	-2 430 154.43
Realized result	-2 081 484.25	-1 693 690.26
Unrealized capital gains and losses	7 295 150.84	-8 559 442.09
TOTAL result	5 213 666.59	-10 253 132.35

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	703 532.80	736 464.17
Available for distribution	703 532.80	736 464.17
Less federal withholding tax ¹	-246 236.48	-257 762.46
Net income retained for reinvestment	-457 296.32	-478 701.71
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	106 436 863.86	150 337 412.13
Paid federal withholding tax	-209 106.38	-337 609.53
Balance of unit movements	-42 054 448.77	-33 309 806.39
Total result	5 213 666.59	-10 253 132.35
Net fund assets at the end of the reporting period	69 386 975.30	106 436 863.86

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	115 474.3130	105 867.7780
Units issued	12 680.6540	18 491.3870
Units redeemed	-64 600.0000	-8 884.8520
Situation at the end of the period	63 554.9670	115 474.3130
Difference between units issued and units redeemed	-51 919.3460	9 606.5350
Class I-B		
Situation at the beginning of the financial year	27 494.2880	30 729.9610
Units issued	3 720.0000	5 325.3040
Units redeemed	-8 984.5590	-8 560.9770
Situation at the end of the period	22 229.7290	27 494.2880
Difference between units issued and units redeemed	-5 264.5590	-3 235.6730
Class I-X		
Situation at the beginning of the financial year	1 040 215.2700	1 406 847.6920
Units issued	55 519.5890	126 551.2690
Units redeemed	-458 999.7980	-493 183.6910
Situation at the end of the period	636 735.0610	1 040 215.2700
Difference between units issued and units redeemed	-403 480.2090	-366 632.4220

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	0.72673
Less federal withholding tax ¹	CHF	-0.25436
Net accumulation per unit	CHF	0.47237

Class I-B

Reinvestment on 1.2.2024

Gross accumulation	CHF	0.94557
Less federal withholding tax ¹	CHF	-0.33095
Net accumulation per unit	CHF	0.61462

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	0.99935
Less federal withholding tax ¹	CHF	-0.34978
Net accumulation per unit	CHF	0.64957

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CHF								
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	200 000		200 000				
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF		800 000		800 000	802 000	1.13	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		170 000			173 145	0.24	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	440 000			440 000	429 660	0.61	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	500 000		500 000				
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 000 000		1 000 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	1 700 000		1 700 000				
TOTAL CHF						1 404 805	1.98	
Total Notes, fixed rate						1 404 805	1.98	

Medium term notes, fixed rate

CHF

ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		400 000		400 000	407 400	0.57	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF		400 000	200 000	200 000	201 700	0.28	200 000
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	850 000			850 000	845 325	1.19	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	1 050 000		550 000	500 000	489 300	0.69	
AFRICA FINANCE CORP REG-S 1.20500% 20-30.09.25*	CHF	1 000 000		400 000	600 000	574 500	0.81	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 375 000		1 375 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	500 000		500 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	400 000		400 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF		160 000		160 000	148 960	0.21	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	220 000			220 000	198 000	0.28	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	700 000		700 000				
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	565 000		565 000				
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	1 050 000		650 000	400 000	385 000	0.54	400 000
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	600 000			600 000	556 800	0.78	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	400 000			400 000	370 000	0.52	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF		700 000	400 000	300 000	302 700	0.43	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF		300 000		300 000	308 400	0.43	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	400 000			400 000	372 000	0.52	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	935 000			935 000	914 243	1.29	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	965 000		965 000				
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	615 000			615 000	571 950	0.81	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	330 000			330 000	322 377	0.45	
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	750 000		750 000				
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	575 000		575 000				
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	1 000 000		500 000	500 000	467 250	0.66	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	1 500 000		1 500 000				
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF		250 000		250 000	253 000	0.36	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	450 000	400 000	850 000				
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF		500 000	300 000	200 000	201 600	0.28	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	500 000		200 000	300 000	286 350	0.40	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		350 000		350 000	353 675	0.50	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		400 000		400 000	405 400	0.57	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	300 000			300 000	273 150	0.38	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	450 000		450 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF		400 000	200 000	200 000	201 400	0.28	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	400 000			400 000	389 000	0.55	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	200 000			200 000	187 000	0.26	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	1 200 000		1 200 000				
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF		400 000		400 000	404 600	0.57	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF		250 000		250 000	248 875	0.35	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		500 000		500 000	503 295	0.71	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	400 000			400 000	393 200	0.55	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000		600 000	200 000	185 900	0.26	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF		800 000	800 000				
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	400 000			400 000	409 200	0.58	200 000
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	200 000		200 000				
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	200 000	600 000	400 000	400 000	366 000	0.52	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	600 000		600 000				
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	400 000			400 000	362 000	0.51	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	240 000			240 000	218 280	0.31	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	1 100 000			1 100 000	1 098 130	1.55	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	200 000			200 000	186 900	0.26	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	450 000			450 000	424 800	0.60	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	400 000			400 000	378 400	0.53	
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF		1 500 000	200 000	1 300 000	1 244 100	1.75	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	815 000		815 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	1 100 000		600 000	500 000	491 150	0.69	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	800 000		800 000				
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	1 000 000		600 000	400 000	387 600	0.55	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	650 000			650 000	613 600	0.86	620 000
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	2 000 000		1 200 000	800 000	784 800	1.11	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	1 200 000		1 000 000	200 000	194 600	0.27	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	750 000		750 000				
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	1 000 000		600 000	400 000	387 600	0.55	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	200 000			200 000	178 000	0.25	
CNTRL AMRCAN BANK FOR ECO INTGTTN REG-S 1.54620% 22-30.11.26*	CHF	600 000		400 000	200 000	198 000	0.28	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	800 000			800 000	816 000	1.15	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF		600 000		600 000	608 100	0.86	600 000
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	860 000		360 000	500 000	493 000	0.69	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF		500 000	200 000	300 000	302 550	0.43	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	1 500 000		500 000	1 000 000	961 500	1.35	
CORPORACION ANDINA DE FOMENTO 2.55250% 23-25.10.29*	CHF		200 000		200 000	202 800	0.29	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	2 180 000		2 180 000				
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF		400 000		400 000	403 600	0.57	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF		200 000		200 000	203 500	0.29	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		400 000		400 000	406 200	0.57	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	1 000 000		800 000	200 000	190 500	0.27	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	600 000		400 000	200 000	205 700	0.29	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF		750 000	400 000	350 000	352 975	0.50	
CREDIT AGRICOLE SAVLONDON-SUB 2.12500% 15-29.09.25*	CHF	400 000			400 000	399 600	0.56	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	1 000 000			1 000 000	992 300	1.40	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	400 000		400 000				
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	600 000			600 000	555 600	0.78	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	1 000 000		1 000 000				
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	1 000 000		600 000	400 000	389 760	0.55	400 000
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF		400 000		400 000	403 800	0.57	200 000
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		200 000		200 000	202 200	0.28	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	1 000 000		1 000 000				
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	300 000		300 000				
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF		200 000		200 000	203 000	0.29	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		200 000		200 000	203 300	0.29	
DZ BANK GENOSSENSCHAFTSBANK AG-SUB 3.23800% 13-30.08.23*	CHF	170 000		170 000				
E.ON SE 1.86000% 22-05.12.25*	CHF		500 000		500 000	499 835	0.70	
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF	200 000		200 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	970 000		970 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	2 000 000		2 000 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	485 000			485 000	466 085	0.66	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	500 000			500 000	465 750	0.66	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	300 000			300 000	282 750	0.40	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		190 000		190 000	191 140	0.27	
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	850 000		850 000				
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	700 000			700 000	674 450	0.95	550 000
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	450 000		450 000				
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	400 000		200 000	200 000	184 200	0.26	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	1 000 000		1 000 000				
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	400 000			400 000	379 600	0.53	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	400 000			400 000	370 600	0.52	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	600 000		200 000	400 000	395 000	0.56	
HYPONOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	1 000 000		1 000 000				
HYPONOE GRUPPE BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	165 000			165 000	145 860	0.21	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.69500% 18-27.06.23*	CHF	800 000		800 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 0.73250% 19-26.02.24*	CHF	500 000		500 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	380 000			380 000	369 284	0.52	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	600 000		600 000				
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	430 000			430 000	414 950	0.58	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	1 000 000		500 000	500 000	490 250	0.69	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF	485 000		485 000				
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	400 000			400 000	352 000	0.50	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	1 200 000		1 200 000				
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF		500 000	200 000	300 000	298 650	0.42	
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	1 000 000		400 000	600 000	587 400	0.83	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	500 000			500 000	484 750	0.68	
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	300 000		300 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF		200 000		200 000	204 400	0.29	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF		400 000		400 000	405 200	0.57	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	530 000			530 000	522 368	0.74	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF		400 000		400 000	402 600	0.57	
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF	950 000		950 000				
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	950 000		250 000	700 000	656 600	0.92	5 000
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF		200 000		200 000	205 100	0.29	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	1 000 000			1 000 000	960 000	1.35	
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF		400 000		400 000	401 000	0.56	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	550 000		380 000	170 000	158 865	0.22	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	400 000			400 000	401 800	0.57	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	1 400 000		1 400 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	200 000			200 000	191 800	0.27	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF		1 000 000		1 000 000	913 500	1.29	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	400 000		200 000	200 000	191 800	0.27	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	1 600 000		1 400 000	200 000	197 700	0.28	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		300 000		300 000	302 550	0.43	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	130 000			130 000	118 430	0.17	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		400 000		400 000	406 200	0.57	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	300 000			300 000	303 450	0.43	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	500 000		200 000	300 000	293 250	0.41	240 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		200 000		200 000	202 200	0.28	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	600 000		600 000				
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		600 000	200 000	400 000	406 800	0.57	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	400 000			400 000	405 800	0.57	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	535 000		315 000	600 000	562 500	0.79	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF		200 000		200 000	202 300	0.28	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	500 000			500 000	478 250	0.67	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	800 000		400 000	400 000	395 400	0.56	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	150 000		150 000				
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	400 000			400 000	378 000	0.53	100 000
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	530 000		530 000				
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	660 000		660 000				
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF		500 000		500 000	518 500	0.73	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	250 000			250 000	241 250	0.34	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	400 000		300 000	100 000	99 800	0.14	100 000
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF		350 000		350 000	355 775	0.50	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	200 000			200 000	199 500	0.28	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	400 000			400 000	407 600	0.57	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	800 000		800 000				
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF	300 000		200 000	100 000	101 200	0.14	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF	350 000			350 000	360 500	0.51	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF	300 000			300 000	303 450	0.43	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	700 000			700 000	649 250	0.91	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	200 000			200 000	182 600	0.26	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF		400 000	400 000				
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF	600 000			600 000	607 800	0.86	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	400 000		200 000	200 000	186 500	0.26	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	400 000			400 000	365 200	0.51	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	400 000		400 000				
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	400 000		400 000				
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	400 000		400 000				
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		500 000		500 000	503 750	0.71	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	200 000			200 000	182 100	0.26	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF		600 000		600 000	605 400	0.85	
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF	300 000		300 000				
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	200 000			200 000	203 100	0.29	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	400 000			400 000	391 920	0.55	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	400 000		400 000				
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	400 000			400 000	403 400	0.57	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF	170 000			170 000	171 190	0.24	170 000
TOYOTA MOTOR FINANCE NETHERLANDS BV 2.01000% 23-26.10.26*	CHF	400 000			400 000	401 000	0.56	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.000001% 21-21.05.24*	CHF	1 000 000		1 000 000				
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	600 000		600 000				
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	300 000			300 000	275 250	0.39	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	400 000			400 000	402 400	0.57	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	150 000			150 000	150 825	0.21	
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	1 320 000		1 320 000				
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	300 000		300 000				
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	70 000			70 000	69 853	0.10	
TOTAL CHF						53 801 025	75.79	
Total Medium term notes, fixed rate						53 801 025	75.79	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, zero coupon								
CHF								
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	500 000		200 000	300 000	291 600	0.41	
TOTAL CHF						291 600	0.41	
Total Medium term notes, zero coupon						291 600	0.41	
Bonds, fixed rate								
CHF								
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	200 000			200 000	189 200	0.27	200 000
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	620 000		620 000				
BANCO MER DEL NORTE SAVGRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	895 000		595 000	300 000	291 300	0.41	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 800 000		1 000 000	800 000	797 360	1.12	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	350 000			350 000	354 550	0.50	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF		500 000		500 000	508 500	0.72	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	350 000			350 000	342 650	0.48	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	430 000		430 000				
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		400 000		400 000	402 800	0.57	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	1 200 000		800 000	400 000	400 800	0.56	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	500 000		500 000				
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	500 000		300 000	200 000	198 600	0.28	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF		600 000	200 000	400 000	398 800	0.56	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	730 000		730 000				
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	1 000 000		400 000	600 000	559 200	0.79	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	600 000			600 000	579 000	0.82	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		400 000		400 000	404 000	0.57	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		400 000		400 000	403 000	0.57	
EXPORT-IMPORT BANK OF KOREA 2.01750% 23-14.11.28*	CHF		350 000		350 000	353 325	0.50	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF		1 350 000	450 000	900 000	900 450	1.27	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	1 095 000		595 000	500 000	495 650	0.70	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	400 000			400 000	358 000	0.50	
GAZ CAPITAL SAVGAZPROM-REG-S 1.45000% 18-06.03.23*	CHF	1 140 000		1 140 000				
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	695 000			695 000	691 386	0.97	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	1 300 000			1 300 000	1 267 500	1.79	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF		500 000		500 000	501 750	0.71	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		1 000 000		1 000 000	1 010 000	1.42	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	600 000		600 000				
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	500 000		300 000	200 000	198 200	0.28	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF		350 000		350 000	350 525	0.49	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF		300 000		300 000	304 950	0.43	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	50 000			50 000	46 750	0.07	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	1 300 000		1 300 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF	1 000 000		1 000 000				
TRANSPOWER NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	40 000			40 000	37 160	0.05	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	700 000		400 000	300 000	298 800	0.42	
TOTAL CHF						12 644 206	17.81	
Total Bonds, fixed rate						12 644 206	17.81	
Bonds, zero coupon								
CHF								
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	1 300 000		1 300 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	400 000		200 000	200 000	193 800	0.28	
TOTAL CHF						193 800	0.28	
Total Bonds, zero coupon						193 800	0.28	
Total Securities traded on an exchange						68 335 436	96.27	
Total securities and similar instruments						68 335 436	96.27	
(thereof in lending)						3 900 245	5.49)	
Bank deposits at sight						2 253 641	3.17	
Derivative financial instruments						-54 627	-0.08	
Other assets						453 835	0.64	
Total fund assets						70 988 285	100.00	
Short-term bank liabilities						-1 599 850		
Other liabilities						-1 460		
Net fund assets						69 386 975		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	68 335 436	96.27
Investments valuation based on market-observed parameters	-54 627	-0.08
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	68 280 809	96.19

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)

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 PAYER 2.10000% 23-10.03.25**	3 000 000	CHF	3 000 000	-33 761	-0.05
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	3 000 000	CHF			
UBS/INTEREST RATE SWAP PAYER 2.05750% 23-09.03.25**	2 000 000	CHF	2 000 000	-20 866	-0.03
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	2 000 000	CHF			
			5 000 000	-54 627	-0.08

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	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAYER 2.10000% 23-10.03.25	CHF	3 000 000	3 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	CHF	3 000 000	3 000 000
UBS/INTEREST RATE SWAP PAYER 2.05750% 23-09.03.25	CHF	2 000 000	2 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	CHF	2 000 000	2 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
UBS/INTEREST RATE SWAP PAYER 0.74000% 22-18.05.27	CHF	10 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 22-18.05.27	CHF	10 000 000

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	4 909 453.32	7.08%
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.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Bonds CHF Ausland Medium Term

Class I-A1

0.31%

Class I-B

0.08%

Class I-X

0.02%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Bonds CHF Ausland Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		1 776 435 908.51	1 540 571 615.25	1 777 387 519.42
Class I-A1	CH0046159130			
Net asset value per unit in CHF		1 069.34	1 027.08	1 135.42
Number of units outstanding		2 007.6710	2 370.2780	2 393.7220
Class I-B	CH0046159221			
Net asset value per unit in CHF		1 035.08	993.40	1 097.25
Number of units outstanding		17 375.0480	18 251.8140	20 746.1390
Class I-X	CH0046159262			
Net asset value per unit in CHF		1 034.78	992.82	1 096.29
Number of units outstanding		1 697 272.5700	1 530 991.7790	1 598 037.0330

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	4.3%	-9.3%	-0.8%
Class I-B	CHF	4.5%	-9.2%	-0.6%
Class I-X	CHF	4.5%	-9.2%	-0.7%
Benchmark:				
SBI® Foreign AAA-BBB (TR)	CHF	3.5%	-9.1%	-0.7%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

France	14.83
Germany	13.19
United States of America	11.25
Canada	11.10
Supranationals	7.34
United Kingdom	5.50
Netherlands	5.29
Australia	5.11
Austria	4.29
South Korea	3.84
Others	17.19
TOTAL	98.93

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	9 597 401.28	15 556 503.67
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 763 333 704.01	1 515 698 639.38
– Units of other collective investment schemes	0.00	12 787 409.82
Other assets	9 528 166.08	5 946 371.65
TOTAL fund assets	1 782 459 271.37	1 549 988 924.52
Loans	-6 022 420.80	-9 407 930.46
Other liabilities	-942.06	-9 378.81
Net fund assets	1 776 435 908.51	1 540 571 615.25

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	75 257.55	0.00
Negative interest	-35 329.85	-54 351.30
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	16 915 412.19	12 780 501.83
– from units of other collective investment schemes	26 378.48	91 530.74
Purchase of current net income on issue of units	1 035 140.40	167 221.99
TOTAL income	18 016 858.77	12 984 903.26
Expenses		
Interest payable	0.00	-21 111.50
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-3 616.72	-4 608.68
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-8 200.61	-9 186.93
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-33 679.77	-33 471.35
Payment of current net income on redemption of units	-418 284.77	-533 071.19
TOTAL expenses	-482 451.67	-620 119.45
Net income	17 534 407.10	12 364 783.81
Realized capital gains and losses	-22 261 737.72	-17 171 668.98
Realized result	-4 727 330.62	-4 806 885.17
Unrealized capital gains and losses	79 340 862.57	-156 121 693.27
TOTAL result	74 613 531.95	-160 928 578.44

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	17 534 407.10	12 364 783.81
Available for distribution	17 534 407.10	12 364 783.81
Less federal withholding tax ¹	-6 137 042.49	-4 327 674.33
Net income retained for reinvestment	-11 397 364.61	-8 037 109.48
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	1 540 571 615.25	1 777 387 519.42
Paid federal withholding tax	-4 268 787.27	-4 953 866.53
Balance of unit movements	165 519 548.58	-70 933 459.20
Total result	74 613 531.95	-160 928 578.44
Net fund assets at the end of the reporting period	1 776 435 908.51	1 540 571 615.25

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	2 370.2780	2 393.7220
Units issued	396.2260	0.0000
Units redeemed	-758.8330	-23.4440
Situation at the end of the period	2 007.6710	2 370.2780
Difference between units issued and units redeemed	-362.6070	-23.4440
Class I-B		
Situation at the beginning of the financial year	18 251.8140	20 746.1390
Units issued	235.7820	0.0000
Units redeemed	-1 112.5480	-2 494.3250
Situation at the end of the period	17 375.0480	18 251.8140
Difference between units issued and units redeemed	-876.7660	-2 494.3250
Class I-X		
Situation at the beginning of the financial year	1 530 991.7790	1 598 037.0330
Units issued	274 196.5680	57 737.3770
Units redeemed	-107 915.7770	-124 782.6310
Situation at the end of the period	1 697 272.5700	1 530 991.7790
Difference between units issued and units redeemed	166 280.7910	-67 045.2540

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	8.775
Less federal withholding tax ¹	CHF	-3.072
Net accumulation per unit	CHF	5.703

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	9.769
Less federal withholding tax ¹	CHF	-3.419
Net accumulation per unit	CHF	6.350

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	10.220
Less federal withholding tax ¹	CHF	-3.577
Net accumulation per unit	CHF	6.643

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CHF								
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	6 300 000	1 740 000		8 040 000	7 979 700	0.45	
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF	200 000			200 000	195 500	0.01	
CAISSE DE REFINANCE DE L'HABITAT-REG-S 2.37500% 12-05.03.24*	CHF	4 000 000		4 000 000				
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	4 400 000			4 400 000	3 942 400	0.22	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF		300 000		300 000	300 750	0.02	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	1 250 000			1 250 000	1 226 250	0.07	
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF	1 500 000		1 500 000				
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		1 690 000		1 690 000	1 721 265	0.10	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*	CHF	3 925 000			3 925 000	3 928 925	0.22	
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF		9 800 000		9 800 000	9 746 100	0.55	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	1 210 000			1 210 000	1 181 565	0.07	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF		2 200 000		2 200 000	2 239 600	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF		5 000 000		5 000 000	4 770 000	0.27	
MUNICIPALITY FINANCE PLC-REG-S 1.60000% 23-04.08.26*	CHF		400 000		400 000	403 400	0.02	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	2 635 000		1 000 000	1 635 000	1 419 998	0.08	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 730 000			1 730 000	1 691 767	0.09	
PHILIP MORRIS INTERNATIONAL INC-REG-S 1.62500% 14-16.05.24*	CHF	4 980 000		4 980 000				
PROVINCE OF SASKATCHEWAN CANADA-REG-S 0.52500% 22-01.03.32*	CHF		3 000 000	1 000 000	2 000 000	1 822 000	0.10	
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	5 600 000			5 600 000			
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF	2 300 000			2 300 000			
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	1 085 000			1 085 000	991 690	0.06	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	5 650 000		1 250 000	4 400 000	4 043 600	0.23	
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF	3 375 000			3 375 000	3 393 563	0.19	
TOTAL CHF						50 998 072	2.86	
Total Notes, fixed rate						50 998 072	2.86	

Medium term notes, fixed rate

CHF								
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		1 000 000		1 000 000	1 004 500	0.06	
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		5 000 000		5 000 000	5 092 500	0.29	
ABN AMRO BANK NV-REG-S 3.37500% 06-15.08.31*	CHF	4 000 000		1 000 000	3 000 000	3 357 000	0.19	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	135 000			135 000	132 584	0.01	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF		9 800 000	1 800 000	8 000 000	8 068 000	0.45	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	1 750 000			1 750 000	1 693 125	0.09	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF		1 400 000		1 400 000	1 405 600	0.08	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	1 035 000			1 035 000	1 029 308	0.06	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	3 320 000			3 320 000	3 248 952	0.18	
AFRICA FINANCE CORP-REG-S 1.20500% 20-30.09.25*	CHF	1 600 000			1 600 000	1 532 000	0.09	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	2 335 000			2 335 000	2 317 385	0.13	
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF		2 200 000		2 200 000	2 231 900	0.13	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.62500% 10-18.02.25*	CHF	4 695 000	550 000	1 000 000	4 245 000	4 296 365	0.24	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 1.87500% 10-12.11.29*	CHF	685 000			685 000	698 358	0.04	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	5 185 000	990 000		6 175 000	6 011 363	0.34	
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	5 500 000			5 500 000	5 090 250	0.29	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF		9 150 000		9 150 000	9 351 300	0.52	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF		1 700 000		1 700 000	1 700 000	0.10	
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	5 175 000		500 000	4 675 000	4 408 525	0.25	
ALBERTA, PROVINCE OF-REG-S 0.25000% 20-20.04.28*	CHF	1 000 000	3 000 000		4 000 000	3 788 000	0.21	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	2 165 000		2 165 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	2 525 000		2 525 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	3 200 000		1 000 000	2 200 000	2 163 260	0.12	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	2 860 000	400 000		3 260 000	3 035 060	0.17	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	980 000			980 000	882 000	0.05	
ASB BANK LTD 2.50250% 23-20.12.28*	CHF		4 000 000	1 200 000	2 800 000	2 851 800	0.16	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	3 200 000	2 750 000	5 950 000				
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	4 270 000		2 270 000	2 000 000	1 963 400	0.11	
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	4 000 000		1 000 000	3 000 000	2 734 500	0.15	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	1 700 000			1 700 000	1 668 550	0.09	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	3 995 000			3 995 000	3 845 188	0.22	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	4 900 000			4 900 000	4 547 200	0.26	
AUCHAN HOLDING SA-REG-S 1.50000% 14-03.06.24*	CHF	1 150 000			1 150 000	1 140 225	0.06	
AUCKLAND COUNCIL 1.12500% 13-07.02.24*	CHF	2 820 000		2 820 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*	CHF	3 630 000			3 630 000	3 622 740	0.20	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	1 600 000			1 600 000	1 480 000	0.08	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF		2 200 000	250 000	1 950 000	1 967 550	0.11	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF		2 400 000		2 400 000	2 467 200	0.14	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	1 600 000			1 600 000	1 488 000	0.08	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	4 250 000	1 000 000		5 250 000	5 133 450	0.29	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	2 335 000			2 335 000	2 037 288	0.11	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	1 380 000			1 380 000	1 315 140	0.07	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	2 480 000			2 480 000	2 316 320	0.13	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	500 000	1 000 000		1 500 000	1 400 250	0.08	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	2 380 000		600 000	1 780 000	1 655 400	0.09	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF	2 485 000			2 485 000	2 329 688	0.13	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	1 250 000			1 250 000	1 221 125	0.07	
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	1 925 000			1 925 000	1 857 625	0.10	
BANCO SANTANDER CHILE-REG-S 0.35000% 16-30.05.25*	CHF	455 000			455 000	440 895	0.02	
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	2 150 000		2 150 000				
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 950 000			1 950 000	1 915 875	0.11	
BANCO SANTANDER CHILE-REG-S 0.13500% 19-29.08.29*	CHF	2 335 000			2 335 000	1 991 755	0.11	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	3 100 000	700 000		3 800 000	3 551 100	0.20	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	4 875 000			4 875 000	4 816 500	0.27	
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF	1 000 000			1 000 000	926 000	0.05	
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	2 900 000	200 000		3 100 000	2 845 800	0.16	
BANCO SANTANDER SA-REG-S 1.32750% 22-10.06.25*	CHF		1 000 000		1 000 000	989 000	0.06	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF		3 000 000		3 000 000	3 036 000	0.17	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	5 300 000	3 200 000		8 500 000	8 117 500	0.46	
BANK OF AMERICA CORP-REG-S 0.42250% 21-23.11.29*	CHF	4 500 000	500 000		5 000 000	4 500 000	0.25	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF		3 800 000		3 800 000	3 830 400	0.21	
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	4 500 000		500 000	4 000 000	3 582 000	0.20	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	1 600 000			1 600 000	1 450 400	0.08	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	11 000 000	600 000	1 000 000	10 600 000	10 287 300	0.58	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	4 000 000	1 500 000	500 000	5 000 000	4 302 500	0.24	
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	5 000 000			5 000 000	4 562 500	0.26	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	3 500 000	1 000 000		4 500 000	4 295 250	0.24	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		6 900 000		6 900 000	6 972 450	0.39	
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF		5 000 000		5 000 000	5 125 000	0.29	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		2 400 000		2 400 000	2 432 400	0.14	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	2 000 000		2 000 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	800 000			800 000	777 200	0.04	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	2 105 000			2 105 000	2 008 170	0.11	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-24.10.29*	CHF	1 885 000			1 885 000	1 682 363	0.09	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	2 895 000			2 895 000	2 635 898	0.15	
BANQUE FEDERAT DU CREDIT MUTUEL-REG-S 0.40000% 19-12.02.24*	CHF	1 850 000		1 850 000				
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF		6 000 000		6 000 000	6 159 000	0.35	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	3 070 000			3 070 000	2 924 175	0.16	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 2.00000% 14-22.05.24*	CHF	1 055 000		1 055 000				
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF	2 920 000		2 920 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	2 000 000			2 000 000	1 935 000	0.11	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	1 450 000			1 450 000	1 412 300	0.08	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	4 000 000			4 000 000	3 590 000	0.20	
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 0.15000% 21-06.03.28*	CHF	2 000 000			2 000 000	1 835 000	0.10	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF		1 000 000		1 000 000	979 500	0.05	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	3 375 000		3 375 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF		3 800 000		3 800 000	3 826 600	0.21	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	1 700 000			1 700 000	1 653 250	0.09	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	2 400 000	2 400 000		4 800 000	4 488 000	0.25	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	4 200 000		4 200 000				
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	4 000 000	500 000		4 500 000	4 425 750	0.25	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF		4 100 000		4 100 000	4 147 150	0.23	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF		2 600 000		2 600 000	2 588 300	0.15	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	3 200 000		1 000 000	2 200 000	1 962 400	0.11	
BERLIN HYP AG 2.12500% 23-27.02.26*	CHF		3 000 000		3 000 000	3 009 000	0.17	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		2 600 000		2 600 000	2 617 134	0.15	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	3 455 000			3 455 000	3 126 775	0.18	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	2 400 000	2 000 000		4 400 000	4 325 200	0.24	
BERLIN-HANNOVERSCHE HYPOTHKNBNK-REG-S 0.25000% 21-10.03.31*	CHF	1 800 000		1 000 000	800 000	687 200	0.04	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	2 975 000			2 975 000	2 472 225	0.14	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	3 600 000		3 600 000				
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF	4 145 000		700 000	3 445 000	3 303 755	0.19	
BNG BANK NV 1.68750% 23-19.05.30*	CHF		3 500 000		3 500 000	3 557 750	0.20	
BNG BANK NV 1.79250% 23-24.04.28*	CHF		10 000 000		10 000 000	10 181 231	0.57	
BNG BANK NV 2.12500% 10-09.11.29*	CHF	1 885 000	1 000 000		2 885 000	2 993 188	0.17	
BNG BANK NV-REG-S 1.25000% 14-30.04.24*	CHF	3 000 000		3 000 000				

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
BNG BANK NV-REG-S 2.50000% 05-21.07.25*	CHF	11 440 000			11 440 000		11 628 760	0.65	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	4 000 000			4 000 000		3 718 000	0.21	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF		4 800 000		4 800 000		4 867 200	0.27	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	4 000 000			4 000 000		4 092 000	0.23	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	2 600 000	200 000		2 800 000		2 605 400	0.15	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	3 400 000			3 400 000		3 111 000	0.17	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	5 000 000	1 000 000		6 000 000		5 586 000	0.31	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF		3 400 000	1 000 000	2 400 000		2 457 056	0.14	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	600 000			600 000		543 000	0.03	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 250 000	1 000 000		2 250 000		2 210 625	0.12	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	1 285 000			1 285 000		1 276 648	0.07	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	6 310 000		1 000 000	5 310 000		4 829 445	0.27	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	3 200 000			3 200 000		3 194 560	0.18	
BPCE SA-REG-S 0.50000% 19-08.11.23*	CHF	2 050 000		2 050 000					
BUNDESIMMOBILIEN GESELLSCHAFT MBH-REG-S 3.12500% 06-01.09.31*	CHF	2 350 000			2 350 000		2 579 125	0.14	
CAISSE D'AMORTIS DE LA DETE SOCLE-REG-S 2.50000% 11-09.12.25*	CHF	1 500 000			1 500 000		1 530 750	0.09	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.30000% 17-12.11.27*	CHF	7 000 000			7 000 000		6 674 500	0.37	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	2 900 000		2 000 000	900 000		880 650	0.05	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 22-28.11.29*	CHF		3 200 000		3 200 000		3 236 800	0.18	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF		1 200 000		1 200 000		1 211 400	0.07	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	2 800 000			2 800 000		2 616 600	0.15	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 300 000			1 300 000		1 255 800	0.07	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	5 195 000			5 195 000		4 904 080	0.28	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	9 600 000		3 600 000	6 000 000		5 853 600	0.33	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	2 185 000			2 185 000		2 145 452	0.12	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	3 500 000	200 000		3 700 000		3 500 200	0.20	
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	4 000 000	600 000	600 000	4 000 000		3 828 000	0.21	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	3 000 000		3 000 000					
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	3 650 000	400 000		4 050 000		3 978 315	0.22	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	3 200 000			3 200 000		3 165 440	0.18	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	2 500 000			2 500 000		2 360 000	0.13	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	3 880 000			3 880 000		3 806 280	0.21	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF	3 000 000	200 000		3 200 000		2 881 600	0.16	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF	1 970 000		700 000	1 270 000		1 249 426	0.07	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	5 100 000		5 100 000					
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	2 975 000	700 000		3 675 000		3 575 775	0.20	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	5 200 000	250 000		5 450 000		4 586 175	0.26	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	2 850 000		1 850 000	1 000 000		958 500	0.05	
CIE DE FINANCEMENT FONCIER SA 1.83750% 23-18.07.30*	CHF		3 200 000		3 200 000		3 230 400	0.18	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	3 910 000		1 910 000	2 000 000		1 968 600	0.11	
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	4 300 000			4 300 000		4 166 700	0.23	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	5 300 000	600 000		5 900 000		5 430 950	0.30	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	4 300 000			4 300 000		3 827 000	0.21	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	800 000	1 000 000		1 800 000		1 782 000	0.10	
COMMERZBANK AG-REG-S 3.12500% 06-14.07.25*	CHF	1 500 000	500 000		2 000 000		2 045 000	0.11	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	1 835 000		800 000	1 035 000		1 013 265	0.06	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	1 900 000		400 000	1 500 000		1 530 000	0.09	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF		3 400 000		3 400 000		3 445 900	0.19	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF		3 000 000		3 000 000		3 100 500	0.17	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	5 000 000			5 000 000		4 807 500	0.27	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	4 335 000			4 335 000		3 868 988	0.22	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	3 000 000			3 000 000		2 757 000	0.15	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	3 000 000			3 000 000		2 620 500	0.15	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	1 380 000			1 380 000		1 360 680	0.08	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	2 560 000	1 000 000		3 560 000		3 474 560	0.19	
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF		6 100 000		6 100 000		6 161 000	0.35	
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 2.50000% 06-24.02.31*	CHF	6 535 000	500 000	800 000	6 235 000		6 562 338	0.37	
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 1.50000% 14-19.02.24*	CHF	750 000		750 000					
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF		11 500 000	2 000 000	9 500 000		9 580 750	0.54	
COOPERATIVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF		1 600 000	600 000	1 000 000		1 007 500	0.06	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	1 700 000			1 700 000		1 602 250	0.09	
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF		7 800 000		7 800 000		7 808 580	0.44	
CORPORACION ANDINA DE FOMENTO-REG-S 2.00000% 14-05.02.24*	CHF	2 000 000		2 000 000					
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	12 045 000		2 500 000	9 545 000		9 158 428	0.51	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	5 500 000	1 200 000	500 000	6 200 000		5 961 300	0.33	
CORPORACION ANDINA DE FOMENTO 0.51000% 16-16.09.26*	CHF	855 000			855 000		811 823	0.05	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	5 595 000		1 500 000	4 095 000		3 984 435	0.22	
CORPORACION ANDINA DE FOMENTO 2.55250% 23-25.10.29*	CHF		2 700 000		2 700 000		2 737 800	0.15	
COUNCIL OF EUROPE DEVELOPMENT BANK 1.62500% 23-30.06.29*	CHF		2 600 000		2 600 000		2 648 100	0.15	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	2 625 000		2 625 000					
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF	3 270 000	830 000	4 100 000					
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	2 725 000		1 000 000	1 725 000		1 663 763	0.09	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	3 570 000			3 570 000	3 436 125	0.19	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	2 770 000	400 000		3 170 000	3 060 635	0.17	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF	2 225 000			2 225 000	2 118 200	0.12	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	3 770 000			3 770 000	3 658 785	0.21	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	4 955 000			4 955 000	4 687 430	0.26	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF	2 000 000			2 000 000	1 883 000	0.11	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	4 455 000			4 455 000	4 089 690	0.23	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF		2 400 000		2 400 000	2 421 600	0.14	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	1 800 000			1 800 000	1 625 400	0.09	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	2 300 000			2 300 000	2 061 950	0.12	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF		1 400 000		1 400 000	1 424 500	0.08	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		4 800 000		4 800 000	4 874 400	0.27	
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF	4 810 000	5 000 000	6 810 000	3 000 000	3 004 800	0.17	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	2 455 000		500 000	1 955 000	1 934 082	0.11	
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	1 685 000			1 685 000	1 613 388	0.09	
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	1 400 000			1 400 000	1 368 500	0.08	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	2 375 000			2 375 000	2 179 063	0.12	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	2 400 000			2 400 000	2 286 000	0.13	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	4 500 000			4 500 000	3 897 000	0.22	
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	2 500 000	600 000		3 100 000	2 862 850	0.16	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	5 800 000		1 000 000	4 800 000	4 936 800	0.28	
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF		3 600 000		3 600 000	3 684 600	0.21	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	1 160 000			1 160 000	1 158 840	0.07	
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	2 785 000	400 000		3 185 000	2 850 575	0.16	
CREDIT SUISSE GUERNEY LTD-REG-S 3.12500% 10-12.11.30*	CHF	360 000			360 000	372 420	0.02	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	2 750 000			2 750 000	2 728 825	0.15	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	3 350 000	400 000		3 750 000	3 676 875	0.21	
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 14-26.08.24*	CHF	2 155 000		2 155 000				
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF	1 385 000		1 000 000	385 000	374 798	0.02	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	5 400 000	400 000	2 800 000	3 000 000	2 769 000	0.16	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	5 400 000			5 400 000	5 146 200	0.29	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	2 710 000			2 710 000	2 478 566	0.14	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	1 850 000			1 850 000	1 623 375	0.09	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	8 400 000	1 865 000	2 265 000	8 000 000	6 928 000	0.39	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	10 635 000	1 500 000	1 000 000	11 135 000	9 019 350	0.51	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF	3 325 000		1 000 000	2 325 000	2 079 713	0.12	
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF	5 500 000	1 000 000	700 000	5 800 000	5 933 400	0.33	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF	4 030 000			4 030 000	4 297 995	0.24	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF	9 450 000			9 450 000	9 549 225	0.54	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	5 200 000	1 000 000		6 200 000	5 741 200	0.32	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	6 500 000	200 000	4 100 000	2 600 000	2 592 720	0.15	
DEUTSCHE BANK AG-REG-S 0.62500% 18-08.02.23*	CHF	1 000 000		1 000 000				
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	1 600 000			1 600 000	1 559 040	0.09	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF		3 200 000	600 000	2 600 000	2 624 700	0.15	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	5 290 000			5 290 000	4 644 620	0.26	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		2 800 000		2 800 000	2 830 800	0.16	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	3 100 000		3 100 000				
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF		5 000 000		5 000 000	4 867 500	0.27	
DNB BOLIGKREDIT AS-REG-S 2.00000% 10-02.09.30*	CHF	565 000			565 000	570 933	0.03	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	2 600 000			2 600 000	2 585 960	0.15	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF		4 200 000		4 200 000	4 263 000	0.24	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		3 500 000		3 500 000	3 557 750	0.20	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF		2 600 000		2 600 000	2 610 400	0.15	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	2 400 000	1 000 000		3 400 000	3 444 200	0.19	
E.ON SE 1.86000% 22-05.12.25*	CHF		2 100 000		2 100 000	2 099 308	0.12	
E.ON SE 2.50250% 22-05.12.29*	CHF		3 600 000		3 600 000	3 695 400	0.21	
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF	5 950 000	200 000	6 150 000				
ELECTRICITE DE FRANCE 0.65000% 16-13.10.28*	CHF	2 400 000			2 400 000	2 235 600	0.13	
ELECTRICITE DE FRANCE SA 2.30000% 23-14.09.27*	CHF		2 800 000		2 800 000	2 826 600	0.16	
ELECTRICITE DE FRANCE SA 2.55000% 23-12.09.31*	CHF		3 600 000		3 600 000	3 657 600	0.21	
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	8 950 000		8 950 000				
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	4 890 000		300 000	4 590 000	4 362 795	0.24	
EMIRATES NBD PJSC 0.62500% 18-09.02.23*	CHF	7 815 000		7 815 000				
ENBW INTERNATIONAL FINANCE BV 2.25000% 23-15.06.26*	CHF		4 400 000		4 400 000	4 439 600	0.25	
ENBW INTERNATIONAL FINANCE BV 2.62500% 23-15.06.29*	CHF		4 400 000		4 400 000	4 510 000	0.25	
ENEL FINANCE INTERNATIONAL NV-REG-S 4.00000% 12-26.10.27*	CHF	1 300 000			1 300 000	1 392 950	0.08	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	4 500 000		4 500 000				
ENGIE SA REG-S 2.34000% 23-04.01.27*	CHF		2 600 000		2 600 000	2 636 400	0.15	
ENGIE SA-REG-S 1.62500% 12-09.10.24*	CHF	1 800 000			1 800 000	1 791 000	0.10	
ENGIE SA-REG-S 2.49000% 23-04.07.31*	CHF		2 500 000		2 500 000	2 567 500	0.14	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	3 000 000			3 000 000	2 725 500	0.15	
EUROPEAN INVESTMENT BANK-REG-S 3.12500% 06-30.06.36*	CHF	7 620 000			7 620 000	8 957 310	0.50	
EUROPEAN INVESTMENT BANK-REG-S 1.50000% 12-02.08.24*	CHF	7 575 000		7 575 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF	4 990 000			4 990 000	4 852 775	0.27	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	2 750 000		2 750 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	1 550 000			1 550 000	1 426 775	0.08	
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	4 100 000			4 100 000	4 018 000	0.23	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	3 750 000	325 000		4 075 000	3 916 075	0.22	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	3 200 000			3 200 000	2 980 800	0.17	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	3 250 000			3 250 000	3 063 125	0.17	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	2 500 000			2 500 000	2 436 250	0.14	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		3 295 000		3 295 000	3 314 770	0.19	
GAZPROM PJSC VIA GAZ FINANCE PLC-REG-S 1.54000% 21-30.06.27*	CHF	6 700 000			6 700 000	2 948 000	0.17	
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	4 550 000			4 550 000	4 304 300	0.24	
GLENCORE CAPITAL FINANCE DAC-REG-S 0.50000% 21-07.09.28*	CHF	1 050 000			1 050 000	945 525	0.05	
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	1 050 000	400 000		1 450 000	1 428 250	0.08	
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	5 250 000	1 100 000		6 350 000	6 118 225	0.34	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	4 300 000			4 300 000	4 229 050	0.24	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	9 500 000	565 000		10 065 000	9 873 765	0.55	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	3 500 000	1 000 000	500 000	4 000 000	3 684 000	0.21	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	5 600 000	2 600 000	5 200 000	3 000 000	2 970 000	0.17	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	3 840 000			3 840 000	3 644 160	0.20	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	4 800 000			4 800 000	4 447 200	0.25	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	3 800 000	3 200 000	2 000 000	5 000 000	4 260 000	0.24	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	2 800 000	200 000		3 000 000	2 962 500	0.17	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	2 035 000			2 035 000	1 992 876	0.11	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	1 235 000		1 235 000				
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	1 600 000			1 600 000	1 555 200	0.09	
HYPO VORARLBERG BANK AG-REG-S SUB 1.62500% 19-29.11.29*	CHF	2 080 000			2 080 000	1 872 000	0.11	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	6 095 000			6 095 000	5 211 225	0.29	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	2 710 000			2 710 000	2 395 640	0.13	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	2 250 000	2 000 000		4 250 000	4 090 625	0.23	
HYPO VORARLBERG BANK AG-REG-S 1.87500% 23-13.09.30*	CHF		2 300 000		2 300 000	2 325 300	0.13	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.69500% 18-27.06.23*	CHF	4 700 000		4 700 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 0.73250% 19-26.02.24*	CHF	5 390 000	1 385 000	1 775 000	5 000 000	4 962 500	0.28	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	3 695 000		400 000	3 295 000	3 202 081	0.18	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	6 500 000	250 000	6 750 000				
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	6 000 000		3 000 000	3 000 000	2 895 000	0.16	
INSTITUTO DE CREDITO OFICIAL-REG-S 3.25000% 07-28.06.24*	CHF	5 110 000			5 110 000			
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	4 600 000	2 200 000	2 000 000	4 800 000	4 706 400	0.26	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF	3 100 000			1 500 000	1 546 400	0.09	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF	4 500 000			4 500 000			
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	12 420 000		2 000 000	10 420 000	9 169 600	0.51	
JPMORGAN CHASE & CO-REG-S 0.50000% 15-04.12.23*	CHF	8 000 000		8 200 000				
JPMORGAN CHASE & CO-REG-S 0.45000% 16-11.11.26*	CHF	2 200 000		1 400 000	800 000	767 600	0.04	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF		3 100 000		3 100 000	3 086 050	0.17	
KOMMUNALBANKEN-REG-S 0.54500% 22-28.04.28*	CHF	2 300 000			2 300 000	2 214 900	0.12	
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	3 300 000	960 000		4 260 000	4 381 410	0.25	
KOMMUNEKREDIT-REG-S 2.87500% 06-13.10.31*	CHF	6 880 000		1 000 000	5 880 000	6 476 820	0.36	
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF	3 300 000			3 300 000	3 215 850	0.18	
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	5 430 000	600 000		6 030 000	5 903 370	0.33	
KOREA DEVELOPMENT BANK 0.17000% 21-22.07.31*	CHF	3 500 000		800 000	2 700 000	2 361 150	0.13	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	2 400 000			2 400 000	2 331 600	0.13	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF	2 500 000		2 500 000				
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.05000% 19-19.07.27*	CHF	1 000 000			1 000 000	932 500	0.05	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	2 155 000			2 155 000	2 089 273	0.12	
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	6 400 000	4 300 000		10 700 000	10 068 700	0.56	
KOREA WESTERN POWER CO LTD-REG-S 0.12500% 19-27.02.24*	CHF	3 295 000		3 295 000				
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.50000% 05-25.08.25*	CHF	13 800 000			13 800 000	14 082 900	0.79	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF		3 300 000	800 000	2 500 000	2 550 000	0.14	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF		3 000 000		3 000 000	3 066 000	0.17	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF		1 800 000		1 800 000	1 823 400	0.10	
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF	1 600 000			1 600 000	1 596 800	0.09	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.87500% 14-16.09.24*	CHF	1 875 000		1 875 000				
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	1 700 000			1 700 000	1 642 200	0.09	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	5 820 000		2 000 000	3 820 000	3 764 992	0.21	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	3 000 000	400 000		3 400 000	3 095 700	0.17	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF		3 400 000		3 400 000	3 422 100	0.19	
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF	4 450 000		4 450 000				
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	4 560 000	250 000	500 000	4 310 000	3 950 115	0.22	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	5 300 000	4 300 000	3 300 000	6 300 000	5 909 400	0.33	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	4 510 000			4 510 000	4 221 360	0.24	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	3 235 000			3 235 000	2 799 893	0.16	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	1 100 000			1 100 000	923 450	0.05	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF		3 300 000		3 300 000	3 384 150	0.19	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	2 000 000			2 000 000	1 920 000	0.11	
MCDONALD'S CORP-REG-S 0.17000% 16-04.10.24*	CHF	4 800 000	800 000	5 600 000				
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	4 800 000		4 800 000				
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF		4 300 000		4 300 000	4 310 750	0.24	
MERCEDES-BENZ INTERNATIONAL 2.10750% 23-12.10.29*	CHF		3 500 000		3 500 000	3 517 500	0.20	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	4 310 000	3 200 000	2 500 000	5 010 000	4 824 630	0.27	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	4 190 000	3 000 000	2 190 000	5 000 000	4 672 500	0.26	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	3 450 000			3 450 000	3 132 600	0.18	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	3 600 000			3 600 000	3 202 200	0.18	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	1 800 000	400 000		2 200 000	2 209 900	0.12	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	2 000 000		2 000 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	1 915 000	965 000		2 880 000	2 822 400	0.16	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	5 915 000		3 415 000	2 500 000	2 248 750	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	610 000		610 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	7 560 000	3 600 000	2 800 000	8 360 000	7 958 720	0.45	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	1 500 000			1 500 000	1 475 250	0.08	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	5 515 000		5 515 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	2 175 000			2 175 000	2 018 400	0.11	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 19-15.03.34*	CHF		200 000		200 000	174 800	0.01	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-10.05.30*	CHF	3 765 000			3 765 000	3 422 385	0.19	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	6 750 000			6 750 000	6 000 750	0.34	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	500 000			500 000	462 500	0.03	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	3 000 000			3 000 000	2 877 000	0.16	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	2 300 000			2 300 000	1 972 250	0.11	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	2 200 000	1 000 000		3 200 000	2 433 600	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	1 800 000			1 800 000	1 438 200	0.08	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF	2 000 000			2 000 000	1 827 000	0.10	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	3 200 000	200 000	800 000	2 600 000	2 493 400	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	1 600 000	600 000		2 200 000	2 137 300	0.12	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	4 800 000			4 800 000	4 744 800	0.27	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF		3 500 000		3 500 000	3 533 250	0.20	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF		2 600 000		2 600 000	2 649 418	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF	2 800 000			2 800 000	2 823 800	0.16	
MUNICIPALITY FINANCE PLC-REG-S 2.37500% 11-30.03.26*	CHF	2 790 000			2 790 000	2 852 775	0.16	
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF	5 020 000			5 020 000	5 022 510	0.28	
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF	1 425 000		1 425 000				
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	2 885 000			2 885 000	2 498 410	0.14	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF	1 000 000		1 000 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	4 760 000		4 760 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	5 670 000		1 000 000	4 670 000	4 406 145	0.25	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	3 875 000		1 000 000	2 875 000	2 619 125	0.15	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	2 000 000			2 000 000	1 873 000	0.11	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.56500% 22-03.02.31*	CHF	1 750 000			1 750 000	1 580 250	0.09	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF		3 000 000	1 800 000	1 200 000	1 187 400	0.07	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		4 000 000		4 000 000	4 062 000	0.23	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	3 500 000			3 500 000	3 540 250	0.20	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	1 850 000	2 000 000		3 850 000	3 399 550	0.19	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	4 050 000			4 050 000	3 958 875	0.22	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		2 400 000		2 400 000	2 426 400	0.14	
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF		200 000	200 000				
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	3 800 000		1 600 000	2 200 000	2 161 720	0.12	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		3 800 000		3 800 000	3 864 600	0.22	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF		4 600 000		4 600 000	4 666 700	0.26	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 3.25000% 06-07.08.29*	CHF	5 040 000	2 000 000		7 040 000	7 726 400	0.43	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.37500% 12-13.09.27*	CHF	5 270 000			5 270 000	5 264 730	0.30	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.25000% 12-09.08.24*	CHF	2 785 000		2 785 000				
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.62500% 17-21.08.37*	CHF	2 000 000			2 000 000	1 725 000	0.10	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S- 0.00200% 21-04.03.41*	CHF	1 800 000	1 500 000		3 300 000	2 455 200	0.14	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.23500% 22-14.04.27*	CHF		400 000		400 000	384 200	0.02	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	3 765 000			3 765 000	3 582 398	0.20	
NESTLE HOLDINGS INC-REG-S 0.55000% 17-04.10.32*	CHF	1 325 000			1 325 000	1 184 550	0.07	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 19-06.12.39*	CHF	1 850 000			1 850 000	1 447 625	0.08	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	12 915 000			12 915 000	12 107 812	0.68	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	6 650 000	5 000 000	5 000 000	6 650 000	5 945 100	0.33	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF	3 400 000	7 000 000	1 000 000	9 400 000	8 215 600	0.46	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF		3 600 000		3 600 000	3 641 400	0.20	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	4 350 000		2 350 000	2 000 000	1 956 000	0.11	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	3 100 000			3 100 000	2 965 150	0.17	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	1 800 000	1 600 000			3 400 000	3 360 900	0.19	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.87500% 14-29.07.24*	CHF	1 000 000		1 000 000					
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF	11 535 000		600 000		10 935 000	10 196 888	0.57	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	4 950 000		2 000 000		2 950 000	2 525 200	0.14	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	3 550 000				3 550 000	3 432 850	0.19	
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	1 600 000				1 600 000	1 505 600	0.08	
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF	4 000 000				4 000 000	3 590 000	0.20	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	7 600 000		4 000 000		3 600 000	3 456 000	0.19	
QUEBEC, PROVINCE OF 1.50000% 14-05.02.24*	CHF	2 000 000		2 000 000					
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	4 400 000	900 000			5 300 000	4 695 800	0.26	
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF		4 400 000			4 400 000	4 532 000	0.25	
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	3 440 000				3 440 000	3 404 912	0.19	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	3 200 000	2 000 000			5 200 000	4 820 400	0.27	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	2 000 000	2 200 000	800 000		3 400 000	3 296 300	0.18	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	2 150 000	465 000			2 615 000	2 471 175	0.14	
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF		1 200 000			1 200 000	1 204 800	0.07	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	1 555 000	530 000	2 085 000					
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	2 550 000				2 550 000	2 513 729	0.14	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF		5 600 000	2 000 000		3 600 000	3 733 200	0.21	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	5 400 000				5 400 000	4 627 800	0.26	
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	2 000 000	1 000 000	1 500 000		1 500 000	1 334 250	0.07	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	2 500 000	1 000 000			3 500 000	3 377 500	0.19	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	6 600 000	1 000 000	2 100 000		5 500 000	5 489 000	0.31	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF		7 200 000	2 000 000		5 200 000	5 285 800	0.30	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF		4 000 000			4 000 000	3 990 000	0.22	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF		7 100 000			7 100 000	7 234 900	0.41	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	2 700 000		700 000		2 000 000	1 960 000	0.11	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		2 200 000			2 200 000	2 226 400	0.12	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		3 800 000			3 800 000	3 914 000	0.22	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		1 800 000			1 800 000	1 820 700	0.10	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF		3 600 000			3 600 000	3 664 800	0.21	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	1 855 000				1 855 000	1 743 700	0.10	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	2 600 000				2 600 000	2 411 500	0.14	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 15-21.08.28*	CHF	8 500 000	1 600 000	1 600 000		8 500 000	8 168 500	0.46	
SNCF RESEAU 2.62500% 11-11.03.37*	CHF	2 185 000				2 185 000	2 392 575	0.13	
SNCF RESEAU-REG-S 2.00000% 10-12.11.26*	CHF	3 750 000		380 000		3 370 000	3 418 865	0.19	
SNCF RESEAU-REG-S 2.62500% 11-10.03.31*	CHF	2 295 000				2 295 000	2 449 913	0.14	
SNCF RESEAU-REG-S 3.25000% 06-30.06.32*	CHF	3 210 000				3 210 000	3 609 645	0.20	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	1 600 000				1 600 000	1 460 800	0.08	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF		4 500 000			4 500 000	4 513 500	0.25	
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF		3 000 000			3 000 000	3 031 500	0.17	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		1 800 000			1 800 000	1 823 400	0.10	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	1 400 000				1 400 000	1 323 700	0.07	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	2 000 000				2 000 000	1 865 000	0.10	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	1 310 000				1 310 000	1 234 675	0.07	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	2 400 000				2 400 000	2 191 200	0.12	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	2 100 000				2 100 000	2 135 700	0.12	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	2 400 000	1 000 000			3 400 000	3 333 020	0.19	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	3 000 000	600 000			3 600 000	3 582 000	0.20	
SOCIETE NATIONALE SNCF SA-REG-S 0.22700% 20-18.06.30*	CHF	5 610 000		400 000		5 210 000	4 761 940	0.27	
SOCIETE NATIONALE SNCF SA 1.98500% 23-28.06.33*	CHF		3 390 000	1 200 000		2 190 000	2 235 990	0.13	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	4 000 000	2 000 000			6 000 000	5 769 000	0.32	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		3 500 000			3 500 000	3 526 250	0.20	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	2 790 000				2 790 000	2 692 350	0.15	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	800 000	3 400 000			4 200 000	3 824 100	0.21	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF		5 800 000	3 000 000		2 800 000	2 825 200	0.16	
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF		3 600 000			3 600 000	3 650 400	0.20	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF		2 800 000	200 000		2 600 000	2 640 300	0.15	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	1 650 000				1 650 000	1 616 670	0.09	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF		3 700 000			3 700 000	3 709 250	0.21	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		3 800 000			3 800 000	3 832 300	0.22	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		3 500 000			3 500 000	3 556 000	0.20	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	7 250 000	4 000 000	11 250 000					
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF	2 850 000				2 850 000	2 721 750	0.15	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	3 850 000	480 000			4 330 000	4 176 285	0.23	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		3 320 000			3 320 000	3 343 240	0.19	
TOYOTA MOTOR FINANCE NETHERLANDS BV 2.01000% 23-26.10.26*	CHF		4 500 000			4 500 000	4 511 250	0.25	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		3 410 000			3 410 000	3 432 165	0.19	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	3 770 000		3 770 000					
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	400 000				400 000	381 600	0.02	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	2 000 000				2 000 000	1 956 000	0.11	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	5 000 000	2 130 000	600 000	6 530 000		5 828 025	0.33	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	3 100 000	6 400 000	1 800 000	7 700 000		7 064 750	0.40	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		4 800 000	1 500 000	3 300 000		3 319 800	0.19	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF		850 000		850 000		854 675	0.05	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF		850 000		850 000		865 725	0.05	
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	5 950 000			5 950 000		5 700 100	0.32	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	2 695 000			2 695 000		2 646 221	0.15	
VODAFONE GROUP PLC-REG-S 0.50000% 16-19.09.31*	CHF	3 125 000		1 000 000	2 125 000		1 891 250	0.11	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	2 300 000	3 000 000		5 300 000		5 088 000	0.29	
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	2 800 000	1 630 000	1 430 000	3 000 000		2 976 000	0.17	
WELLS FARGO & CO-REG-S 0.50000% 15-02.11.23*	CHF	4 000 000	400 000	4 400 000					
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	3 000 000	600 000		3 600 000		3 528 000	0.20	
WELLS FARGO & CO-REG-S 1.12500% 20-26.05.28*	CHF	1 700 000	1 000 000		2 700 000		2 558 250	0.14	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	3 700 000			3 700 000		3 589 000	0.20	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	2 600 000		400 000	2 200 000		2 060 300	0.12	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	2 920 000		2 920 000					
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	5 700 000	1 500 000		7 200 000		6 883 200	0.39	
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	4 400 000		4 400 000					
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	2 650 000			2 650 000		2 644 435	0.15	
TOTAL CHF							1 420 605 081	79.70	
Total Medium term notes, fixed rate							1 420 605 081	79.70	

Medium term notes, zero coupon

CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	1 400 000		200 000	1 200 000		1 117 200	0.06	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	1 800 000			1 800 000		1 728 900	0.10	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	4 600 000	1 000 000	2 000 000	3 600 000		3 499 200	0.20	
KOMMUNEKREDIT REG-S 0.00000% 21-03.03.42*	CHF	3 400 000			3 400 000		2 456 500	0.14	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	6 200 000		2 200 000	4 000 000		3 942 400	0.22	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	2 125 000			2 125 000		2 080 800	0.12	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	5 180 000			5 180 000		5 027 190	0.28	
TOTAL CHF							19 852 190	1.11	
Total Medium term notes, zero coupon							19 852 190	1.11	

Bonds, fixed rate

CHF

AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	1 825 000			1 825 000		1 753 825	0.10	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	3 620 000			3 620 000		3 509 590	0.20	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	8 000 000		2 000 000	6 000 000		5 909 400	0.33	
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	6 965 000			6 965 000		6 595 855	0.37	
ASIAN DEVELOPMENT BANK-REG-S 2.75000% 10-12.02.30*	CHF	3 950 000			3 950 000		4 279 825	0.24	
ASIAN INFRASTRUCTURE INVESTMENT-REG-S 1.75000% 23-26.06.30*	CHF		3 200 000		3 200 000		3 256 000	0.18	
AT&T INC-REG-S 1.87500% 14-04.12.30*	CHF	1 350 000			1 350 000		1 354 050	0.08	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	2 600 000	600 000		3 200 000		3 027 200	0.17	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	1 705 000			1 705 000		1 703 295	0.10	
BANCO MER DEL NORTE SAVGRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	2 630 000			2 630 000		2 553 730	0.14	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	3 865 000		1 000 000	2 865 000		2 855 546	0.16	
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	3 680 000			3 680 000		3 558 560	0.20	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	2 200 000			2 200 000		2 228 600	0.13	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF		4 600 000		4 600 000		4 678 200	0.26	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	1 950 000			1 950 000		1 875 900	0.11	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	2 150 000			2 150 000		2 104 850	0.12	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	2 650 000			2 650 000		2 513 525	0.14	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF		3 000 000		3 000 000		3 031 500	0.17	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	1 000 000		1 000 000					
BP CAPITAL MARKETS PLC-REG-S 1.75000% 14-28.02.24*	CHF	2 235 000			2 235 000				
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	2 000 000			2 000 000		2 000 000	0.11	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		2 600 000		2 600 000		2 618 200	0.15	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	4 800 000	3 600 000	1 700 000	6 700 000		6 713 400	0.38	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF		400 000		400 000		375 400	0.02	
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF	8 645 000		500 000	8 145 000		7 908 795	0.44	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	4 100 000		4 100 000					
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	2 500 000	300 000		2 800 000		2 780 400	0.16	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF	2 500 000			2 500 000		2 530 000	0.14	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 400 000			2 400 000		2 392 800	0.13	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	5 205 000		5 205 000					

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	6 795 000		6 795 000				
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF	3 910 000		650 000	3 260 000	3 131 230	0.18	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	2 700 000			2 700 000	2 516 400	0.14	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	4 000 000	2 000 000		6 000 000	5 244 000	0.29	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	3 800 000		800 000	3 000 000	2 895 000	0.16	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		2 600 000		2 600 000	2 626 000	0.15	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		3 000 000		3 000 000	3 022 500	0.17	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	5 520 000			5 520 000	5 950 560	0.33	
EUROPEAN INVESTMENT BANK-REG-S 2.62500% 10-11.02.25*	CHF	3 000 000		3 000 000				
EUROPEAN INVESTMENT BANK 2.00000% 10-30.11.35*	CHF	1 085 000			1 085 000	1 135 995	0.06	
EUROPEAN INVESTMENT BANK-REG-S 1.37500% 13-21.02.28*	CHF	2 300 000			2 300 000	2 304 600	0.13	
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	7 425 000	455 000	1 880 000	6 000 000	6 123 000	0.34	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF	3 000 000			3 000 000	3 022 500	0.17	
EXPORT-IMPORT BANK OF KOREA 2.01750% 23-14.11.28*	CHF		1 800 000		1 800 000	1 817 100	0.10	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF		5 700 000		5 700 000	5 702 850	0.32	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	2 865 000	450 000		3 315 000	3 286 160	0.18	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	2 750 000	200 000	400 000	2 550 000	2 388 075	0.13	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	1 500 000			1 500 000	1 342 500	0.08	
GAZ CAPITAL SAVGAZPROM-REG-S 1.45000% 18-06.03.23*	CHF	6 480 000		6 480 000				
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	1 800 000			1 800 000	1 790 640	0.10	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	900 000			900 000	877 500	0.05	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	2 300 000			2 300 000	2 313 800	0.13	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	2 300 000			2 300 000	2 360 950	0.13	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF		3 100 000	400 000	2 700 000	2 709 450	0.15	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.75000% 07-16.02.37*	CHF	1 000 000			1 000 000	1 134 000	0.06	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		4 500 000		4 500 000	4 545 000	0.25	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	2 455 000	1 400 000		3 855 000	3 797 946	0.21	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	2 080 000	150 000		2 230 000	2 183 170	0.12	
MONDELEZ INTL-REG-S 1.12500% 15-21.12.23*	CHF	1 430 000		1 430 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	2 500 000	800 000		3 300 000	2 993 100	0.17	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	3 055 000		105 000	2 950 000	2 862 975	0.16	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	2 400 000			2 400 000	2 364 000	0.13	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	5 000 000			5 000 000	4 955 000	0.28	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF		1 000 000		1 000 000	1 001 500	0.06	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF		6 900 000		6 900 000	7 013 850	0.39	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF	5 700 000			5 700 000	5 084 400	0.29	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF	6 075 000			6 075 000	5 695 313	0.32	
NIEDEROESTERREICH, LAND 0.04000% 16-23.10.26*	CHF	1 000 000			1 000 000	958 000	0.05	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF		3 200 000		3 200 000	3 240 000	0.18	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 17-26.10.27*	CHF	1 000 000			1 000 000	945 500	0.05	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF	2 415 000		400 000	2 015 000	1 943 468	0.11	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	3 500 000			3 500 000	3 272 500	0.18	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	6 505 000		1 000 000	5 505 000	4 860 915	0.27	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.87500% 05-25.02.30*	CHF	14 240 000	6 100 000	3 690 000	16 650 000	18 140 175	1.02	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 3.25000% 06-25.07.36*	CHF	3 875 000			3 875 000	4 557 000	0.26	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF	8 555 000		3 555 000	5 000 000	5 050 000	0.28	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	10 000 000	800 000	2 000 000	8 800 000	9 116 800	0.51	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	8 240 000		8 240 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	6 350 000			6 350 000	5 680 075	0.32	
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	2 985 000		385 000	2 600 000	2 415 400	0.14	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	5 200 000		600 000	4 600 000	4 061 800	0.23	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	4 700 000			4 700 000	4 681 200	0.26	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF		4 300 000		4 300 000	4 375 250	0.25	
TOTAL CHF						263 597 591	14.79	
Total Bonds, fixed rate						263 597 591	14.79	
Bonds, zero coupon								
CHF								
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	4 000 000		4 000 000				
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	5 150 000			5 150 000	5 058 845	0.28	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	3 825 000		500 000	3 325 000	3 221 925	0.18	
TOTAL CHF						8 280 770	0.46	
Total Bonds, zero coupon						8 280 770	0.46	
Total Securities traded on an exchange						1 763 333 704	98.93	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS (CH) INST FUND-BONDS CHF AUSLAND CORPORATE PASSIVE II UX**	CHF	135		135			
TOTAL Global						0.00	
Total Investment certificates, open end						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	
Total securities and similar instruments					1 763 333 704	98.93	
(thereof in lending						0.00)	
Bank deposits at sight					9 597 401	0.54	
Other assets					9 528 166	0.53	
Total fund assets					1 782 459 271	100.00	
Short-term bank liabilities					-6 022 421		
Other liabilities					-941		
Net fund assets					1 776 435 909		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	1 763 333 704	98.93
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 763 333 704	98.93

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

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund

– *Bonds CHF Ausland Passive II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 13 525 795.07 were deposited which corresponds to 13 305.3601 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– *Bonds CHF Ausland Passive II*

Class I-A1

0.17%

Class I-B

0.05%

Class I-X

0.00%

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Bonds CHF Inland

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		884 042 961.26	737 993 714.52	788 062 507.41
Class I-A1	CH0015797019			
Net asset value per unit in CHF		1 067.67	1 030.62	1 165.43
Issue and redemption price per unit in CHF ¹		1 066.07	1 029.07	1 165.43
Number of units outstanding		13 298.2460	19 063.9090	29 663.4340
Class I-B	CH0012966799			
Net asset value per unit in CHF		1 081.63	1 043.30	1 178.15
Issue and redemption price per unit in CHF ¹		1 080.01	1 041.74	1 178.15
Number of units outstanding		10 030.3530	3 473.3530	1 181.0460
Class I-X	CH0015797134			
Net asset value per unit in CHF		1 086.38	1 047.68	1 182.59
Issue and redemption price per unit in CHF ¹		1 084.75	1 046.11	1 182.59
Number of units outstanding		489 100.1150	356 597.6540	334 918.0540
Class U-X	CH0313486786			
Net asset value per unit in CHF		93 166.59	89 847.43	101 418.10
Issue and redemption price per unit in CHF ¹		93 026.84	89 712.66	101 418.10
Number of units outstanding		3 516.7920	3 796.6980	3 510.5080

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	3.9%	-11.4%	-1.9%
Class I-B	CHF	4.1%	-11.2%	-1.7%
Class I-X	CHF	4.2%	-11.2%	-1.6%
Class U-X	CHF	4.2%	-11.2%	-1.6%
Benchmark:				
SBI® Domestic AAA-BBB (TR)	CHF	2.8%	-10.9%	-2.5%

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	94.97
Italy	0.71
Liechtenstein	0.37
United States of America	0.25
Supranationals	0.06
TOTAL	96.36

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	26 856 394.78 ¹	10 873 062.79
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	876 939 929.73	723 369 355.59
Derivative financial instruments	316 184.50	-176 374.80
Other assets	5 412 710.55	3 932 951.08
TOTAL fund assets	909 525 219.56	737 998 994.66
Loans	-25 481 832.79 ²	-786.03
Other liabilities	-425.51	-4 494.11
Net fund assets	884 042 961.26	737 993 714.52

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	28 776.60	460.52
Negative interest	-15 516.93	-83 352.25
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	6 459 284.81	4 972 523.89
Offset payments from securities lending	252 853.42	489 932.66
Income from securities lending	65 118.76	49 269.21
Purchase of current net income on issue of units	404 564.98	390 913.72
TOTAL income	7 195 081.64	5 819 747.75
Expenses		
Interest payable	-6 599.06	-2 075.80
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-39 209.85	-72 104.16
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-2 475.09	-1 208.26
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 U-X	0.00	0.00
Other expenses	-3 813.24	-214.10
Payment of current net income on redemption of units	-280 529.12	-159 672.84
TOTAL expenses	-351 296.16	-253 944.96
Net income	6 843 785.48	5 565 802.79
Realized capital gains and losses ³	-7 504 081.14	1 651 925.33
Realized result	-660 295.66	7 217 728.12
Unrealized capital gains and losses	32 370 107.62	-94 438 206.69
TOTAL result	31 709 811.96	-87 220 478.57

¹ As at 31 October 2023, cash amounts serves as collateral for the counterparty UBS AG London for an amount of CHF 410 000.00.

² As at 31 October 2023, cash amounts serves as collateral for the counterparty Goldman Sachs for an amount of CHF 590 000.00.

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	6 843 785.48	5 565 802.79
Interim accumulation to investors	-4 851 810.38	0.00
Available for distribution	1 991 975.10	5 565 802.79
Less federal withholding tax ¹	-697 191.28	-1 948 030.98
Net income retained for reinvestment	-1 294 783.82	-3 617 771.81
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	737 993 714.52	788 062 507.41
Interim accumulation	-1 698 133.63	0.00
Paid federal withholding tax	-1 877 602.06	-1 760 708.33
Balance of unit movements	117 915 170.47	38 912 394.01
Total result	31 709 811.96	-87 220 478.57
Net fund assets at the end of the reporting period	884 042 961.26	737 993 714.52

¹ includes the interim accumulation in 2023:

Interim accumulation Class I-A1 (Gross CHF 4.745 / Ex. Date 11.9.23 / Value 13.9.23)

Interim accumulation Class I-B (Gross CHF 6.723 / Ex. Date 11.9.23 / Value 13.9.23)

Interim accumulation Class I-X (Gross CHF 7.222 / Ex. Date 11.9.23 / Value 13.9.23)

Interim accumulation Class U-X (Gross CHF 619.400 / Ex. Date 11.9.23 / Value 13.9.23)

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-A1	Number	Number
Situation at the beginning of the financial year	19 063.9090	29 663.4340
Units issued	1 064.2570	768.3020
Units redeemed	-6 829.9200	-11 367.8270
Situation at the end of the period	13 298.2460	19 063.9090
Difference between units issued and units redeemed	-5 765.6630	-10 599.5250
Class I-B	Number	Number
Situation at the beginning of the financial year	3 473.3530	1 181.0460
Units issued	6 961.7450	2 888.0270
Units redeemed	-404.7450	-595.7200
Situation at the end of the period	10 030.3530	3 473.3530
Difference between units issued and units redeemed	6 557.0000	2 292.3070
Class I-X	Number	Number
Situation at the beginning of the financial year	356 597.6540	334 918.0540
Units issued	183 857.4810	33 307.1050
Units redeemed	-51 355.0200	-11 627.5050
Situation at the end of the period	489 100.1150	356 597.6540
Difference between units issued and units redeemed	132 502.4610	21 679.6000
Class U-X	Number	Number
Situation at the beginning of the financial year	3 796.6980	3 510.5080
Units issued	258.5940	806.6470
Units redeemed	-538.5000	-520.4570
Situation at the end of the period	3 516.7920	3 796.6980
Difference between units issued and units redeemed	-279.9060	286.1900

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	1.835
Less federal withholding tax	CHF	-0.643
Net accumulation per unit	CHF	1.192

Class I-B

Reinvestment on 1.2.2024

Gross accumulation	CHF	2.627
Less federal withholding tax	CHF	-0.920
Net accumulation per unit	CHF	1.707

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	2.526
Less federal withholding tax	CHF	-0.885
Net accumulation per unit	CHF	1.641

Class U-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	200.60
Less federal withholding tax	CHF	-70.21
Net accumulation per unit	CHF	130.39

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate								
CHF								
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF		7 300 000		7 300 000	7 359 061	0.81	
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF		2 000 000		2 000 000	2 024 297	0.22	
FIRST SWISS MOBILITY-REG-S STEP-UP 20-22.11.29*	CHF	2 000 000			2 000 000	1 997 762	0.22	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 22-16.12.31*	CHF		1 400 000		1 400 000	1 403 264	0.15	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 23-15.05.32*	CHF		3 010 000		3 010 000	3 025 701	0.33	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	5 500 000	350 000		5 850 000	5 789 833	0.64	
SWISS CAR ABS 2020-1 AG-REG-S STEP-UP 20-18.08.30*	CHF	2 000 000		2 000 000				
SWISS CAR ABS-REG-S STEP-UP/DOWN 21-18.04.31*	CHF	930 000	245 000		1 175 000	1 164 851	0.13	
SWISS CREDIT CARD ISSUANCE-REG-S 2.91500% 23-15.06.28*	CHF		3 100 000		3 100 000	3 133 254	0.34	
SWISSCARD AECS GMBH-REG-S 0.62500% 20-15.06.25*	CHF	660 000		660 000				
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	2 020 000			2 020 000	1 993 186	0.22	
SWISSCARD AECS GMBH-REG-S 1.07250% 22-15.06.27*	CHF	2 000 000			2 000 000	1 957 842	0.22	
TOTAL CHF						29 849 051	3.28	
Total Asset Backed Securities, fixed rate						29 849 051	3.28	

Asset Backed Securities, floating rate

CHF								
FIRST SWISS MOBILITY AG-REG-S STEP-UP 20-15.02.29*	CHF	3 120 000		3 120 000				
TOTAL CHF							0.00	
Total Asset Backed Securities, floating rate							0.00	

Notes, fixed rate

CHF								
AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	2 000 000	215 000		2 215 000	2 102 035	0.23	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	1 165 000			1 165 000	1 046 170	0.11	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	1 700 000	355 000		2 055 000	1 972 800	0.22	
ALPIQ HOLDING AG-REG-S 1.62500% 22-30.05.25*	CHF	1 000 000			1 000 000	982 000	0.11	
AMAG LEASING AG-REG-S 2.80250% 23-10.09.25*	CHF		8 615 000		8 615 000	8 632 230	0.95	
AXPO HOLDING AG-REG-S 2.50000% 22-15.03.29*	CHF	1 250 000	260 000		1 510 000	1 508 490	0.17	
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF		800 000		800 000	801 600	0.09	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	2 200 000	480 000		2 680 000	2 320 880	0.26	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	900 000			900 000	903 150	0.10	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF	900 000			900 000	914 400	0.10	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	1 650 000	330 000		1 980 000	1 788 930	0.20	
ENERGIEFINANZIERUNGS AG 2.62500% 11-31.01.23*	CHF	5 000 000		5 000 000				
GENEVA, CANTON OF-REG-S 1.62500% 14-30.07.29*	CHF	1 000 000		1 000 000				
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	1 815 000	405 000		2 220 000	1 995 780	0.22	
HIAG IMMOBILIEN HOLDING AG 1.77000% 22-30.10.26*	CHF	7 635 000	150 000		7 485 000	7 290 390	0.80	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.13000% 23-16.02.29*	CHF	2 500 000			2 500 000	2 541 250	0.28	
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	8 000 000	1 600 000	9 600 000				
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	4 000 000	1 310 000		5 310 000	5 144 328	0.57	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.41000% 21-21.09.29*	CHF	1 250 000	305 000		1 555 000	1 376 953	0.15	
LUZERNER KANTONALBANK-REG-S 2.12500% 11-04.10.41*	CHF		15 000		15 000	15 548	0.00	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.00000% 23-02.04.38*	CHF		1 640 000	1 640 000				
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.25000% 23-05.07.52*	CHF		250 000	250 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-14.02.40*	CHF	2 000 000	195 000		2 195 000	2 082 616	0.23	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	1 750 000	85 000	1 750 000	85 000	83 870	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	10 000 000			10 000 000	9 259 000	1.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-05.05.28*	CHF	3 750 000	200 000	3 750 000	200 000	190 820	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 18-09.10.28*	CHF	245 000			245 000	233 975	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	420 000			420 000	357 840	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	3 000 000			3 000 000	2 844 900	0.31	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	120 000	440 000		560 000	421 680	0.05	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	250 000	360 000		610 000	573 400	0.06	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	700 000	350 000		1 050 000	1 013 250	0.11	
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		1 500 000		1 500 000	1 512 930	0.17	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	175 000		175 000				
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	625 000		625 000				

Security		31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	1 600 000	400 000		2 000 000	1 821 000	0.20	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF		3 500 000		3 500 000	3 549 000	0.39	
TOTAL CHF						65 281 213	7.17	
Total Notes, fixed rate						65 281 213	7.17	

Notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF		6 510 000		6 510 000	6 288 660	0.69	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	3 000 000	4 410 000		7 410 000	6 391 125	0.70	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF	2 000 000	85 000	2 000 000	85 000	80 427	0.01	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 20-26.10.29*	CHF		490 000		490 000	445 165	0.05	
TOTAL CHF						13 205 377	1.45	
Total Notes, zero coupon						13 205 377	1.45	

Notes, floating rate

CHF

SWISS LIFE AG-REG-S-SUB 2.125%VAR 21-30.09.41*	CHF	1 700 000	2 300 000		4 000 000	3 488 000	0.38	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%VAR 22-03.05.52*	CHF	2 500 000	3 500 000		6 000 000	5 160 000	0.57	
TOTAL CHF						8 648 000	0.95	
Total Notes, floating rate						8 648 000	0.95	

Medium term notes, fixed rate

CHF

BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	1 000 000		1 000 000				
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	4 000 000			4 000 000	3 670 000	0.40	
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	2 000 000	890 000		2 890 000	2 554 760	0.28	
BASELLANDSCHAFTLICHE KANTONALBANK 2.12500% 22-04.10.52*	CHF		525 000		525 000	567 788	0.06	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF		1 095 000		1 095 000	1 107 045	0.12	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	1 000 000		1 000 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF		7 750 000		7 750 000	7 780 225	0.85	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF		645 000		645 000	620 168	0.07	
LUZERNER KANTONALBANK-REG-S 0.25000% 20-28.08.40*	CHF	6 000 000	875 000		6 875 000	5 269 688	0.58	
PFANDBRIEF SCHWEIZER HYPOTHEK AG-REG-S 1.87500% 23-24.06.50*	CHF		450 000		450 000	454 095	0.05	
PFANDBRIEFBK SCHWEIZER HYPOTHEK-REG-S 1.75000% 23-09.07.38*	CHF		8 480 000		8 480 000	8 370 608	0.92	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	1 500 000	890 000		2 390 000	2 314 954	0.25	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	5 000 000	175 000	5 000 000	175 000	174 790	0.02	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-17.05.40*	CHF	1 000 000	130 000		1 130 000	875 185	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF		735 000		735 000	627 176	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	2 000 000	320 000		2 320 000	2 168 040	0.24	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	200 000	155 000		355 000	311 974	0.03	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	1 000 000			1 000 000	950 800	0.10	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF		785 000		785 000	724 163	0.08	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	700 000	200 000		900 000	851 850	0.09	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	700 000	200 000		900 000	792 900	0.09	
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	2 250 000	2 750 000		5 000 000	4 877 500	0.54	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 500 000			1 500 000	1 485 000	0.16	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	4 440 000		4 400 000	40 000	39 668	0.00	
TOTAL CHF						46 588 375	5.12	
Total Medium term notes, fixed rate						46 588 375	5.12	

Medium term notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF		6 195 000		6 195 000	5 024 145	0.55	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF		410 000		410 000	297 045	0.03	
TOTAL CHF						5 321 190	0.58	
Total Medium term notes, zero coupon						5 321 190	0.58	

Bonds, fixed rate

CHF

AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	2 000 000	230 000		2 230 000	2 120 730	0.23	
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	1 000 000	155 000	1 155 000				
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	1 000 000		1 000 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	3 500 000		3 500 000				
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	1 600 000			1 600 000	1 613 600	0.18	
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	5 000 000	725 000		5 725 000	5 650 575	0.62	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	2 000 000	700 000		2 700 000	2 598 750	0.29	
ALLREAL HOLDING AG-REG-S 0.50000% 18-19.04.23*	CHF	2 500 000		2 500 000				
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	200 000	250 000		450 000	450 450	0.05	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 610 000	400 000		2 010 000	1 934 625	0.21	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF		950 000		950 000	951 900	0.10	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	4 600 000	970 000		5 570 000	5 469 740	0.60	
AMAG LEASING AG-REG-S 0.55000% 18-10.02.23*	CHF	3 200 000		3 200 000				
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	7 000 000		7 000 000				
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	4 000 000	855 000		4 855 000	4 819 073	0.53	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	2 330 000	570 000	150 000	2 750 000	2 612 500	0.29	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	1 500 000	130 000	1 500 000	130 000	129 844	0.01	
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	640 000	70 000		710 000	716 035	0.08	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF		1 295 000		1 295 000	1 220 538	0.13	
BANCA DELLO STATO DEL CANTONE TIC-REG-S 0.05000% 19-10.07.29*	CHF	5 000 000	400 000		5 400 000	4 876 200	0.54	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	1 410 000	875 000		2 285 000	2 222 163	0.24	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	3 750 000	435 000		4 185 000	3 965 288	0.44	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	1 300 000	375 000		1 675 000	1 632 288	0.18	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF	200 000		200 000				
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF	3 000 000	1 400 000		4 400 000	3 880 800	0.43	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.50000% 17-30.09.27*	CHF	5 000 000			5 000 000	4 770 000	0.52	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	5 250 000		1 760 000	4 000 000	3 848 000	0.42	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF	1 100 000			1 100 000	1 113 750	0.12	
BASELLANDSCHAFTLICHE KANTONALBANK 0.75000% 15-30.03.28*	CHF	155 000			155 000	149 033	0.02	
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF	1 500 000	350 000		1 850 000	1 806 525	0.20	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	1 500 000	350 000		1 850 000	1 822 250	0.20	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	750 000			750 000	746 250	0.08	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	3 000 000			3 000 000	2 859 000	0.31	
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	3 000 000			3 000 000	2 577 000	0.28	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF		1 150 000		1 150 000	1 179 325	0.13	
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF		810 000		810 000	771 525	0.08	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	2 500 000	200 000		2 700 000	2 250 450	0.25	
BASLER KANTONALBANK-REG-S 0.25000% 21-10.03.36*	CHF	515 000	120 000		635 000	519 430	0.06	
BERN, CITY OF-REG-S 1.50000% 13-25.02.28*	CHF		155 000		155 000	155 698	0.02	
BIEL, CITY OF-REG-S 2.62500% 06-03.03.26*	CHF		5 000		5 000	5 118	0.00	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	1 300 000	145 000	1 300 000	145 000	141 810	0.02	
BKW FMB ENERGIE AG-REG-S 2.50000% 10-15.10.30*	CHF	1 500 000	640 000		2 140 000	2 178 520	0.24	
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	9 370 000	160 000		9 530 000	9 963 615	1.09	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	1 350 000	145 000		1 495 000	1 474 369	0.16	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	1 230 000	170 000		1 400 000	1 342 600	0.15	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	5 000 000	865 000	150 000	5 715 000	5 469 255	0.60	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	3 000 000	350 000		3 350 000	3 262 900	0.36	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	3 250 000		3 250 000				
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	1 000 000	380 000		1 380 000	1 290 300	0.14	
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	3 000 000	830 000		3 830 000	3 632 755	0.40	
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	750 000			750 000	759 000	0.08	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	525 000			525 000	508 463	0.06	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	880 000	230 000		1 110 000	1 013 430	0.11	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF		95 000		95 000	91 343	0.01	
CORNER BANCA SA 3.00000% 23-14.07.25*	CHF		4 250 000		4 250 000	4 296 750	0.47	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	2 800 000	465 000		3 265 000	2 860 140	0.31	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	4 000 000	830 000		4 830 000	4 832 415	0.53	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 500 000		1 500 000				
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	9 545 000	2 450 000	11 995 000				
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	3 740 000	850 000		4 590 000	4 371 975	0.48	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		2 150 000		2 150 000	2 150 000	0.24	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF	4 000 000			4 000 000	4 082 000	0.45	
EUROFIMA EUROPEAN RAILROADMAT FIN-REG-S 2.87500% 05-04.02.30*	CHF		500 000		500 000	539 000	0.06	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	5 125 000	1 550 000		6 675 000	6 484 763	0.71	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	4 350 000	1 065 000		5 415 000	5 271 503	0.58	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	3 500 000		3 500 000				
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	1 155 000		1 155 000				
FLUGHAFEN ZURICH AG-REG-S 0.62500% 17-24.05.29*	CHF		140 000		140 000	130 340	0.01	
FREIBURGER KANTONALBANK 1.45000% 12-07.06.27*	CHF	1 000 000			1 000 000	991 000	0.11	
FREIBURGER KANTONALBANK 0.60000% 15-09.04.27*	CHF		155 000		155 000	149 343	0.02	
FREIBURGER KANTONALBANK 0.50000% 16-23.02.28*	CHF	1 000 000	535 000		1 535 000	1 456 715	0.16	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	500 000	155 000		655 000	625 525	0.07	
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	3 000 000	490 000		3 490 000	3 212 545	0.35	
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	400 000	105 000		505 000	343 653	0.04	
FREIBURGER KANTONALBANK-REG-S 0.14000% 20-12.06.30*	CHF	2 800 000	245 000		3 045 000	2 728 320	0.30	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GALENICA SANTE LTD-REG-S 1.00000% 17-15.12.26*	CHF	1 425 000		1 425 000				
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF	2 000 000		2 000 000				
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	3 000 000		3 000 000				
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF		435 000		435 000	309 068	0.03	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	3 000 000		3 000 000				
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	4 000 000		2 000 000	2 000 000	1 579 000	0.17	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	1 500 000			1 500 000	1 118 250	0.12	
GENEVA, CITY OF 1.37500% 12-19.11.29*	CHF	2 000 000	125 000		2 125 000	2 093 125	0.23	
GLARNER KANTONALBANK-REG-S 0.37500% 15-26.02.27*	CHF	100 000			100 000	96 100	0.01	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	1 100 000			1 100 000	1 060 400	0.12	
GLARNER KANTONALBANK-REG-S 0.25000% 21-13.04.35*	CHF	335 000			335 000	277 213	0.03	
GRANDE DIXENCE SA-REG-S 1.37500% 15-18.02.25*	CHF	200 000			200 000	197 240	0.02	
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	250 000			250 000	246 950	0.03	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	420 000	95 000		515 000	471 225	0.05	
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	1 000 000			1 000 000	947 000	0.10	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	2 500 000			2 500 000	2 353 750	0.26	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF		155 000		155 000	137 020	0.02	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF	1 000 000	245 000		1 245 000	1 097 468	0.12	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	1 500 000		1 500 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	100 000		100 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	5 600 000	1 220 000		6 820 000	6 753 164	0.74	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF	4 000 000	1 050 000		5 050 000	4 615 700	0.51	
INTERSHOP HOLDING AG 1.12500% 15-17.04.23*	CHF	2 500 000		2 500 000				
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	4 675 000	1 110 000		5 785 000	5 510 213	0.61	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	2 160 000	490 000	2 160 000	490 000	481 670	0.05	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	900 000	105 000		1 005 000	959 775	0.11	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	485 000	110 000		595 000	468 860	0.05	
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF		180 000		180 000	154 530	0.02	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF	950 000	215 000		1 165 000	916 273	0.10	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	1 000 000	260 000		1 260 000	1 196 370	0.13	
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	200 000			200 000	198 000	0.02	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	690 000	290 000		980 000	1 019 690	0.11	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 12-27.03.42*	CHF	820 000	45 000		865 000	904 358	0.10	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	160 000	20 000		180 000	191 250	0.02	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.37500% 13-10.12.26*	CHF	1 000 000	290 000		1 290 000	1 300 965	0.14	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	700 000	125 000	700 000	125 000	123 913	0.01	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.00000% 17-11.12.23*	CHF	1 500 000		1 500 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF		1 510 000		1 510 000	1 559 830	0.17	
LAUSANNE, CITY OF 1.50000% 13-03.04.28*	CHF	1 000 000			1 000 000	997 000	0.11	
LAUSANNE, CITY OF-REG-S 1.37500% 13-27.11.23*	CHF		2 200 000	2 200 000				
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF	1 750 000	215 000		1 965 000	1 154 438	0.13	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	3 250 000	260 000		3 510 000	3 352 050	0.37	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		1 200 000		1 200 000	1 188 000	0.13	
LUZERNER KANTONALBANK-REG-S 2.00000% 10-06.12.33*	CHF	1 500 000			1 500 000	1 515 000	0.17	
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF	2 000 000	225 000	2 000 000	225 000	215 888	0.02	
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF		310 000		310 000	290 005	0.03	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	3 000 000	655 000		3 655 000	3 028 168	0.33	
LUZERNER KANTONALBANK-REG-S 0.15000% 19-07.10.44*	CHF		260 000		260 000	182 780	0.02	
LUZERNER KANTONALBANK-REG-S 0.12500% 20-25.11.32*	CHF		155 000		155 000	132 448	0.01	
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF	3 000 000	490 000	3 000 000	490 000	397 880	0.04	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	6 400 000	2 465 000	300 000	8 565 000	7 584 308	0.83	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF		17 950 000		17 950 000	18 291 050	2.01	
LUZERNER KANTONSSPITAL-REG-S 0.62500% 18-25.09.28*	CHF	2 760 000	330 000		3 090 000	2 910 780	0.32	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	2 000 000	565 000		2 565 000	2 551 662	0.28	
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	5 000 000	830 000		5 830 000	5 623 035	0.62	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF		1 320 000	1 320 000				
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF	1 500 000	175 000		1 675 000	1 690 913	0.19	
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	1 200 000	285 000		1 485 000	1 478 466	0.16	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	1 300 000	245 000		1 545 000	1 535 730	0.17	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	1 255 000	690 000		1 945 000	1 892 485	0.21	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF		350 000		350 000	326 550	0.04	
NESTLE SA 2.12500% 23-28.06.38*	CHF		2 250 000		2 250 000	2 291 625	0.25	
NEUENBURG, CANTON OF-REG-S 0.10000% 19-29.10.49*	CHF		95 000		95 000	60 278	0.01	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	3 000 000	1 480 000		4 480 000	4 468 800	0.49	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	760 000	195 000		955 000	908 683	0.10	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF		900 000		900 000	897 750	0.10	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF		2 150 000		2 150 000	2 151 075	0.24	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 1.87500% 10-15.09.31*	CHF	2 000 000			2 000 000	2 026 000	0.22	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF	2 250 000			2 250 000	2 310 750	0.25	
PFANDBREFBK SCHWZERISHR HYPO INST-REG-S 2.25000% 10-13.08.32*	CHF	3 980 000			3 980 000	4 153 130	0.46	
PFANDBREFZNTN SCHWIZ KNTONALBNKEN-REG-S 0.75000% 18-01.10.32*	CHF		175 000		175 000	160 633	0.02	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
PFANDBRIEFB SCHIZERIHER HYPO INST-REG-S 0.87500% 19-19.06.43*	CHF	1 500 000	175 000		1 675 000		1 409 513	0.15	
PFANDBRIEFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF	2 000 000			2 000 000		1 502 000	0.17	
PFANDBRIEFBANK SCHWEIZERISCHER HYP-REG-S 1.87500% 22-25.01.38*	CHF	1 500 000	735 000		2 235 000		2 241 705	0.25	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF	1 250 000	260 000		1 510 000		1 429 215	0.16	
PFANDBRIEFBANK SCHWEIZERISCHER REG-S 2.00000% 23-04.10.40*	CHF		5 450 000		5 450 000		5 591 700	0.61	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF		4 000 000		4 000 000		4 003 600	0.44	
PFANDBRIEFBANK SCHWSCHER HYPO AG-REG-S 0.37500% 21-24.01.42*	CHF	2 000 000			2 000 000		1 547 000	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-21.01.28*	CHF	5 500 000	185 000		5 685 000		5 673 630	0.62	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF	1 500 000	380 000		1 880 000		1 837 700	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF	6 250 000			6 250 000		6 212 500	0.68	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.25000% 13-29.09.23*	CHF		3 500 000	3 500 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF	5 820 000	1 125 000		6 945 000		6 933 888	0.76	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF		480 000	480 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-10.12.32*	CHF		175 000		175 000		169 838	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF	1 500 000	320 000		1 820 000		1 759 940	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF	1 000 000	490 000		1 490 000		1 418 480	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF	4 500 000	540 000		5 040 000		4 551 120	0.50	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.01.34*	CHF	1 000 000	245 000		1 245 000		1 109 046	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF		565 000		565 000		498 613	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF	1 000 000	225 000		1 225 000		1 155 788	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF	1 000 000	245 000		1 245 000		1 151 127	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF	3 000 000	390 000		3 390 000		3 073 035	0.34	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF	5 000 000			5 000 000		4 710 000	0.52	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF	1 000 000			1 000 000		894 000	0.10	
PFANDBRIEFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF		600 000	600 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-06.09.28*	CHF	7 000 000	645 000		7 645 000		7 131 256	0.78	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 16-26.01.32*	CHF		320 000		320 000		287 200	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 16-05.10.35*	CHF		2 240 000		5 240 000		4 481 772	0.49	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF	3 250 000		300 000	2 950 000		2 783 325	0.31	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF	3 000 000	245 000		3 245 000		2 604 113	0.29	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF		140 000		140 000		112 476	0.01	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF	1 000 000			1 000 000		886 400	0.10	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF	1 000 000	270 000		1 270 000		921 131	0.10	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-23.09.32*	CHF	1 500 000	245 000		1 745 000		1 512 043	0.17	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF	3 770 000	700 000		4 470 000		3 379 320	0.37	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF		305 000		305 000		250 100	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 17-21.03.28*	CHF	1 500 000	400 000		1 900 000		1 805 950	0.20	
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF	5 000 000	155 000	500 000	4 655 000		4 402 234	0.48	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF	750 000			750 000		649 125	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF	1 500 000	565 000		2 065 000		1 649 935	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF	2 500 000	155 000		2 655 000		2 132 496	0.23	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF	855 000	160 000		1 015 000		753 130	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF	3 500 000	245 000		3 745 000		3 104 605	0.34	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF	480 000	40 000		520 000		506 740	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 22-06.09.33*	CHF	7 500 000			7 500 000		7 327 500	0.81	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF	4 415 000	675 000		5 090 000		5 582 203	0.61	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF		14 595 000		14 595 000		14 981 768	1.65	
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF	4 000 000	320 000	4 320 000					
PFANDBRIEFBK SCHWRHER HYPO INST-REG-S 0.62500% 17-18.10.39*	CHF		200 000		200 000		166 800	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.75000% 11-02.09.26*	CHF		925 000	925 000					
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 12-19.03.27*	CHF		705 000		705 000		701 334	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF	750 000			750 000		752 175	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF	1 000 000	140 000		1 140 000		1 133 958	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF	3 000 000			3 000 000		2 980 500	0.33	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.50000% 13-21.06.28*	CHF	3 000 000	240 000		3 240 000		3 230 928	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF		760 000	760 000					
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 14-05.02.29*	CHF	3 750 000	400 000		4 150 000		4 131 325	0.45	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF	750 000	925 000		1 675 000		1 629 943	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF	1 110 000			1 110 000		1 043 400	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.62500% 15-16.07.29*	CHF	3 000 000	420 000		3 420 000		3 238 740	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-30.04.30*	CHF	1 000 000			1 000 000		929 700	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-01.11.30*	CHF	1 500 000	280 000		1 780 000		1 657 714	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.50000% 15-20.09.30*	CHF	1 500 000	120 000		1 620 000		1 499 310	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF	4 000 000	2 705 000		6 705 000		5 806 530	0.64	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 16-30.03.34*	CHF	1 000 000	280 000		1 280 000		1 123 712	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.05000% 16-06.11.26*	CHF		805 000		805 000		769 983	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.30000% 16-06.06.31*	CHF	5 000 000	775 000		5 775 000		5 201 543	0.57	
PFANDBRIEFZENTR SCHWEIZ KANALBANK-REG-S 0.12500% 16-02.09.31*	CHF	5 000 000	1 090 000		6 090 000		5 384 169	0.59	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 17-20.02.32*	CHF		245 000		245 000		221 823	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 17-07.12.26*	CHF		1 050 000		1 050 000		1 013 355	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-12.10.29*	CHF		155 000		155 000		145 158	0.02	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 2 500 000			2 500 000	2 389 000	0.26	
PFANDBRIEFZENTR SCHWZ KANTNLBKEN-REG-S 0.37500% 17-24.07.28*	CHF 1 000 000	155 000		1 155 000	1 092 515	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKEN-REG-S 0.25000% 17-06.12.27*	CHF 750 000	145 000		895 000	848 460	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.65000% 18-15.02.33*	CHF	175 000		175 000	158 725	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF 750 000	190 000		940 000	890 744	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 6 000 000	845 000		6 845 000	6 389 808	0.70	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF 1 000 000	285 000		1 285 000	1 092 893	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF 1 000 000	155 000		1 155 000	1 011 896	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.03.32*	CHF	350 000		350 000	306 250	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF 1 560 000	330 000		1 890 000	1 566 810	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-03.09.35*	CHF 7 180 000	1 715 000		8 895 000	7 262 768	0.80	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 0.05000% 20-06.10.43*	CHF	350 000		350 000	243 775	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.20000% 21-12.06.35*	CHF 4 000 000	260 000		4 260 000	3 529 410	0.39	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 21-29.10.36*	CHF 3 500 000	735 000		4 235 000	3 491 758	0.38	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.45000% 22-14.03.42*	CHF 3 000 000			3 000 000	2 811 600	0.31	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF 2 000 000			2 000 000	1 994 600	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF 1 500 000	1 310 000		2 810 000	2 812 810	0.31	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.35000% 23-17.11.37*	CHF	930 000	930 000				
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF 3 750 000	155 000		3 905 000	3 724 199	0.41	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-25.06.32*	CHF 3 000 000	385 000		3 385 000	2 946 643	0.32	
PFANDBRIEFZENTRALE DER SCHWEI-REG-S 2.35000% 22-17.11.37*	CHF 1 445 000			1 445 000	1 543 983	0.17	
PFANDBRIEFZENTRALE DER SCHWEI-REG-S 1.85000% 23-26.11.38*	CHF 500 000			500 000	506 250	0.06	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF 165 000			165 000	162 839	0.02	
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF 2 250 000	445 000		2 695 000	2 597 980	0.29	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF 2 500 000	410 000		2 910 000	2 792 145	0.31	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF 650 000	50 000		700 000	713 300	0.08	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF 800 000	200 000		1 000 000	883 000	0.10	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF 700 000	175 000		875 000	814 625	0.09	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF 1 640 000			1 640 000	1 644 854	0.18	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF 155 000			155 000	146 863	0.02	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF 1 500 000	400 000		1 900 000	1 710 000	0.19	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF 2 515 000	155 000		2 670 000	2 463 075	0.27	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF 2 500 000	270 000		2 770 000	2 673 050	0.29	
SPITAL MAENNEDORF AG-REG-S 0.95000% 18-12.12.23*	CHF 3 500 000			3 500 000	3 490 200	0.38	
ST GALLER KANTONALBANK 2.12500% 10-27.12.40*	CHF	10 000		10 000	10 303	0.00	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF 1 000 000			1 000 000	992 500	0.11	
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF 2 000 000	520 000		2 520 000	2 434 320	0.27	
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF 1 350 000	175 000		1 525 000	1 107 913	0.12	
ST GALLER KANTONALBANK AG-REG-S 0.35000% 19-24.01.28*	CHF	855 000		855 000	810 540	0.09	
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF 1 000 000	200 000		1 200 000	995 400	0.11	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF 5 170 000	785 000		5 955 000	5 698 935	0.63	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF 6 250 000		6 250 000				
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF 6 250 000	1 005 000		7 255 000	7 109 900	0.78	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF 500 000	110 000		610 000	607 987	0.07	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF 1 500 000	200 000		1 700 000	1 648 150	0.18	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF 3 000 000	1 670 000	2 000 000	2 670 000	2 644 635	0.29	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF 8 000 000	1 750 000		9 750 000	9 481 875	1.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF 2 000 000			2 000 000	1 803 000	0.20	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	320 000		320 000	302 400	0.03	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF 1 000 000	130 000		1 130 000	967 845	0.11	
SWISSCOM AG-REG-S 0.37500% 16-15.12.27*	CHF	70 000		70 000	66 465	0.01	
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF 1 500 000	400 000		1 900 000	1 703 350	0.19	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	400 000		400 000	374 600	0.04	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	155 000		155 000	148 103	0.02	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF	200 000		200 000	199 300	0.02	
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	245 000		245 000	221 603	0.02	
SWITZERLAND 3.50000%-REG-S 03-08.04.33*	CHF 1 850 000		1 850 000				
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF 2 000 000	480 000		2 480 000	2 081 712	0.23	
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF 750 000	85 000		835 000	694 971	0.08	
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF 6 250 000	6 150 000	300 000	12 100 000	10 476 180	1.15	
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF 3 500 000	3 500 000	7 000 000				
SWITZERLAND-REG-S 0.25000% 23-23.06.35*	CHF	3 500 000	3 500 000				
SWITZERLAND-REG-S 0.50000% 23-28.06.45*	CHF	4 000 000	4 000 000				
SWITZERLAND-REG-S 1.50000% 12-30.04.42*	CHF 14 500 000	2 975 000		17 475 000	18 338 265	2.01	
SWITZERLAND-REG-S 1.25000% 12-27.06.37*	CHF 13 000 000		13 000 000				
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF	10 000 000	2 000 000	8 000 000	8 388 800	0.92	
SWITZERLAND-REG-S 1.50000% 23-26.10.38*	CHF	2 000 000	2 000 000				
SWITZERLAND-REG-S 2.50000% 06-08.03.36*	CHF 8 945 000	750 000	9 695 000				
SWITZERLAND-REG-S 2.00000% 14-25.06.64*	CHF 2 165 000	610 000		2 775 000	3 620 265	0.40	
SWITZERLAND-REG-S 2.50000% 23-08.03.36*	CHF	750 000	750 000				
SWITZERLAND-REG-S 4.00000% 99-06.01.49*	CHF 4 250 000	1 100 000		5 350 000	8 640 250	0.95	
SYNGENTA FINANCE AG-REG-S 0.12500% 20-09.12.22*	CHF 1 500 000		1 500 000				

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	850 000	410 000		1 260 000		1 200 150	0.13	
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	2 500 000	610 000		3 110 000		3 063 350	0.34	
TESSIN, CANTON OF-REG-S 2.12500% 10-24.11.34*	CHF	1 000 000		1 000 000					
TESSIN, CANTON OF-REG-S 1.80000% 13-15.05.43*	CHF	850 000		850 000					
THURGAUER KANTONALBANK 0.70000% 18-22.03.30*	CHF	1 500 000	245 000		1 745 000		1 632 448	0.18	
THURGAUER KANTONALBANK 0.12500% 21-21.05.32*	CHF		400 000		400 000		344 200	0.04	
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.90000% 15-21.05.35*	CHF	3 000 000			3 000 000		2 685 000	0.30	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	1 600 000	200 000		1 800 000		1 768 500	0.19	
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF	2 000 000	2 000 000		2 000 000		2 004 000	0.22	
UBS SWITZERLAND AG-REG-S 2.03500% 23-18.10.33*	CHF	2 500 000	2 500 000		2 500 000		2 518 750	0.28	
UNION BANCAIRE PRIVEE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	1 000 000	260 000		1 260 000		1 191 330	0.13	
VALIANT BANK AG-REG-S 0.12500% 19-04.12.34*	CHF	3 000 000	1 380 000		4 380 000		3 514 950	0.39	
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	1 000 000	400 000		1 400 000		1 229 900	0.14	
VISECA PAYMENT SERVICES AG 2.25000% 23-27.10.26*	CHF		2 250 000		2 250 000		2 272 500	0.25	
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF	4 000 000		4 000 000					
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF		155 000		155 000		147 173	0.02	
WALLISER KANTONALBANK-REG-S 0.15000% 20-05.10.32*	CHF	2 500 000	980 000		3 480 000		2 971 920	0.33	
WALLISER KANTONALBANK-REG-S 0.10000% 21-18.04.31*	CHF	750 000	400 000		1 150 000		1 014 300	0.11	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	2 000 000	120 000		2 120 000		2 124 240	0.23	
WINTERTHUR, CITY OF-REG-S 1.50000% 13-24.01.36*	CHF	1 000 000			1 000 000		962 500	0.11	
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF		155 000		155 000		162 518	0.02	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-30.11.34*	CHF	1 500 000			1 500 000		1 520 250	0.17	
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	2 250 000	155 000		2 405 000		2 245 068	0.25	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	2 000 000		200 000	1 800 000		1 715 400	0.19	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF		155 000		155 000		141 980	0.02	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	3 000 000	2 185 000		5 185 000		4 580 948	0.50	
ZUERICH, CITY OF-REG-S 2.55000% 06-10.03.36*	CHF	300 000			300 000		329 700	0.04	
ZUERICH, CITY OF-REG-S 0.95000% 18-19.12.42*	CHF	700 000			700 000		621 950	0.07	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	3 000 000	810 000		3 810 000		3 669 030	0.40	
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF		175 000		175 000		158 725	0.02	
ZUGER KANTONALBANK AG 1.50000% 12-20.11.37*	CHF		350 000		350 000		334 075	0.04	
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	3 000 000	490 000		3 490 000		3 128 785	0.34	
ZUGER KANTONALBANK AG 0.10000% 20-14.10.31*	CHF		1 225 000		1 225 000		1 068 813	0.12	
TOTAL CHF							638 677 707	70.18	
Total Bonds, fixed rate							638 677 707	70.18	
Bonds, zero coupon									
CHF									
AARGAUISCHE KANTONALBANK-REG-S 0.00000% 19-17.09.29*	CHF	1 500 000			1 500 000		1 356 000	0.15	
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	1 000 000	260 000		1 260 000		1 221 822	0.13	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF		970 000	970 000					
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	4 500 000	490 000		4 990 000		4 074 335	0.45	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	8 000 000	1 195 000		9 195 000		8 183 550	0.90	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF		320 000		320 000		286 240	0.03	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	2 750 000	245 000		2 995 000		2 620 625	0.29	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	2 750 000	480 000		3 230 000		1 816 875	0.20	
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF	5 300 000			5 300 000		4 796 500	0.53	
GLARNER KANTONALBANK-REG-S 0.00000% 20-06.09.28*	CHF	300 000			300 000		277 650	0.03	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	2 000 000	735 000		2 735 000		2 532 610	0.28	
NIDWALDNER KANTONALBANK-REG-S 0.00000% 19-05.11.29*	CHF	5 000 000			5 000 000		4 487 500	0.49	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF		1 000 000	1 000 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	1 000 000	960 000		1 960 000		1 225 980	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF		200 000		200 000		186 840	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-27.01.27*	CHF	1 500 000			1 500 000		1 427 100	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-02.10.26*	CHF		270 000	270 000					
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	1 000 000	280 000		1 280 000		1 129 600	0.12	
PFANDBRIEFZENTR SCHWEIZ KANT BK-REG-S 0.00000% 21-18.03.33*	CHF		175 000		175 000		148 663	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 21-15.02.36*	CHF	9 680 000	975 000		10 655 000		8 493 101	0.93	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 21-16.09.36*	CHF	4 000 000	980 000		4 980 000		3 944 160	0.43	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 20-19.07.30*	CHF	1 500 000	245 000		1 745 000		1 562 648	0.17	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 21-25.07.31*	CHF	2 500 000	85 000		2 585 000		2 266 787	0.25	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF		435 000		435 000		285 578	0.03	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	3 500 000		3 500 000					
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	8 000 000	985 000		8 985 000		8 095 485	0.89	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	750 000		750 000					
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	2 000 000	980 000		2 980 000		2 716 270	0.30	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF		200 000		200 000		179 100	0.02	
TOTAL CHF							63 315 017	6.96	
Total Bonds, zero coupon							63 315 017	6.96	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, floating rate							
CHF							
ZUERCHER KANTONALBANK 2.625%/VAR 23-01.11.30*	CHF	6 000 000		6 000 000	6 054 000	0.68	
TOTAL CHF					6 054 000	0.68	
Total Bonds, floating rate					6 054 000	0.68	
Total Securities traded on an exchange					876 939 930	96.36	

Securities traded neither on an exchange nor on a regulated market

Bonds, fixed rate

CHF							
ALPIQ HOLDING AG 0.15000% 22-01.11.22**	CHF	5 000 000	5 000 000				
TOTAL CHF						0.00	
Total Bonds, fixed rate						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	

Instruments similar to securities

Treasury bills, zero coupon

CHF							
SWISS NATIONAL BANK BILL-REG-S 0.00000% 27.12.22-23.01.23**	CHF	5 000 000	5 000 000				
SWISS NATIONAL BANK TB-REG-S 0.00000% 02.05.23-30.05.23**	CHF	25 000 000	25 000 000				
SWISS NATIONAL BANK-REG-S TB 0.00000% 03.04.23-02.05.23**	CHF	25 000 000	25 000 000				
SWISS NATIONALBANK BILLS-REG-S TB 0.00000% 30.05.23-26.06.23**	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					876 939 930	96.36	
(thereof in lending)						0.00	
Bank deposits at sight					26 856 395	2.95	
Derivative financial instruments					316 185	0.03	
Other assets					5 412 710	0.66	
Total fund assets					909 525 220	100.00	
Short-term bank liabilities					-25 481 833		
Other liabilities					-426		
Net fund assets					884 042 961		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	876 939 930	96.36
Investments valuation based on market-observed parameters	316 185	0.03
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	877 256 115	96.39

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 PAYER 2.10000% 23-10.03.25**	20 000 000	CHF	20 000 000	-225 076	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	20 000 000	CHF			
UBS/INTEREST RATE SWAP PAYER 2.05750% 23-09.03.25**	18 000 000	CHF	18 000 000	-187 787	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	18 000 000	CHF			
			38 000 000	-412 863	-0.04

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					
LCH/INTEREST RATE SWAP REC 0.64090% 22-14.02.37**	1 000 000	CHF	1 000 000	-134 193	-0.01
LCH/INTEREST RATE SWAP PAYER SARON O/N 22-14.02.37	1 000 000	CHF			
GS/INTEREST RATE SWAP REC 1.99500% 23-18.04.43**	20 000 000	CHF	20 000 000	863 241	0.08
GS/INTEREST RATE SWAP PAYER SARON O/N 23-18.04.43	20 000 000	CHF			
			21 000 000	729 048	0.07

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	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAYER 2.10000% 23-10.03.25	CHF	20 000 000	20 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	CHF	20 000 000	20 000 000
UBS/INTEREST RATE SWAP PAYER 2.05750% 23-09.03.25	CHF	18 000 000	18 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	CHF	18 000 000	18 000 000
GS/INTEREST RATE SWAP REC 1.99500% 23-18.04.43	CHF	20 000 000	20 000 000
GS/INTEREST RATE SWAP PAYER SARON O/N 23-18.04.43	CHF	20 000 000	20 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
LCH/INTEREST RATE SWAP REC 0.64090% 22-14.02.37	CHF	1 000 000
LCH/INTEREST RATE SWAP PAYER SARON O/N 22-14.02.37	CHF	1 000 000

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	58 798 175.89	6.65%
Net overall exposure to derivatives	4 373 701.76	0.49%
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Bonds CHF Inland

Class I-A1	0.27%
Class I-B	0.06%
Class I-X	0.00%
Class U-X	0.00%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rate

USD 1 = CHF 0.91

UBS (CH) Institutional Fund

– Bonds CHF Inland Corporate Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		484 959 479.85	483 578 697.05	581 893 917.62
Class I-A1	CH0189613729			
Net asset value per unit in CHF		1 001.12	962.94	1 055.38
Number of units outstanding		16 215.7230	14 827.4560	15 680.4050
Class I-B	CH0189613711			
Net asset value per unit in CHF		1 003.80	964.49	1 055.95
Number of units outstanding		4 053.9250	4 053.9250	3 987.8050
Class I-X	CH0189613752			
Net asset value per unit in CHF		1 007.34	967.62	1 059.07
Number of units outstanding		134 704.3330	149 405.2060	199 487.1440
Class U-X	CH0189613760			
Net asset value per unit in CHF		101 694.82	97 683.97	106 916.49
Number of units outstanding		3 234.8030	3 284.3030	3 272.3030

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	4.2%	-8.5%	-0.3%
Class I-B	CHF	4.4%	-8.4%	-0.1%
Class I-X	CHF	4.4%	-8.3%	-0.1%
Class U-X	CHF	4.4%	-8.3%	-0.1%
Benchmark:				
SBI® Corporate Domestic (TR)	CHF	4.0%	-8.5%	-0.2%

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	89.64
Liechtenstein	4.54
United States of America	3.59
Italy	0.27
TOTAL	98.04

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	6 214 638.55	4 498 360.61
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	479 832 248.86	477 132 254.73
Other assets	3 364 761.34	2 959 371.87
TOTAL fund assets	489 411 648.75	484 589 987.21
Loans	-4 449 223.60	-1 008 790.00
Other liabilities	-2 945.30	-2 500.16
Net fund assets	484 959 479.85	483 578 697.05

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	15 548.76	0.00
Negative interest	-8 878.40	-14 214.75
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	4 873 383.12	4 526 504.32
Purchase of current net income on issue of units	186 432.48	240 685.58
TOTAL income	5 066 485.96	4 752 975.15
Expenses		
Interest payable	0.00	-781.80
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-27 873.71	-32 159.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 801.49	-1 822.92
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 U-X	0.00	0.00
Other expenses	-14 768.49	-8 341.48
Payment of current net income on redemption of units	-288 234.79	-400 324.67
TOTAL expenses	-351 348.28	-462 099.67
Net income	4 715 137.68	4 290 875.48
Realized capital gains and losses	-3 290 198.29	-2 665 766.99
Realized result	1 424 939.39	1 625 108.49
Unrealized capital gains and losses	19 280 056.39	-48 157 075.22
TOTAL result	20 704 995.78	-46 531 966.73

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	4 715 137.68	4 290 875.48
Available for distribution	4 715 137.68	4 290 875.48
Less federal withholding tax	-1 650 298.19	-1 501 806.42
Net income retained for reinvestment	-3 064 839.49	-2 789 069.06
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	483 578 697.05	581 893 917.62
Paid federal withholding tax	-1 502 070.21	-1 780 386.71
Balance of unit movements	-17 822 142.77	-50 002 867.13
Total result	20 704 995.78	-46 531 966.73
Net fund assets at the end of the reporting period	484 959 479.85	483 578 697.05

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	14 827.4560	15 680.4050
Units issued	6 419.8070	704.6880
Units redeemed	-5 031.5400	-1 557.6370
Situation at the end of the period	16 215.7230	14 827.4560
Difference between units issued and units redeemed	1 388.2670	-852.9490
Class I-B		
Situation at the beginning of the financial year	4 053.9250	3 987.8050
Units issued	0.0000	66.1200
Units redeemed	0.0000	0.0000
Situation at the end of the period	4 053.9250	4 053.9250
Difference between units issued and units redeemed	0.0000	66.1200
Class I-X		
Situation at the beginning of the financial year	149 405.2060	199 487.1440
Units issued	13 399.0250	6 263.0660
Units redeemed	-28 099.8980	-56 345.0040
Situation at the end of the period	134 704.3330	149 405.2060
Difference between units issued and units redeemed	-14 700.8730	-50 081.9380

Class U-X	Number	Number
Situation at the beginning of the financial year	3 284.3030	3 272.3030
Units issued	306.5000	433.0000
Units redeemed	-356.0000	-421.0000
Situation at the end of the period	3 234.8030	3 284.3030
Difference between units issued and units redeemed	-49.5000	12.0000

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	7.744
Less federal withholding tax	CHF	-2.711
Net accumulation per unit	CHF	5.033

Class I-B

Reinvestment on 1.2.2024

Gross accumulation	CHF	9.390
Less federal withholding tax	CHF	-3.287
Net accumulation per unit	CHF	6.103

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	9.867
Less federal withholding tax	CHF	-3.454
Net accumulation per unit	CHF	6.413

Class U-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	996.13
Less federal withholding tax	CHF	-348.65
Net accumulation per unit	CHF	647.48

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CHF								
ABB LTD 0.75000% 22-25.03.27*	CHF	1 000 000			1 000 000	969 000	0.20	
ABB LTD 2.11250% 23-22.09.33*	CHF		1 250 000		1 250 000	1 258 125	0.26	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	1 170 000			1 170 000	1 050 660	0.21	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	3 700 000			3 700 000	3 552 000	0.73	
ALPIQ HOLDING AG-REG-S 1.62500% 22-30.05.25*	CHF	1 000 000			1 000 000	982 000	0.20	
AMAG LEASING AG-REG-S 2.80250% 23-10.09.25*	CHF		1 000 000		1 000 000	1 002 000	0.20	
AMAG LEASING AG-REG-S 3.08500% 23-10.02.28*	CHF		1 000 000		1 000 000	1 011 000	0.21	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF		1 000 000		1 000 000	1 005 000	0.21	
AXPO HOLDING AG-REG-S 0.62500% 22-04.02.27*	CHF	2 500 000			2 500 000	2 350 000	0.48	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	1 250 000			1 250 000	1 240 625	0.25	
AXPO HOLDING AG-REG-S 2.50000% 22-15.03.29*	CHF	1 250 000	1 240 000		2 490 000	2 487 510	0.51	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	740 000			740 000	640 840	0.13	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF		1 000 000		1 000 000	1 003 500	0.21	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF		1 250 000		1 250 000	1 270 000	0.26	
EMMI FINANZ AG-REG-S 0.37500% 21-01.12.31*	CHF	330 000			330 000	290 565	0.06	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF		1 000 000		1 000 000	1 003 000	0.20	
FLUGHAFEN ZURICH AG-REG-S 0.10000% 20-30.12.27*	CHF	3 500 000			3 500 000	3 258 500	0.67	
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF	445 000			445 000	397 830	0.08	
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	1 090 000			1 090 000	979 910	0.20	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.13000% 23-16.02.29*	CHF		1 250 000		1 250 000	1 270 625	0.26	
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	1 185 000		1 185 000				
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	2 500 000			2 500 000	2 422 000	0.49	
KANTONSSPITAL BASELSTADT 1.70000% 22-24.06.32*	CHF	1 500 000			1 500 000	1 452 750	0.30	
KANTONSSPITAL ST GALLEN-REG-S 2.40000% 23-06.09.33*	CHF		500 000		500 000	513 750	0.10	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.41000% 21-21.09.29*	CHF	1 500 000			1 500 000	1 328 250	0.27	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	120 000			120 000	113 940	0.02	
NESTLE LTD 2.62500% 22-08.11.35*	CHF	1 000 000	2 000 000		3 000 000	3 225 000	0.66	
NESTLE SA 1.87500% 23-20.11.31*	CHF		1 300 000		1 300 000	1 308 814	0.27	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF		3 250 000		3 250 000	3 292 250	0.67	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	450 000			450 000	462 150	0.09	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	550 000			550 000	517 000	0.11	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	1 800 000			1 800 000	1 625 400	0.33	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	2 500 000			2 500 000	2 412 500	0.49	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	2 500 000	600 000		3 100 000	3 140 300	0.64	
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		1 500 000		1 500 000	1 512 930	0.31	
SIKA AG 2.25000% 23-13.04.29*	CHF		5 000 000		5 000 000	5 027 500	1.03	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF		855 000		855 000	874 618	0.18	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	1 125 000			1 125 000	1 099 125	0.22	
SULZER AG 0.87500% 20-18.11.27*	CHF	3 000 000			3 000 000	2 826 000	0.58	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	1 730 000			1 730 000	1 678 965	0.34	
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF		720 000		720 000	749 520	0.15	
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF			2 800 000				
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	1 875 000			1 875 000	1 807 500	0.37	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	1 600 000			1 600 000	1 456 800	0.30	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF		2 800 000		2 800 000	2 839 200	0.58	
TOTAL CHF						68 708 952	14.04	
Total Notes, fixed rate						68 708 952	14.04	

Medium term notes, fixed rate

CHF								
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF		920 000		920 000	921 380	0.19	
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF	850 000			850 000	798 150	0.16	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	7 250 000		7 250 000				
HOLCIM HELVETIA FINANCE-REG-S 1.00000% 22-19.01.32*	CHF	1 000 000			1 000 000	902 500	0.18	
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 19-14.02.25*	CHF	1 000 000			1 000 000	994 000	0.20	
LAFARGEHOLCIM HELVETIA FINANCE-REG-S 0.25000% 21-18.03.27*	CHF	2 500 000			2 500 000	2 356 250	0.48	
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	200 000			200 000	183 600	0.04	
LGT BANK AG-REG-S 0.37500% 19-15.11.29*	CHF	2 800 000			2 800 000	2 497 600	0.51	
LGT BANK AG-REG-S 0.20000% 20-04.11.30*	CHF	1 500 000			1 500 000	1 317 750	0.27	
LGT BANK AG-REG-S 0.45000% 21-29.07.31*	CHF	5 000 000			5 000 000	4 307 500	0.88	
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	1 000 000			1 000 000	942 500	0.19	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	1 000 000			1 000 000	946 500	0.19	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 000 000			1 000 000	881 000	0.18	
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	500 000			500 000	461 750	0.09	
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	2 400 000			2 400 000	2 337 600	0.48	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	2 000 000			2 000 000	1 980 000	0.40	
SYNGENTA FINANCE LTD REG-S 2.12500% 14-01.11.29*	CHF	1 500 000			1 500 000	1 479 750	0.30	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	1 000 000		1 000 000				
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	2 500 000			2 500 000	2 137 500	0.44	
TOTAL CHF						25 445 330	5.20	
Total Medium term notes, fixed rate						25 445 330	5.20	

Medium term notes, zero coupon

CHF

SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	2 300 000			2 300 000	2 236 750	0.46	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	600 000			600 000	518 100	0.11	
TOTAL CHF						2 754 850	0.56	
Total Medium term notes, zero coupon						2 754 850	0.56	

Bonds, fixed rate

CHF

ABB LTD 1.97750% 23-22.09.28*	CHF		1 250 000		1 250 000	1 259 375	0.26	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	750 000		750 000				
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	1 855 000		500 000	1 355 000	1 297 413	0.27	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	3 500 000			3 500 000	3 293 500	0.67	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	400 000			400 000	403 400	0.08	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	2 755 000	2 030 000	4 785 000				
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	1 650 000			1 650 000	1 628 550	0.33	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	1 750 000			1 750 000	1 672 125	0.34	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	2 000 000			2 000 000	1 925 000	0.39	
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	500 000	2 000 000		2 500 000	2 320 000	0.47	
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	1 750 000			1 750 000	1 564 500	0.32	
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	430 000		430 000				
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 150 000	1 000 000		2 150 000	2 069 375	0.42	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF		500 000		500 000	501 000	0.10	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	2 050 000			2 050 000	2 013 100	0.41	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	1 200 000		1 200 000				
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF		1 000 000		1 000 000	985 000	0.20	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	1 400 000			1 400 000	1 330 000	0.27	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	2 800 000	620 000		3 420 000	3 415 896	0.70	
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	4 000 000	330 000		4 330 000	4 366 805	0.89	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	750 000			750 000	742 650	0.15	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	1 500 000			1 500 000	1 433 250	0.29	
BALOISE HOLDING-REG-S 0.50000% 20-16.12.30*	CHF	1 500 000			1 500 000	1 347 000	0.28	
BALOISE HOLDING-REG-S 0.15000% 21-17.02.31*	CHF	2 500 000			2 500 000	2 181 250	0.45	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	2 070 000			2 070 000	2 013 075	0.41	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	250 000			250 000	236 875	0.05	
BANK JULIUS BAER & CO AG-REG-S 0.12500% 21-27.04.28*	CHF	2 000 000			2 000 000	1 834 000	0.37	
BANK JULIUS BAER & CO AG 2.50000% 23-06.09.30*	CHF		500 000		500 000	508 000	0.10	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	1 000 000			1 000 000	974 500	0.20	
BANQUE CANTONALE VAUDOISE 1.62500% 11-30.11.26*	CHF	2 325 000			2 325 000	2 314 538	0.47	
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	850 000			850 000	759 475	0.16	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	2 000 000	1 390 000		3 390 000	3 289 995	0.67	
BANQUE CANTONALE VAUDOISE-REG-S 0.20000% 21-22.12.33*	CHF		1 000 000		1 000 000	828 500	0.17	
BELL FOOD GROUP AG -REG-S 0.62500% 16-24.03.25*	CHF	4 250 000			4 250 000	4 148 000	0.85	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	1 110 000		1 110 000				
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	1 500 000			1 500 000	1 410 000	0.29	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF	500 000			500 000	477 250	0.10	
BERNER KANTONALBANK AG 0.75000% 15-14.07.25*	CHF	3 295 000			3 295 000	3 242 280	0.66	
BERNER KANTONALBANK AG-REG-S 0.40000% 18-03.05.27*	CHF	1 000 000			1 000 000	955 500	0.20	
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	270 000			270 000	199 800	0.04	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	550 000			550 000	537 900	0.11	
BKW FMB ENERGIE AG-REG-S 2.50000% 10-15.10.30*	CHF	4 600 000	3 040 000		7 640 000	7 777 520	1.59	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	550 000			550 000	542 410	0.11	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	1 705 000			1 705 000	1 635 095	0.33	
BUCHER INDUSTRIES AG-REG-S 1.37500% 14-02.10.24*	CHF	2 000 000			2 000 000	1 984 000	0.41	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	2 460 000			2 460 000	2 354 220	0.48	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	800 000			800 000	779 200	0.16	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	2 100 000		2 100 000				
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	1 385 000			1 385 000	1 294 975	0.26	
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	1 100 000			1 100 000	1 043 350	0.21	
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		2 500 000		2 500 000	2 530 000	0.52	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	2 500 000			2 500 000	2 421 250	0.49	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	1 320 000			1 320 000	1 205 160	0.25	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.01000% 20-06.10.28*	CHF	3 000 000			3 000 000	2 745 000	0.56	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.25000% 20-06.10.32*	CHF	3 000 000			3 000 000	2 578 500	0.53	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	2 200 000		2 200 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	4 575 000			4 575 000	4 398 863	0.90	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	4 200 000			4 200 000	4 107 600	0.84	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.50000% 17-29.09.27*	CHF	2 500 000			2 500 000	2 345 000	0.48	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	800 000		800 000				
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	4 050 000			4 050 000	3 954 825	0.81	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF	1 000 000			1 000 000	1 033 500	0.21	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	770 000			770 000	733 425	0.15	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		1 250 000		1 250 000	1 250 000	0.26	
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF	850 000			850 000	788 375	0.16	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF		1 250 000		1 250 000	1 275 625	0.26	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	1 350 000			1 350 000	1 311 525	0.27	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	2 500 000			2 500 000	2 433 750	0.50	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		1 500 000		1 500 000	1 518 750	0.31	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		500 000	500 000				
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF			2 000 000				
FLUGHAFEN ZUERICH AG-REG-S 0.20000% 20-26.02.35*	CHF	2 000 000			2 000 000	1 596 000	0.33	
FLUGHAFEN ZURICH AG-REG-S 0.62500% 17-24.05.29*	CHF	5 300 000	660 000		5 960 000	5 548 760	1.13	
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF		750 000		750 000	758 250	0.15	
GALENICA SANTE LTD-REG-S 1.00000% 17-15.12.26*	CHF	1 530 000			1 530 000	1 494 810	0.31	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	1 300 000			1 300 000	1 248 650	0.26	
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	1 000 000		1 000 000				
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	750 000			750 000	708 375	0.14	
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF		1 665 000		1 665 000	1 703 295	0.35	
GEORG FISCHER AG-REG-S 1.05000% 18-20.04.28*	CHF	2 900 000			2 900 000	2 775 300	0.57	
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	1 100 000			1 100 000	1 009 250	0.21	
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	3 500 000			3 500 000	3 402 000	0.70	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	400 000			400 000	377 600	0.08	
GIVAUDAN SA -REG-S 0.62500% 16-05.12.31*	CHF	2 250 000			2 250 000	2 005 875	0.41	
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	750 000			750 000	685 125	0.14	
GIVAUDAN SA-REG-S 1.75000% 14-19.03.24*	CHF	1 885 000		1 885 000				
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	7 500 000			7 500 000	7 408 500	1.51	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	525 000			525 000	480 375	0.10	
HELVETIA SCHISCHE VERSIUNLCHFT AG REG-S 1.95000% 22-25.06.29*	CHF	375 000			375 000	377 250	0.08	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	3 820 000			3 820 000	3 805 484	0.78	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	2 050 000		2 050 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF	2 500 000			2 500 000	2 285 000	0.47	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	2 000 000			2 000 000	1 943 000	0.40	
HILTI AG-REG-S 0.20000% 17-08.11.24*	CHF	600 000		600 000				
HILTI AG-REG-S 0.40000% 17-08.11.27*	CHF	1 000 000			1 000 000	945 500	0.19	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	1 990 000			1 990 000	1 895 475	0.39	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	2 550 000		550 000	2 000 000	1 966 000	0.40	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	550 000			550 000	525 250	0.11	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	1 100 000			1 100 000	1 003 750	0.21	
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF	1 850 000			1 850 000	1 722 350	0.35	
KANTONSSPITAL BADEN AG-REG-S 2.55000% 23-21.06.38*	CHF		735 000		735 000	759 255	0.16	
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF	160 000			160 000	137 360	0.03	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF	5 015 000			5 015 000	3 944 298	0.81	
KANTONSSPITAL ST GALLEN-REG-S 2.50000% 23-06.09.38*	CHF		250 000		250 000	258 125	0.05	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	1 000 000			1 000 000	949 500	0.19	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.75000% 16-28.07.36*	CHF		1 500 000		1 500 000	1 268 250	0.26	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	4 230 000			4 230 000	4 401 315	0.90	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 12-27.03.42*	CHF	3 150 000			3 150 000	3 293 325	0.67	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	1 710 000			1 710 000	1 816 875	0.37	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 13-02.04.48*	CHF	1 700 000			1 700 000	1 819 850	0.37	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.37500% 13-10.12.26*	CHF	1 900 000			1 900 000	1 916 150	0.39	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	1 800 000			1 800 000	1 784 340	0.36	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.00000% 17-11.12.23*	CHF	3 000 000	4 000 000	5 000 000	2 000 000	1 999 200	0.41	
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	500 000			500 000	499 050	0.10	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	1 000 000			1 000 000	977 500	0.20	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	565 000			565 000	490 985	0.10	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	700 000			700 000	680 050	0.14	
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	2 500 000			2 500 000	2 470 000	0.50	
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	3 355 000			3 355 000	3 269 448	0.67	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LGT BANK AG-REG-S 0.20000% 16-12.10.26*	CHF	1 810 000			1 810 000	1 730 360	0.35	
LGT BANK AG-REG-S 0.50000% 17-12.05.27*	CHF	2 500 000			2 500 000	2 383 750	0.49	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	1 250 000			1 250 000	1 193 750	0.24	
LINDT & SPRUENGLI AG-REG-S 0.30000% 17-06.10.27*	CHF	1 000 000			1 000 000	943 500	0.19	
LOENZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		2 500 000		2 500 000	2 475 000	0.51	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	2 400 000			2 400 000	2 125 200	0.43	
LUZERNER KANTONSSPITAL-REG-S 0.62500% 18-25.09.28*	CHF	650 000			650 000	612 300	0.13	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF		500 000		500 000	507 000	0.10	
MIGROS BANK AG-REG-S 2.50000% 23-26.09.33*	CHF		465 000		465 000	475 928	0.10	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	3 750 000			3 750 000	3 730 500	0.76	
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	2 300 000			2 300 000	2 218 350	0.45	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	750 000		750 000				
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	1 750 000			1 750 000	1 610 875	0.33	
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF	5 250 000		1 250 000	4 000 000	4 038 000	0.83	
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	5 035 000		3 035 000	2 000 000	1 991 200	0.41	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	3 000 000			3 000 000	2 997 000	0.61	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	500 000			500 000	497 000	0.10	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	500 000			500 000	466 500	0.10	
NESTLE SA 1.87500% 23-28.06.29*	CHF		1 250 000		1 250 000	1 263 125	0.26	
NESTLE SA 2.12500% 23-28.06.38*	CHF		3 250 000		3 250 000	3 310 125	0.68	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	3 000 000		3 000 000				
NESTLE SA-REG-S 0.75000% 18-28.06.28*	CHF	3 700 000			3 700 000	3 548 300	0.73	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	4 450 000			4 450 000	4 714 775	0.96	
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	1 300 000			1 300 000	1 269 450	0.26	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF	4 150 000			4 150 000	3 890 625	0.79	
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF	4 000 000			4 000 000	3 642 000	0.74	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	2 800 000			2 800 000	2 793 000	0.57	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	950 000			950 000	903 925	0.18	
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	1 000 000			1 000 000	885 000	0.18	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF		1 000 000		1 000 000	997 500	0.20	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF		750 000		750 000	750 375	0.15	
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	3 100 000		3 100 000				
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	2 550 000			2 550 000	2 416 125	0.49	
PFANDBRIEFBANK SCHWEIZERISCHER HYP-REG-S 1.87500% 22-25.01.38*	CHF		500 000	500 000				
PFANDBRIEFBANK SCHWZEHR HYPOTE AG-REG-S 1.87500% 23-25.01.38*	CHF		500 000	500 000				
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF	780 000			780 000	701 610	0.14	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF	2 300 000			2 300 000	2 269 870	0.46	
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF	1 300 000			1 300 000	1 253 200	0.26	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF	1 000 000			1 000 000	959 500	0.20	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF	1 000 000			1 000 000	863 000	0.18	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF	1 870 000			1 870 000	1 905 530	0.39	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF	4 000 000			4 000 000	3 906 000	0.80	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF	900 000			900 000	811 800	0.17	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF	4 000 000		4 000 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	400 000			400 000	387 400	0.08	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	800 000			800 000	734 000	0.15	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF	8 430 000		8 430 000				
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF	4 000 000			4 000 000	3 750 000	0.77	
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF	1 000 000			1 000 000	972 500	0.20	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF	3 300 000			3 300 000	3 088 800	0.63	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	4 000 000			4 000 000	3 724 000	0.76	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	1 500 000			1 500 000	1 326 000	0.27	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF		1 640 000		1 640 000	1 644 854	0.34	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF	500 000			500 000	450 000	0.09	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF	2 000 000			2 000 000	1 930 000	0.39	
SGS SA 0.25000% 15-08.05.23*	CHF	5 000		5 000				
SGS SA-REG-S 0.55000% 17-03.03.26*	CHF	2 750 000			2 750 000	2 663 375	0.54	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF	2 650 000			2 650 000	2 472 450	0.51	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	1 725 000			1 725 000	1 674 975	0.34	
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	1 500 000			1 500 000	1 477 500	0.30	
SGS SA-REG-S 1.75000% 14-27.02.24*	CHF	2 995 000	1 000 000	3 995 000				
SIEGFRIED HOLDING AG-REG-S 0.20000% 21-15.06.26*	CHF	2 000 000			2 000 000	1 901 720	0.39	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	2 000 000		2 000 000				
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF	3 340 000			3 340 000	3 249 820	0.66	
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	320 000			320 000	290 080	0.06	
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	1 000 000			1 000 000	946 000	0.19	
SONOVA HOLDING AG-REG-S 0.40000% 19-11.10.34*	CHF		1 000 000		1 000 000	850 000	0.17	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	6 220 000		220 000	6 000 000	5 673 000	1.16	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	620 000			620 000	590 550	0.12	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	1 305 000			1 305 000	1 228 005	0.25	
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF	1 080 000			1 080 000	1 043 280	0.21	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	4 900 000			4 900 000	4 689 300	0.96	
STIFTUNG KANTONSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF	750 000			750 000	670 125	0.14	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	1 000 000			1 000 000	976 500	0.20	
SULZER AG 0.87500% 16-10.07.26*	CHF	800 000			800 000	774 400	0.16	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	3 500 000		3 500 000				
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	1 550 000			1 550 000	1 519 000	0.31	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	2 250 000			2 250 000	2 242 575	0.46	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	2 050 000			2 050 000	1 987 475	0.41	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	1 000 000		1 000 000				
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	7 250 000		2 250 000	5 000 000	4 862 500	0.99	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	2 000 000			2 000 000	1 695 000	0.35	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	2 185 000			2 185 000	1 969 778	0.40	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	500 000			500 000	461 000	0.09	
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF	2 180 000		2 180 000				
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	1 900 000			1 900 000	1 795 500	0.37	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	5 455 000		3 455 000	2 000 000	1 713 000	0.35	
SWISSCOM AG-REG-S 0.37500% 16-15.12.27*	CHF	2 200 000			2 200 000	2 088 900	0.43	
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	4 800 000		2 800 000	2 000 000	1 912 000	0.39	
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF		1 665 000		1 665 000	1 492 673	0.30	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	2 500 000		500 000	2 000 000	1 873 000	0.38	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	100 000			100 000	95 550	0.02	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	785 000			785 000	672 745	0.14	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF	2 500 000			2 500 000	2 491 250	0.51	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	1 500 000			1 500 000	1 474 500	0.30	
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	3 750 000			3 750 000	3 391 875	0.69	
SWISSGRID AG-REG-S 0.62500% 15-25.02.30*	CHF	1 000 000			1 000 000	924 500	0.19	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	2 800 000		1 000 000	1 800 000	1 553 400	0.32	
SWISSGRID AG-REG-S 0.15000% 20-30.06.34*	CHF	1 000 000			1 000 000	811 000	0.17	
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	1 125 000			1 125 000	864 563	0.18	
SWISSGRID AG-REG-S 0.20000% 21-29.06.40*	CHF		3 000 000		3 000 000	2 143 500	0.44	
SYNGENTA FINANCE AG-REG-S 0.12500% 20-09.12.22*	CHF	850 000		850 000				
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	1 750 000			1 750 000	1 666 875	0.34	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	2 250 000		2 250 000				
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	750 000			750 000	738 750	0.15	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	6 000 000			6 000 000	5 355 000	1.09	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	2 000 000			2 000 000	1 965 000	0.40	
UNION BANCAIRE PRIVÉE UBPA SA-REG-S 0.20000% 21-15.12.26*	CHF	2 000 000			2 000 000	1 891 000	0.39	
VISECA PAYMENT SERVICES AG 2.25000% 23-27.10.26*	CHF		1 500 000		1 500 000	1 515 000	0.31	
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	1 400 000			1 400 000	1 260 700	0.26	
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF	750 000		750 000				
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	350 000			350 000	337 050	0.07	
ZUG ESTATES HOLDING AG-REG-S 0.75000% 22-17.04.29*	CHF	615 000			615 000	568 260	0.12	
ZURICH INSURANCE CO-REG-S 1.50000% 14-22.07.26*	CHF	1 750 000			1 750 000	1 745 625	0.36	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	3 500 000		3 500 000				
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	1 600 000			1 600 000	1 560 000	0.32	
TOTAL CHF						374 795 117	76.58	
Total Bonds, fixed rate						374 795 117	76.58	
Bonds, zero coupon								
CHF								
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 800 000			1 800 000	1 713 600	0.35	
KANTONSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	250 000			250 000	240 500	0.05	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.00000% 19-27.09.29*	CHF	1 350 000			1 350 000	1 200 825	0.25	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	2 350 000			2 350 000	2 050 375	0.42	
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	1 000 000			1 000 000	900 000	0.18	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	700 000			700 000	459 550	0.09	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	1 700 000			1 700 000	1 563 150	0.32	
TOTAL CHF						8 128 000	1.66	
Total Bonds, zero coupon						8 128 000	1.66	
Total Securities traded on an exchange						479 832 249	98.04	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Total securities and similar instruments					479 832 249	98.04	
(thereof in lending)						0.00	
Bank deposits at sight					6 214 639	1.27	
Other assets					3 364 761	0.69	
Total fund assets					489 411 649	100.00	
Short-term bank liabilities					-4 449 224		
Other liabilities					-2 945		
Net fund assets					484 959 480		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	479 832 249	98.04
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	479 832 249	98.04

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)

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Bonds CHF Inland Corporate Passive II

Class I-A1

0.22%

Class I-B

0.05%

Class I-X

0.01%

Class U-X

0.01%

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Bonds CHF Inland Medium Term

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		160 869 697.36	141 827 569.77	206 662 679.22
Class I-A1	CH0017257004			
Net asset value per unit in CHF		923.68	902.68	945.12
Issue and redemption price per unit in CHF ¹		925.34	901.87	945.12
Number of units outstanding		19 443.8740	15 825.7950	17 131.2020
Class I-B	CH0017257012			
Net asset value per unit in CHF		943.90	922.22	964.19
Issue and redemption price per unit in CHF ¹		945.60	921.39	964.19
Number of units outstanding		22 517.6590	22 831.4240	76 256.4340
Class I-X	CH0017257038			
Net asset value per unit in CHF		939.07	916.09	957.43
Issue and redemption price per unit in CHF ¹		940.76	915.27	957.43
Number of units outstanding		129 548.4770	116 240.0040	122 145.7770

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	2.7%	-4.4%	-0.4%
Class I-B	CHF	2.9%	-4.2%	-0.2%
Class I-X	CHF	3.0%	-4.1%	-0.2%
Benchmark:				
SBI® Domestic AAA-BBB 1-5 years (TR)	CHF	1.8%	-4.1%	-0.7%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	90.37
Italy	3.52
United States of America	0.45
Liechtenstein	0.29
TOTAL	94.63

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	8 033 101.64	10 999 569.72
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	157 924 100.06	130 472 229.14
Derivative financial instruments	-97 999.40	101 098.80
Other assets	1 038 630.13	503 886.60
TOTAL fund assets	166 897 832.43	142 076 784.26
Loans	-6 022 982.13	-245 131.25
Other liabilities	-5 152.94	-4 083.24
Net fund assets	160 869 697.36	141 827 569.77

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	12 115.36	0.00
Negative interest	-5 418.50	-10 505.28
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 173 838.24	939 657.59
Offset payments from securities lending	94 899.59	19 932.70
Income from securities lending	14 879.42	10 145.08
Purchase of current net income on issue of units	95 829.13	89 377.79
TOTAL income	1 386 143.24	1 048 607.88
Expenses		
Interest payable	-2 272.57	-3 204.98
Audit expenses	-13 284.80	-13 284.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-43 149.56	-40 200.38
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-12 342.82	-25 200.88
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 863.39	-214.10
Payment of current net income on redemption of units	-81 274.71	-140 567.61
TOTAL expenses	-155 187.85	-222 672.75
Net income	1 230 955.39	825 935.13
Realized capital gains and losses ¹	-1 569 509.51	-1 670 524.35
Realized result	-338 554.12	-844 589.22
Unrealized capital gains and losses	4 492 325.50	-6 168 207.62
TOTAL result	4 153 771.38	-7 012 796.84

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	1 230 955.39	825 935.13
Available for distribution	1 230 955.39	825 935.13
Less federal withholding tax	-430 834.39	-289 077.30
Net income retained for reinvestment	-800 121.00	-536 857.83
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	141 827 569.77	206 662 679.22
Paid federal withholding tax	-303 891.52	-431 455.68
Balance of unit movements	15 192 247.73	-57 390 856.93
Total result	4 153 771.38	-7 012 796.84
Net fund assets at the end of the reporting period	160 869 697.36	141 827 569.77

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	15 825.7950	17 131.2020
Units issued	7 256.0790	1 780.5420
Units redeemed	-3 638.0000	-3 085.9490
Situation at the end of the period	19 443.8740	15 825.7950
Difference between units issued and units redeemed	3 618.0790	-1 305.4070
Class I-B		
Situation at the beginning of the financial year	22 831.4240	76 256.4340
Units issued	5 186.2350	6 669.2640
Units redeemed	-5 500.0000	-60 094.2740
Situation at the end of the period	22 517.6590	22 831.4240
Difference between units issued and units redeemed	-313.7650	-53 425.0100
Class I-X		
Situation at the beginning of the financial year	116 240.0040	122 145.7770
Units issued	22 865.8520	33 655.6030
Units redeemed	-9 557.3790	-39 561.3760
Situation at the end of the period	129 548.4770	116 240.0040
Difference between units issued and units redeemed	13 308.4730	-5 905.7730

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	4.873
Less federal withholding tax	CHF	-1.706
Net accumulation per unit	CHF	3.167

Class I-B

Reinvestment on 1.2.2024

Gross accumulation	CHF	7.087
Less federal withholding tax	CHF	-2.481
Net accumulation per unit	CHF	4.606

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	7.538
Less federal withholding tax	CHF	-2.639
Net accumulation per unit	CHF	4.899

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate								
CHF								
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF		3 575 000		3 575 000	3 603 924	2.16	
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF		400 000		400 000	404 859	0.24	
FIRST SWISS MOBILITY-REG-S STEP-UP 20-22.11.29*	CHF	500 000			500 000	499 440	0.30	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 22-16.12.31*	CHF		1 465 000		1 465 000	1 468 416	0.88	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 23-15.05.32*	CHF		640 000		640 000	643 338	0.39	
SWISS CREDIT CARD ISSUANCE-REG-S 2.915000% 23-15.06.28*	CHF		600 000		600 000	606 436	0.36	
SWISSCARD AECS GMBH-REG-S 0.350000% 21-15.06.26*	CHF	505 000			505 000	498 297	0.30	
SWISSCARD AECS GMBH-REG-S 1.072500% 22-15.06.27*	CHF	500 000			500 000	489 460	0.29	
TOTAL CHF						8 214 171	4.92	
Total Asset Backed Securities, fixed rate						8 214 171	4.92	

Notes, fixed rate

CHF								
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.450000% 20-23.07.27*	CHF	680 000			680 000	652 800	0.39	
ALPIQ HOLDING AG-REG-S 1.625000% 22-30.05.25*	CHF	600 000			600 000	589 200	0.35	
AMAG LEASING AG-REG-S 2.802500% 23-10.09.25*	CHF		1 000 000		1 000 000	1 002 000	0.60	
AXPO HOLDING AG-REG-S 2.500000% 22-15.03.29*	CHF	250 000			250 000	249 750	0.15	100 000
AXPO HOLDING AG-REG-S 2.500000% 23-22.09.26*	CHF		500 000		500 000	501 000	0.30	
CEMBRA MONEY BANK AG-REG-S 2.411300% 23-08.08.29*	CHF		150 000		150 000	150 525	0.09	
CEMBRA MONEY BANK LTD-REG-S 2.665000% 23-28.06.30*	CHF		100 000		100 000	101 600	0.06	
HIAG IMMOBILIEN HOLDING AG 1.770000% 22-30.10.26*	CHF	1 000 000			1 000 000	974 000	0.58	765 000
HIAG IMMOBILIEN HOLDING AG-REG-S 3.130000% 23-16.02.29*	CHF		400 000		400 000	406 600	0.24	
INVESTIS HOLDING SA-REG-S 0.050000% 19-09.10.23*	CHF	2 000 000		2 000 000				
INVESTIS HOLDING SA-REG-S 0.250000% 21-14.02.25*	CHF	1 000 000			1 000 000	968 800	0.58	
PFANDBRIEFBK SCHZ HYPO INST-REG-S 0.375000% 18-10.07.28*	CHF		2 500 000		2 500 000	2 366 000	1.42	1 200 000
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.700000% 23-24.07.28*	CHF		450 000		450 000	452 745	0.27	450 000
SWISS LIFE HOLDING AG-REG-S 2.258800% 23-26.07.28*	CHF		305 000		305 000	311 100	0.19	180 000
SWISSCOM AG-REG-S 1.750000% 12-10.07.24*	CHF	1 750 000		1 750 000				
TECAN GROUP AG-REG-S 0.050000% 21-06.10.25*	CHF	175 000		175 000				
UBS GROUP AG-REG-S 0.435000% 21-09.11.28*	CHF	200 000			200 000	182 100	0.11	
VALIANT BANK AG-REG-S 0.200000% 19-29.01.27*	CHF	1 050 000			1 050 000	999 075	0.60	200 000
ZUERCHER KANTONALBANK-REG-S-SUB 2.750000% 23-19.04.28*	CHF		1 500 000		1 500 000	1 521 000	0.91	
TOTAL CHF						11 428 295	6.85	
Total Notes, fixed rate						11 428 295	6.85	

Notes, zero coupon

CHF								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.000000% 20-31.07.25*	CHF	1 500 000			1 500 000	1 449 000	0.87	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.000000% 19-15.06.27*	CHF	5 500 000			5 500 000	5 204 100	3.12	
TOTAL CHF						6 653 100	3.99	
Total Notes, zero coupon						6 653 100	3.99	

Medium term notes, fixed rate

CHF								
CORNER BANCA SA 2.050000% 23-26.09.28*	CHF		250 000		250 000	250 375	0.15	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.932000% 23-23.09.30*	CHF		435 000		435 000	439 785	0.26	
CREDIT SUISSE GROUP AG 1.000000% 15-14.04.23*	CHF	1 000 000		1 000 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.458600% 23-22.11.24*	CHF		2 500 000		2 500 000	2 509 750	1.50	
PFANDBRIEFBK SCHER HYPOTHEE AG-REG-S 2.125000% 22-01.12.28*	CHF		5 000 000	5 000 000				
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.250000% 17-12.10.27*	CHF	5 000 000			5 000 000	4 754 000	2.85	720 000
SITEX PROPERTIES AG 0.375000% 20-17.06.25*	CHF	500 000			500 000	487 750	0.29	
UBS GROUP AG-REG-S 0.875000% 19-30.01.25*	CHF	1 400 000			1 400 000	1 388 380	0.83	
TOTAL CHF						9 830 040	5.89	
Total Medium term notes, fixed rate						9 830 040	5.89	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, zero coupon								
CHF								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	1 630 000			1 630 000	1 594 466	0.96	
TOTAL CHF						1 594 466	0.96	
Total Medium term notes, zero coupon						1 594 466	0.96	
Bonds, fixed rate								
CHF								
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	2 500 000			2 500 000	2 431 250	1.46	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	1 000 000			1 000 000	941 000	0.56	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	200 000			200 000	201 700	0.12	
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	380 000			380 000	375 060	0.22	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 780 000			1 780 000	1 713 250	1.03	
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	1 000 000		1 000 000				
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	1 000 000			1 000 000	992 600	0.59	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	230 000			230 000	218 500	0.13	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF		200 000		200 000	196 560	0.12	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.50000% 17-30.09.27*	CHF	2 780 000			2 780 000	2 652 120	1.59	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF		500 000		500 000	506 250	0.30	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	1 000 000			1 000 000	957 000	0.57	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	300 000			300 000	295 860	0.18	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	400 000			400 000	383 600	0.23	400 000
CA AUTO FINANCE SUISSE SA-REG-S 2.90250% 23-20.07.26*	CHF		1 000 000		1 000 000	1 012 500	0.61	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF		650 000		650 000	633 100	0.38	650 000
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	2 000 000			2 000 000	1 897 000	1.14	1 580 000
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		200 000		200 000	202 400	0.12	
CORNER BANCA SA 3.00000% 23-14.07.25*	CHF		750 000		750 000	758 250	0.45	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	1 000 000			1 000 000	1 000 500	0.60	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	1 195 000		1 195 000				
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	880 000			880 000	838 200	0.50	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		500 000		500 000	500 000	0.30	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF		3 035 000		3 035 000	3 097 218	1.86	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	250 000		250 000				
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	5 000 000			5 000 000	4 857 500	2.91	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	1 000 000			1 000 000	973 500	0.58	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	1 400 000		1 400 000				
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	320 000		320 000				
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	5 000 000		5 000 000				
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	3 000 000			3 000 000	2 898 000	1.74	
GLARNER KANTONALBANK-REG-S 0.15000% 17-26.09.25*	CHF	100 000			100 000	97 050	0.06	
GLARNER KANTONALBANK 1.95000% 23-09.05.28*	CHF		5 000 000		5 000 000	5 077 500	3.04	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	2 135 000			2 135 000	2 114 077	1.27	
INTERSHOP HOLDING AG 1.12500% 15-17.04.23*	CHF	1 000 000		1 000 000				
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	1 975 000			1 975 000	1 881 188	1.13	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	560 000			560 000	550 480	0.33	
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	2 000 000			2 000 000	1 980 000	1.19	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.00000% 17-11.12.23*	CHF		3 200 000	3 200 000				
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	170 000			170 000	165 155	0.10	
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	1 000 000		1 000 000				
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	500 000			500 000	477 500	0.29	
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF		1 500 000		1 500 000	1 403 250	0.84	
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	1 000 000			1 000 000	964 500	0.58	1 000 000
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	1 500 000		1 500 000				
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	950 000			950 000	945 820	0.57	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	1 000 000			1 000 000	999 000	0.60	
NESTLE SA 1.87500% 23-28.06.29*	CHF		750 000		750 000	757 875	0.45	750 000
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	240 000			240 000	228 360	0.14	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF		500 000		500 000	500 250	0.30	
PFANDBREIFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF		5 000 000		5 000 000	5 135 000	3.08	
PFANDBREIFBK SCHWEZ HYPOTHE AG-REG-S 1.75000% 23-22.03.29*	CHF	1 000 000			1 000 000	1 008 830	0.60	
PFANDBREIFBK SCHWR HYP-REG-S 1.75000% 23-22.03.29*	CHF		11 500 000		11 500 000	11 593 150	6.95	2 200 000
PFANDBREIFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	2 000 000			2 000 000	1 997 200	1.20	
PFANDBREIFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF	3 000 000		3 000 000				
PFANDBREIFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF	3 000 000		3 000 000				
PFANDBREIFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	165 000			165 000	159 836	0.10	
PFANDBREIFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	800 000			800 000	778 320	0.47	
PFANDBREIFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-15.11.28*	CHF		1 500 000		1 500 000	1 394 700	0.84	
PFANDBREIFBK SCHWEIZERISCHER HYPO-REG-S 1.87500% 23-15.01.31*	CHF		1 500 000		1 500 000	1 520 400	0.91	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF	1 500 000			1 500 000	1 459 650	0.87	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-25.02.26*	CHF	1 000 000			1 000 000	967 700	0.58	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF	1 250 000		1 250 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.01000% 17-05.02.24*	CHF	3 960 000		3 960 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF	1 500 000			1 500 000	1 433 400	0.86	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF	3 000 000		3 000 000				
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF	1 500 000			1 500 000	1 430 550	0.86	
PFNBFRZNRLE SCHWIZIN KNTNLBNKN AG-REG-S 1.50000% 22-17.12.29*	CHF		2 000 000		2 000 000	1 985 600	1.19	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	3 000 000		3 000 000				
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF		605 000		605 000	583 220	0.35	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF		440 000		440 000	422 180	0.25	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF	1 000 000		1 000 000				
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF		490 000		490 000	491 450	0.29	
SCHWYZER KANTONALBANK-REG-S 0.25000% 15-04.03.27*	CHF	500 000			500 000	477 750	0.29	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF	1 000 000			1 000 000	967 000	0.58	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF	1 235 000			1 235 000	1 191 775	0.71	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF	200 000		200 000				
SPITAL MAENNEDORF AG-REG-S 0.95000% 18-12.12.23*	CHF	1 100 000			1 100 000	1 096 920	0.66	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	4 000 000			4 000 000	3 918 000	2.35	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	860 000			860 000	839 790	0.50	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	2 550 000		2 550 000				
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	600 000			600 000	588 000	0.35	390 000
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	600 000			600 000	598 020	0.36	365 000
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	400 000			400 000	396 200	0.24	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	1 600 000			1 600 000	1 556 000	0.93	
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	4 000 000			4 000 000	3 824 000	2.29	3 735 000
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF	1 500 000		1 500 000				
SWITZERLAND-REG-S 4.00000% 98-08.04.28*	CHF		1 450 000	450 000	1 000 000	1 128 000	0.68	1 000 000
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	2 000 000		2 000 000				
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	750 000			750 000	738 750	0.44	
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF	1 000 000		1 000 000				
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF		1 000 000		1 000 000	1 002 000	0.60	
UNION BANCAIRE PRIVÉE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	1 000 000			1 000 000	945 500	0.57	
VALIANT BANK AG 1.85000% 23-31.05.28*	CHF		4 270 000		4 270 000	4 284 945	2.57	
VALIANT BANK AG-REG-S 0.12500% 18-23.04.24*	CHF	2 500 000		2 500 000				
VISECA PAYMENT SERVICES AG 2.25000% 23-27.10.26*	CHF		500 000		500 000	505 000	0.30	
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF	2 000 000			2 000 000	1 934 000	1.16	
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF		1 000 000		1 000 000	1 007 000	0.60	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	950 000			950 000	905 350	0.54	
ZUERCHER KANTONALBANK-REG-S 1.85000% 22-29.11.27*	CHF		2 000 000		2 000 000	2 017 000	1.21	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	1 110 000			1 110 000	1 068 930	0.64	
TOTAL CHF						112 026 038	67.12	
Total Bonds, fixed rate						112 026 038	67.12	
Bonds, zero coupon								
CHF								
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	500 000			500 000	484 850	0.29	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	250 000			250 000	240 500	0.14	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF		1 465 000		1 465 000	1 356 590	0.81	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-17.11.27*	CHF	1 000 000			1 000 000	939 700	0.56	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF	2 500 000		2 500 000				
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF		2 500 000		2 500 000	2 363 250	1.42	2 500 000
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	1 900 000			1 900 000	1 831 600	1.10	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	250 000	750 000		1 000 000	961 500	0.59	
TOTAL CHF						8 177 990	4.91	
Total Bonds, zero coupon						8 177 990	4.91	
Total Securities traded on an exchange						157 924 100	94.63	

Instruments similar to securities

Treasury bills, zero coupon

CHF

SWISS NATIONAL BANK BILL-REG-S 0.00000% 27.12.22-23.01.23**	CHF		2 000 000	2 000 000				
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TOTAL CHF

0.00

Total Treasury bills, zero coupon

0.00

Total Instruments similar to securities

0.00

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
Total securities and similar instruments					157 924 100	94.63	
(thereof in lending)					17 755 342	10.64)	
Bank deposits at sight					8 033 102	4.81	
Derivative financial instruments					-97 999	-0.06	
Other assets					1 038 629	0.62	
TOTAL fund assets					166 897 832	100.00	
Short-term bank liabilities					-6 022 982		
Other liabilities					-5 153		
Net fund assets					160 869 697		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	157 924 100	94.63
Investments valuation based on market-observed parameters	-97 999	-0.06
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	157 826 101	94.57

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 PAYER 2.10000% 23-10.03.25**	5 000 000	CHF	5 000 000	-56 269	-0.03
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	5 000 000	CHF			
UBS/INTEREST RATE SWAP PAYER 2.05750% 23-09.03.25**	4 000 000	CHF	4 000 000	-41 730	-0.03
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	4 000 000	CHF			
			9 000 000	-97 999	-0.06

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	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAYER 2.10000% 23-10.03.25	CHF	5 000 000	5 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	CHF	5 000 000	5 000 000
UBS/INTEREST RATE SWAP PAYER 2.05750% 23-09.03.25	CHF	4 000 000	4 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	CHF	4 000 000	4 000 000

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	8 835 284.25	5.49%
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.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Bonds CHF Inland Medium Term

Class I-A1

0.29%

Class I-B

0.07%

Class I-X

0.01%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rate

USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Bonds CHF Inland Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		5 346 204 936.62	4 641 769 851.53	5 167 924 570.70
Class I-B	CH0046159403			
Net asset value per unit in CHF		1 058.01	1 028.42	1 162.59
Number of units outstanding		56 611.3630	59 213.9380	57 321.8930
Class I-X	CH0046159437			
Net asset value per unit in CHF		1 076.55	1 046.29	1 182.45
Number of units outstanding		4 910 400.1320	4 378 216.6210	4 314 175.7850

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B	CHF	3.2%	-11.3%	-2.4%
Class I-X	CHF	3.2%	-11.2%	-2.4%
Benchmark:				
SBI® Domestic AAA-BBB (TR)	CHF	2.8%	-10.9%	-2.5%

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	95.53
United States of America	0.85
Liechtenstein	0.66
Supranationals	0.47
Italy	0.10
TOTAL	97.61

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	94 118 426.38	32 174 177.73
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	5 281 890 222.36	4 592 132 181.69
– Units of other collective investment schemes	533 491.03	512 450.11
Other assets	35 231 520.27	27 964 701.96
TOTAL fund assets	5 411 773 660.04	4 652 783 511.49
Loans	-65 566 515.79	-11 011 500.21
Other liabilities	-2 207.63	-2 159.75
Net fund assets	5 346 204 936.62	4 641 769 851.53

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	115 593.96	0.00
Negative interest	-63 573.50	-125 624.10
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	48 074 196.81	40 436 429.91
– from units of other collective investment schemes	4 580.70	5 118.99
Purchase of current net income on issue of units	2 822 249.55	1 131 889.77
TOTAL income	50 953 047.52	41 447 814.57
Expenses		
Audit expenses	-16 515.80	-16 515.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-27 969.13	-29 565.96
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-121 655.45	-73 471.80
Payment of current net income on redemption of units	-1 659 565.85	-940 284.79
TOTAL expenses	-1 825 706.23	-1 059 838.35
Net income	49 127 341.29	40 387 976.22
Realized capital gains and losses	-27 420 872.43	-25 793 088.83
Realized result	21 706 468.86	14 594 887.39
Unrealized capital gains and losses	139 070 285.85	-600 899 242.27
TOTAL result	160 776 754.71	-586 304 354.88

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	49 127 341.29	40 387 976.22
Available for distribution	49 127 341.29	40 387 976.22
Less federal withholding tax	-17 194 569.45	-14 135 791.68
Net income retained for reinvestment	-31 932 771.84	-26 252 184.54
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	4 641 769 851.53	5 167 924 570.70
Paid federal withholding tax	-14 550 419.17	-15 460 000.12
Balance of unit movements	558 208 749.55	75 609 635.83
Total result	160 776 754.71	-586 304 354.88
Net fund assets at the end of the reporting period	5 346 204 936.62	4 641 769 851.53

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-B	Number	Number
Situation at the beginning of the financial year	59 213.9380	57 321.8930
Units issued	2 596.5190	4 214.0090
Units redeemed	-5 199.0940	-2 321.9640
Situation at the end of the period	56 611.3630	59 213.9380
Difference between units issued and units redeemed	-2 602.5750	1 892.0450
Class I-X	Number	Number
Situation at the beginning of the financial year	4 378 216.6210	4 314 175.7850
Units issued	780 612.3150	323 418.3000
Units redeemed	-248 428.8040	-259 377.4640
Situation at the end of the period	4 910 400.1320	4 378 216.6210
Difference between units issued and units redeemed	532 183.5110	64 040.8360

Net income retained for reinvestment (accumulation)

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	9.260
Less federal withholding tax	CHF	-3.241
Net accumulation per unit	CHF	6.019

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	9.897
Less federal withholding tax	CHF	-3.464
Net accumulation per unit	CHF	6.433

Inventory of Fund assets

Securities traded on an exchange

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate							
CHF							
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF	8 000 000		8 000 000	8 064 725	0.15	
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF		2 500 000	2 500 000	2 530 371	0.05	
FIRST SWISS MOBILITY-REG-S STEP-UP 20-22.11.29*	CHF	5 000 000		5 000 000	4 994 405	0.09	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 22-16.12.31*	CHF		935 000	935 000	937 180	0.02	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 23-15.05.32*	CHF		4 080 000	4 080 000	4 101 283	0.08	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	4 750 000		4 750 000	4 701 146	0.09	
SWISS CAR ABS-REG-S STEP-UP/DOWN 21-18.04.31*	CHF	1 725 000		1 725 000	1 710 100	0.03	
SWISS CREDIT CARD ISSUANCE-REG-S 2.915000% 23-15.06.28*	CHF		3 700 000	3 700 000	3 739 690	0.07	
SWISSCARD AECS GMBH-REG-S 0.350000% 21-15.06.26*	CHF	2 655 000		2 655 000	2 619 757	0.05	
SWISSCARD AECS GMBH-REG-S 1.072500% 22-15.06.27*	CHF	3 500 000		3 500 000	3 426 223	0.06	
TOTAL CHF					36 824 880	0.68	
Total Asset Backed Securities, fixed rate					36 824 880	0.68	

Asset Backed Securities, zero coupon

CHF							
FIRST SWISS MOBILITY AG-REG-S 0.000000% 19-16.12.28*	CHF	2 360 000		2 360 000			
TOTAL CHF						0.00	
Total Asset Backed Securities, zero coupon						0.00	

Notes, fixed rate

CHF							
ABB LTD 0.750000% 22-25.03.27*	CHF	1 500 000	500 000	2 000 000			
ABB LTD 2.112500% 23-22.09.33*	CHF		7 500 000	7 500 000	7 548 750	0.14	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.950000% 21-25.03.31*	CHF	1 800 000	3 000 000	4 800 000	4 310 400	0.08	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.450000% 20-23.07.27*	CHF	2 945 000		2 945 000	2 827 200	0.05	
ALLREAL HOLDING AG-REG-S 0.400000% 19-26.09.29*	CHF		140 000	140 000			
ALPIQ HOLDING AG-REG-S 1.625000% 22-30.05.25*	CHF		2 000 000	2 000 000	1 964 000	0.04	
ALPIQ HOLDING LTD 2.125000% 15-30.06.23*	CHF	220 000		220 000			
AMAG LEASING AG-REG-S 2.802500% 23-10.09.25*	CHF		2 385 000	2 385 000	2 389 770	0.04	
AMAG LEASING AG-REG-S 3.085000% 23-10.02.28*	CHF		1 450 000	1 450 000	1 465 950	0.03	
AMAG LEASING AG-REG-S 3.012500% 23-04.09.29*	CHF		1 000 000	1 000 000	1 005 000	0.02	
AXPO HOLDING AG-REG-S 0.625000% 22-04.02.27*	CHF	5 000 000	1 350 000	6 350 000	5 969 000	0.11	
AXPO HOLDING AG-REG-S 2.000000% 22-15.09.26*	CHF	5 000 000	2 000 000	7 000 000	6 947 500	0.13	
AXPO HOLDING AG-REG-S 2.500000% 22-15.03.29*	CHF	5 250 000		5 250 000	5 244 750	0.10	
AXPO HOLDING AG-REG-S 2.500000% 23-22.09.26*	CHF		3 700 000	3 700 000	3 707 400	0.07	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.500000% 13-26.06.28*	CHF	390 000		390 000			
BASELLANDSCHAFTLICHE KANTONALBANK 0.250000% 20-02.09.32*	CHF	230 000		230 000			
BASLER KANTONALBANK 1.750000% 23-04.04.25*	CHF		21 000 000	380 000	20 620 000	0.38	
BERN, CITY OF-REG-S 2.500000% 11-01.04.41*	CHF	590 000		590 000			
BERNER KANTONALBANK AG-REG-S-SUB 0.850000% 22-21.01.32*	CHF	2 885 000		2 885 000	2 498 410	0.05	
BKW FMB ENERGIE AG-REG-S 1.125000% 22-27.04.29*	CHF	4 200 000		4 200 000	4 013 100	0.07	
CEMBRA MONEY BANK AG-REG-S 2.411300% 23-08.08.29*	CHF		5 000 000	5 000 000	5 017 500	0.09	
CEMBRA MONEY BANK LTD-REG-S 2.665000% 23-28.06.30*	CHF		2 500 000	2 500 000	2 540 000	0.05	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.070000% 20-18.09.29*	CHF	7 400 000		7 400 000	6 685 900	0.12	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 1.750000% 13-24.07.28*	CHF	900 000		900 000			
EMMI FINANZ AG-REG-S 0.375000% 21-01.12.31*	CHF	3 665 000		3 665 000	3 227 033	0.06	
ENERGIEFINANZIERUNGS AG-REG-S 3.050000% 23-04.07.25*	CHF		1 500 000	1 500 000	1 513 500	0.03	
FERRING HOLDING SA-REG-S 2.700000% 23-21.04.27*	CHF		3 000 000	3 000 000	3 009 000	0.06	
GEBERIT AG 1.750000% 22-14.09.29*	CHF		1 000 000	1 000 000	1 000 000	0.02	
GENEVA, CANTON OF-REG-S 1.625000% 14-30.07.29*	CHF		6 500 000	6 500 000	6 574 750	0.12	
GENEVA, CITY OF-REG-S 1.625000% 13-12.12.24*	CHF	650 000		650 000			
GIVAUDAN FINANCE SA 0.375000% 21-07.06.30*	CHF	1 250 000		1 250 000	1 117 500	0.02	
GLARNER KANTONALBANK-REG-S-SUB 1.000000% 21-28.07.31*	CHF	3 870 000		3 870 000	3 479 130	0.06	
HIAG IMMOBILIEN HOLDING AG 1.770000% 22-30.10.26*	CHF		1 000 000	1 000 000	974 000	0.02	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.130000% 23-16.02.29*	CHF		5 750 000	5 750 000	5 844 875	0.11	
INVESTIS HOLDING SA-REG-S 0.050000% 19-09.10.23*	CHF	5 950 000		5 950 000			
INVESTIS HOLDING SA-REG-S 0.250000% 21-14.02.25*	CHF	5 850 000		5 850 000	5 667 480	0.10	
KANTONSSPITAL ST GALLEN-REG-S 2.400000% 23-06.09.33*	CHF		3 750 000	3 750 000	3 853 125	0.07	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.410000% 21-21.09.29*	CHF	2 000 000	1 445 000	3 445 000	3 050 548	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 22-15.06.27*	CHF		3 000 000		3 000 000	2 970 000	0.05	
LAFARGEHOLCIM LTD 3.00000% 12-22.11.22*	CHF	3 210 000		3 210 000				
LAUSANNE, CITY OF 0.23000% 20-01.11.60*	CHF	2 000 000			2 000 000	1 164 000	0.02	
LAUSANNE, CITY OF-REG-S 0.60000% 20-30.11.56*	CHF	3 000 000			3 000 000	2 115 000	0.04	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	2 300 000			2 300 000	2 183 850	0.04	
LUZERNER KANTONALBANK-REG-S 2.12500% 11-04.10.41*	CHF	2 310 000			2 310 000	2 394 315	0.04	
LUZERNER KANTONALBANK AG-REG-S 0.25000% 22-24.01.30*	CHF	6 720 000			6 720 000	6 132 000	0.11	
NANT DE DRANCE SA-REG-S 1.25000% 15-23.10.23*	CHF	900 000		900 000				
NESTLE LTD 2.62500% 22-08.11.35*	CHF	4 500 000			4 500 000	4 837 500	0.09	
NESTLE SA 1.87500% 23-20.11.31*	CHF		4 250 000		4 250 000	4 278 815	0.08	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF		13 500 000	240 000	13 260 000	13 432 380	0.25	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	4 500 000			4 500 000	4 621 500	0.09	
NEUENBURG, CANTON OF-REG-S 0.30000% 19-19.07.39*	CHF	4 400 000			4 400 000	3 500 200	0.06	
PFAND SCHWZ HYPO-REG-S 1.75000% 23-07.07.33*	CHF		5 500 000		5 500 000	5 505 500	0.10	
PFANDBRFBK SCHWEIZERISCHR HYPO INST-REG-S 1.12500% 18-09.10.48*	CHF	90 000		90 000				
PFANDBRIEF SCHWEIZ KANTONALBANK-REG-S 2.05000% 23-25.05.32*	CHF		5 000 000		5 000 000	5 135 000	0.09	
PFANDBRIEF SCHWEIZERISCHER HYPOH-REG-S 0.37500% 22-16.02.37*	CHF	7 980 000	600 000		8 580 000	7 087 938	0.13	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 2.12500% 23-07.07.26*	CHF		15 000 000	270 000	14 730 000	14 955 369	0.28	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.62500% 23-14.02.31*	CHF		4 750 000	4 750 000				
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.00000% 23-02.04.38*	CHF		1 845 000	1 845 000				
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.25000% 23-05.07.52*	CHF		1 250 000	1 250 000				
PFANDBRIEFBANK SCHWEIZERISCHER INST-REG-S 1.37500% 12-14.02.24*	CHF	4 300 000		4 300 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-14.02.40*	CHF	9 240 000			9 240 000	8 766 912	0.16	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	17 760 000	500 000	330 000	17 930 000	17 691 531	0.33	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	14 100 000	1 540 000	280 000	15 360 000	14 221 824	0.26	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-05.05.28*	CHF	10 100 000	2 300 000	220 000	12 180 000	11 620 938	0.21	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-07.05.35*	CHF	2 100 000			2 100 000	1 898 400	0.04	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 18-09.10.28*	CHF	1 280 000			1 280 000	1 222 400	0.02	
PFANDBRIEFBANK SCHWEIZERI HYPO INST-REG-S 1.12500% 18-18.10.47*	CHF	3 000 000		3 000 000		2 578 500	0.05	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	11 600 000		210 000	11 390 000	10 433 240	0.19	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	24 980 000	350 000	460 000	24 870 000	21 189 240	0.39	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-14.11.31*	CHF	5 700 000	600 000		6 300 000	5 556 600	0.10	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	4 730 000	2 000 000		6 730 000	6 382 059	0.12	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-15.03.41*	CHF	4 600 000			4 600 000	3 515 780	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	13 280 000		240 000	13 040 000	9 819 120	0.18	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 0.37500% 18-10.07.28*	CHF	13 020 000		250 000	13 770 000	13 031 928	0.24	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.75000% 13-25.02.26*	CHF	8 820 000			8 820 000	8 851 752	0.16	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	4 150 000			4 150 000	3 901 000	0.07	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	5 900 000			5 900 000	5 327 700	0.10	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	5 000 000			5 000 000	4 825 000	0.09	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	2 500 000			2 500 000	2 532 500	0.05	
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		6 000 000		6 000 000	6 051 720	0.11	
SCHWYZER KANTONALBANK 0.15000% 21-30.11.29*	CHF	540 000		540 000				
SIKA AG 2.25000% 23-13.04.29*	CHF		12 500 000	230 000				
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF		9 285 000		9 285 000	9 498 044	0.18	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	5 275 000			5 275 000	5 153 675	0.10	
ST GALLER KANTONALBANK 1.50000% 13-12.02.31*	CHF	2 900 000			2 900 000	2 852 150	0.05	
SULZER AG 0.87500% 20-18.11.27*	CHF	4 900 000			4 900 000	4 615 800	0.09	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	705 000	200 000	905 000				
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF		3 410 000		3 410 000	3 549 810	0.07	
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF	7 280 000		7 280 000				
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	2 425 000	500 000		2 925 000	2 819 700	0.05	
TESSINER STAATSBANK-REG-S 0.50000% 15-24.06.24*	CHF	5 770 000		5 770 000				
TRANSPORTS PUBLICS GENEVOIS-REG-S 2.03750% 22-29.09.34*	CHF		200 000	200 000				
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	5 200 000		400 000	4 800 000	4 370 400	0.08	
VALIANT BANK AG-REG-S 0.20000% 19-29.01.27*	CHF	1 340 000			1 340 000	1 275 010	0.02	
ZUERCHER KANTONALBANK-REG-S 0.10000% 21-31.03.31*	CHF	3 000 000			3 000 000	2 653 500	0.05	
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	2 500 000			2 500 000	2 193 750	0.04	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	1 335 000			1 335 000	1 316 310	0.02	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF		5 200 000		5 200 000	5 272 800	0.10	
ZUERICH, CANTON OF-REG-S 0.25000% 19-12.07.39*	CHF	4 340 000			4 340 000	3 504 550	0.06	
ZUERICH, CITY OF-REG-S 2.00000% 13-18.12.43*	CHF	2 400 000		2 400 000				
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF	4 250 000			4 250 000	4 152 250	0.08	
ZUGER KANTONALBANK AG 0.05000% 21-26.05.31*	CHF	5 000 000			5 000 000	4 392 500	0.08	
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF	430 000		430 000				
ZURICH, CITY OF-REG-S 1.75000% 14-06.03.29*	CHF	2 400 000			2 400 000	2 438 400	0.05	
TOTAL CHF						436 182 905	8.06	
Total Notes, fixed rate						436 182 905	8.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, zero coupon								
CHF								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	9 535 000			9 535 000	9 210 810	0.17	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	16 840 000	200 000	310 000	16 730 000	14 429 625	0.27	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF	4 430 000	2 000 000		6 430 000	6 084 066	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	925 000	10 000 000		10 925 000	10 528 423	0.19	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 20-26.10.29*	CHF	5 000 000	1 600 000		6 600 000	5 996 100	0.11	
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	5 000 000			5 000 000	4 035 000	0.07	
ZUERICH, CANTON OF-REG-S 0.00000% 21-10.11.33*	CHF	290 000		290 000				
TOTAL CHF						50 284 024	0.93	
Total Notes, zero coupon						50 284 024	0.93	

Medium term notes, fixed rate

CHF								
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		1 000 000	1 000 000				
ADECCO GROUP AG-REG-S 0.87500% 18-18.09.26*	CHF		500 000		500 000	482 250	0.01	
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	2 880 000			2 880 000	2 808 000	0.05	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF		6 670 000		6 670 000	6 680 005	0.12	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	15 250 000		270 000	14 980 000	14 530 600	0.27	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	17 295 000	1 715 000	340 000	18 670 000	17 129 725	0.32	
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	14 510 000		260 000	14 250 000	12 597 000	0.23	
BASELLANDSCHAFTLICHE KANTONALBANK 2.12500% 22-04.10.52*	CHF		3 700 000		3 700 000	4 001 550	0.07	
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF	1 150 000			1 150 000	1 079 850	0.02	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF		5 350 000		5 350 000	5 358 025	0.10	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	2 470 000			2 470 000	2 127 905	0.04	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.22000% 22-28.07.28*	CHF	530 000		530 000				
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF		4 375 000		4 375 000	4 423 125	0.08	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	17 110 000		17 110 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF		10 000 000		10 000 000	10 039 000	0.19	
HOLCIM HELVETIA FINANCE AG-REG-S 0.50000% 21-26.08.31*	CHF	410 000		410 000				
HOLCIM HELVETIA FINANCE AG-REG-S 0.37500% 22-19.10.26*	CHF		300 000	300 000				
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 19-14.02.25*	CHF	4 000 000			4 000 000	3 976 000	0.07	
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	2 400 000			2 400 000	2 203 200	0.04	
LGT BANK AG-REG-S 0.37500% 19-15.11.29*	CHF		200 000	200 000				
LGT BANK AG-REG-S 0.20000% 20-04.11.30*	CHF	6 290 000			6 290 000	5 525 765	0.10	
LGT BANK AG-REG-S 0.45000% 21-29.07.31*	CHF	8 000 000			8 000 000	6 892 000	0.13	
LGT BANK AG-REG-S 2.50000% 23-28.02.33*	CHF		500 000		500 000	508 000	0.01	
LUZERNER KANTONALBANK-REG-S 0.10000% 16-15.09.31*	CHF	3 390 000			3 390 000	2 966 250	0.05	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	450 000		450 000				
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	2 700 000		2 700 000				
LUZERNER KANTONALBANK-REG-S 0.25000% 20-28.08.40*	CHF	8 900 000			8 900 000	6 821 850	0.13	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	2 000 000	750 000		2 750 000	2 902 625	0.05	
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	5 900 000			5 900 000	5 560 750	0.10	
PFANDBRIEF SCHWEIZER HYPOTHEK AG-REG-S 1.87500% 23-24.06.50*	CHF		7 450 000		7 450 000	7 517 795	0.14	
PFANDBRIEFBANK SCHWEIZE HYPOTHEK-REG-S 1.75000% 23-09.07.38*	CHF		16 015 000	290 000	15 725 000	15 522 148	0.29	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.75000% 11-15.12.26*	CHF	3 000 000			3 000 000	3 110 400	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	7 050 000			7 050 000	6 828 630	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	15 790 000	2 000 000	320 000	17 470 000	17 449 036	0.32	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-17.05.40*	CHF	11 310 000		200 000	11 110 000	8 604 695	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF	35 670 000		640 000	35 030 000	29 891 099	0.55	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	15 770 000		280 000	15 490 000	14 475 405	0.27	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-25.03.24*	CHF	10 950 000		10 950 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	25 800 000		460 000	25 340 000	22 268 792	0.41	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	7 210 000	760 000		7 970 000	7 577 876	0.14	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	8 670 000			8 670 000	8 357 880	0.15	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.62500% 17-18.10.30*	CHF	3 460 000			3 460 000	3 224 028	0.06	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.75000% 17-18.10.38*	CHF	3 310 000			3 310 000	2 862 819	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	11 130 000		200 000	10 930 000	10 497 172	0.19	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	13 850 000	600 000	250 000	14 200 000	13 099 500	0.24	
PFANDBRIEFBK SCHWEIZERI HYPHKA AG-REG-S 0.12500% 21-19.03.31*	CHF	1 300 000	600 000		1 900 000	1 694 610	0.03	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 400 000		500 000	1 900 000	1 798 350	0.03	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	3 100 000			3 100 000	2 731 100	0.05	
SCHINDLER HOLDING AG-REG-S 0.25000% 18-05.06.23*	CHF	5 800 000		5 800 000				
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	4 400 000			4 400 000	4 063 400	0.08	
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF	2 870 000		2 870 000				
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	7 270 000	400 000		7 670 000	7 470 580	0.14	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	11 800 000		200 000	11 600 000	11 503 720	0.21	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	4 870 000	200 000		5 070 000	4 334 850	0.08	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	1 250 000			1 250 000	1 210 000	0.02	
TOTAL CHF						324 707 360	6.00	
Total Medium term notes, fixed rate						324 707 360	6.00	

Medium term notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	3 900 000			3 900 000	3 814 980	0.07	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.27*	CHF	2 400 000			2 400 000	2 252 400	0.04	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	2 400 000			2 400 000	1 946 400	0.04	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF	4 885 000			4 885 000	3 539 183	0.07	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	2 270 000			2 270 000	2 207 575	0.04	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 400 000			2 400 000	2 072 400	0.04	
TOTAL CHF						15 832 938	0.29	
Total Medium term notes, zero coupon						15 832 938	0.29	

Bonds, fixed rate

CHF

AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	800 000	250 000		1 050 000	974 925	0.02	
AARGAU, CANTON OF 2.00000% 10-15.12.28*	CHF	405 000		405 000				
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	9 210 000			9 210 000	8 758 710	0.16	
AARGAUISCHE KANTONALBANK 0.62500% 15-13.04.28*	CHF	1 400 000			1 400 000	1 341 200	0.02	
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	3 220 000			3 220 000	3 131 450	0.06	
AARGAUISCHE KANTONALBANK-REG-S 0.11000% 17-21.02.24*	CHF	9 150 000		9 150 000				
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	1 120 000			1 120 000	1 078 000	0.02	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	7 150 000			7 150 000	6 998 420	0.13	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	6 890 000			6 890 000	6 579 950	0.12	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	5 900 000			5 900 000	5 702 350	0.11	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-18.02.30*	CHF	1 620 000			1 620 000	1 456 380	0.03	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	2 450 000			2 450 000	2 274 825	0.04	
ABB LTD 1.97750% 23-22.09.28*	CHF		10 000 000		10 000 000	10 075 000	0.19	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	3 500 000		3 500 000				
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	2 700 000		2 700 000				
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	4 500 000	1 000 000		5 500 000	5 175 500	0.10	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.31000% 19-27.06.29*	CHF	3 000 000	1 000 000		4 000 000	3 622 000	0.07	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	1 400 000	10 000 000	11 400 000				
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	3 520 000	2 000 000		5 520 000	5 566 920	0.10	
ALLGEMEINE BAUGENOSSENS ZUERICH-REG-S 0.25000% 21-30.09.31*	CHF		600 000		600 000	516 000	0.01	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	4 900 000			4 900 000	4 855 900	0.09	
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	1 400 000			1 400 000	1 381 800	0.03	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	2 350 000			2 350 000	2 245 425	0.04	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	10 150 000			10 150 000	9 769 375	0.18	
ALLREAL HOLDING AG-REG-S 0.50000% 18-19.04.23*	CHF	3 700 000	2 500 000	6 200 000				
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	900 000		900 000				
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	2 500 000	2 000 000		4 500 000	4 023 000	0.07	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	9 250 000	3 000 000	220 000	12 030 000	11 825 490	0.22	
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	400 000			400 000	400 400	0.01	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	5 060 000	500 000		5 560 000	5 351 500	0.10	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF		750 000	750 000				
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	6 950 000		5 000 000	1 950 000	1 914 900	0.04	
AMAG LEASING AG-REG-S 0.55000% 18-10.02.23*	CHF	3 160 000		3 160 000				
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF		4 000 000	385 000	3 615 000	3 470 400	0.06	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF		7 500 000	7 500 000				
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	1 950 000			1 950 000	1 935 570	0.04	
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	4 330 000	300 000		4 630 000	4 560 550	0.08	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	980 000			980 000	931 000	0.02	
AMAG LEASING AG-REG-S 0.50000% 23-04.09.26*	CHF		8 750 000		8 750 000	8 767 500	0.16	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF		1 250 000		1 250 000	1 186 250	0.02	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	3 700 000			3 700 000	3 695 560	0.07	
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	4 395 000	3 000 000		7 395 000	7 457 858	0.14	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	100 000		100 000				
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	900 000		900 000				
BALOISE HOLDING AG-REG-S 0.12500% 21-27.06.30*	CHF	260 000		260 000				
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	2 150 000			2 150 000	2 054 325	0.04	
BALOISE HOLDING-REG-S 0.50000% 20-16.12.30*	CHF	2 150 000	1 000 000		3 150 000	2 828 700	0.05	
BALOISE HOLDING-REG-S 0.15000% 21-17.02.31*	CHF	240 000		240 000				
BALOISE-HOLDING AG 2.35000% 23-02.05.33*	CHF		900 000	900 000				
BANCA DELLO STATO CANTONE TICINO-REG-S 0.45000% 19-26.02.29*	CHF	2 900 000			2 900 000	2 701 350	0.05	
BANCA DELLO STATO DEL CANTONE TIC-REG-S 0.05000% 19-10.07.29*	CHF	7 745 000			7 745 000	6 993 735	0.13	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	2 850 000			2 850 000	2 771 625	0.05	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	400 000		400 000				
BANK JULIUS BAER & CO AG 2.50000% 23-06.09.30*	CHF		2 500 000		2 500 000	2 540 000	0.05	
BANQUE CANTONALE DE GENEVE-REG-S 0.50000% 15-10.06.24*	CHF	1 600 000		1 600 000				
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	3 200 000			3 200 000	3 118 400	0.06	
BANQUE CANTONALE DE GENEVE 1.87500% 22-09.12.30*	CHF		3 500 000		3 500 000	3 524 500	0.07	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF	900 000		900 000				
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF	6 900 000			6 900 000	6 085 800	0.11	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.50000% 17-30.09.27*	CHF	7 500 000	500 000		8 000 000	7 632 000	0.14	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	2 900 000			2 900 000	2 789 800	0.05	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF		2 800 000		2 800 000	2 835 000	0.05	
BANQUE CANTONALE VAUDOISE 1.62500% 11-30.11.26*	CHF	120 000		120 000				
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	400 000		400 000				
BANQUE CANTONALE VAUDOISE 0.50000% 17-12.07.29*	CHF	400 000	1 000 000		1 400 000	1 297 800	0.02	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	1 000 000			1 000 000	970 500	0.02	
BANQUE CANTONALE VAUDOISE 2.10000% 23-07.06.32*	CHF		2 000 000		2 000 000	2 019 000	0.04	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.29*	CHF	235 000		235 000				
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.30*	CHF	900 000		900 000				
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 14-30.03.27*	CHF	320 000		320 000				
BASEL-LANDSCHAFT, CANTON-REG-S 0.12500% 15-26.02.26*	CHF	2 240 000	1 000 000		3 240 000	3 144 420	0.06	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 15-05.03.40*	CHF	3 850 000			3 850 000	3 480 400	0.06	
BASEL-STADT, CANTON OF-REG-S 0.50000% 15-23.02.35*	CHF	290 000		290 000				
BASEL-STADT, CANTON OF-REG-S 1.50000% 22-21.07.28*	CHF	480 000		480 000				
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	650 000		650 000				
BASELLANDSCHAFTLICHE KANTONALBANK 0.75000% 15-30.03.28*	CHF	4 170 000			4 170 000	4 009 455	0.07	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	4 295 000			4 295 000	4 198 363	0.08	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF	13 015 000		230 000	12 785 000	12 235 245	0.23	
BASELLANDSCHAFTLICHE KANTONAL-REG-S 0.25000% 19-04.08.27*	CHF	2 050 000	1 000 000		3 050 000	2 894 450	0.05	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	2 500 000	3 500 000		6 000 000	5 742 000	0.11	
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF	9 000 000			9 000 000	8 788 500	0.16	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	4 700 000			4 700 000	4 629 500	0.09	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.10000% 21-18.03.30*	CHF	4 000 000			4 000 000	3 602 000	0.07	
BASELLANDSCHAFTLICHE KANTONALBANK 0.12500% 21-06.10.31*	CHF	230 000		230 000				
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF		12 000 000	220 000	11 780 000	11 803 560	0.22	
BASLER KANTONALBANK 1.87500% 10-26.10.26*	CHF	900 000		900 000				
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	1 870 000			1 870 000	1 860 650	0.03	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	6 080 000			6 080 000	5 794 240	0.11	
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	3 460 000			3 460 000	2 972 140	0.05	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF		13 800 000	250 000	13 550 000	13 895 525	0.26	
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	6 300 000		6 300 000				
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	5 080 000			5 080 000	4 838 700	0.09	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	13 500 000	500 000	250 000	13 750 000	11 460 625	0.21	
BASLER KANTONALBANK-REG-S 0.25000% 21-10.03.36*	CHF	1 850 000			1 850 000	1 513 300	0.03	
BELL FOOD GROUP AG -REG-S 0.62500% 16-24.03.25*	CHF	3 440 000	200 000		3 640 000	3 552 640	0.07	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	4 430 000		4 430 000				
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	3 400 000			3 400 000	3 196 000	0.06	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF	6 370 000			6 370 000	6 080 165	0.11	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	2 290 000			2 290 000	2 279 695	0.04	
BERN, CANTON OF 1.25000% 14-22.04.24*	CHF	400 000		400 000				
BERN, CANTON OF 1.50000% 13-15.05.29*	CHF	1 080 000			1 080 000	1 082 700	0.02	
BERN, CANTON OF-REG-S 1.00000% 12-25.10.24*	CHF	940 000		940 000				
BERN, CANTON OF-REG-S 1.25000% 13-07.02.28*	CHF	360 000		360 000				
BERN, CANTON OF-REG-S 1.25000% 14-12.09.30*	CHF	650 000		650 000				
BERN, CANTON OF-REG-S 0.62500% 15-11.02.32*	CHF	1 150 000			1 150 000	1 066 050	0.02	
BERN, CANTON OF-REG-S 0.05000% 16-18.11.31*	CHF	6 400 000			6 400 000	5 673 600	0.10	
BERN, CANTON OF-REG-S 0.50000% 17-28.09.37*	CHF	3 000 000			3 000 000	2 548 500	0.05	
BERN, CANTON OF-REG-S 0.35000% 19-08.05.34*	CHF		800 000	800 000				
BERN, CITY OF 2.50000% 10-01.04.25*	CHF	5 910 000			5 910 000	5 987 421	0.11	
BERN, CITY OF-REG-S 2.50000% 05-26.09.25*	CHF	1 880 000			1 880 000	1 914 780	0.04	
BERN, CITY OF-REG-S 0.62500% 17-13.06.39*	CHF	2 090 000			2 090 000	1 779 635	0.03	
BERNER KANTONALBANK AG-REG-S 0.40000% 18-03.05.27*	CHF	390 000		390 000				
BIEL, CITY OF-REG-S 2.62500% 06-03.03.26*	CHF	1 600 000			1 600 000	1 637 600	0.03	
BIEL, CITY OF-REG-S 0.62500% 19-12.04.27*	CHF		400 000	400 000				
BIEL, CITY OF-REG-S 1.03000% 19-12.04.34*	CHF	1 600 000			1 600 000	1 465 600	0.03	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	2 205 000	1 000 000		3 205 000	3 134 490	0.06	
BKW FMB ENERGIE AG-REG-S 2.50000% 10-15.10.30*	CHF	5 420 000			5 420 000	5 517 560	0.10	
BLS AG-REG-S 0.95000% 18-12.12.39*	CHF	900 000		900 000				
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	4 220 000			4 220 000	4 412 010	0.08	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	3 900 000			3 900 000	3 846 180	0.07	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	2 650 000			2 650 000	2 541 350	0.05	
BUCHER INDUSTRIES AG-REG-S 1.37500% 14-02.10.24*	CHF	3 250 000			3 250 000	3 224 000	0.06	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	6 265 000			6 265 000	5 995 605	0.11	
CANTON OF GRAUBUENDEN-REG-S 0.25000% 15-26.11.27*	CHF	1 870 000			1 870 000	1 791 460	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CEMBRA MONEY BANK AG-REG-S 0.18000% 16-05.10.23*	CHF	3 200 000		3 200 000				
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	1 650 000			1 650 000	1 607 100	0.03	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	3 550 000		3 550 000				
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	3 840 000		500 000	3 340 000	3 122 900	0.06	
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	6 000 000			6 000 000	5 691 000	0.11	
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		8 000 000		8 000 000	8 096 000	0.15	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	3 300 000			3 300 000	3 196 050	0.06	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	4 650 000		4 650 000				
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.01000% 20-06.10.28*	CHF	3 120 000			3 120 000	2 854 800	0.05	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.25000% 20-06.10.32*	CHF	3 120 000			3 120 000	2 681 640	0.05	
CLARIANT AG-REG-S 1.12500% 19-15.04.26*	CHF		400 000		400 000	391 400	0.01	
CLIENTIS AG-REG-S 0.25000% 21-19.05.28*	CHF	430 000		430 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	3 420 000		3 420 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	6 600 000	600 000		7 200 000	6 922 800	0.13	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	3 140 000			3 140 000	3 070 920	0.06	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.50000% 17-29.09.27*	CHF	2 940 000			2 940 000	2 757 720	0.05	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	4 000 000			4 000 000	3 504 000	0.06	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF	15 600 000	400 000	290 000	15 710 000	14 476 765	0.27	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	12 000 000	3 920 000	290 000	15 630 000	15 637 815	0.29	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	1 100 000			1 100 000	1 090 100	0.02	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	3 820 000		1 320 000	2 500 000	2 441 250	0.05	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF		1 250 000		1 250 000	1 291 875	0.02	
EMISSIONS FUER GEMEINNU WOHNBAUT-REG-S 2.12500% 22-24.11.42*	CHF		2 500 000		2 500 000	2 690 000	0.05	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	2 310 000	2 020 000		4 330 000	4 124 325	0.08	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		3 000 000		3 000 000	3 000 000	0.06	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 1.75000% 11-14.09.26*	CHF		2 500 000		2 500 000	2 526 250	0.05	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 1.12500% 14-24.09.29*	CHF		1 000 000		1 000 000	984 500	0.02	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.37500% 15-27.05.30*	CHF		1 000 000		1 000 000	932 000	0.02	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 0.32000% 16-09.05.36*	CHF	240 000		240 000				
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.30000% 19-25.11.39*	CHF		300 000		300 000	242 700	0.00	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	2 250 000			2 250 000	1 787 625	0.03	
EMISSIONSZENTRALE WOHNBAUTRAEGER-REG-S 1.25000% 22-25.04.42*	CHF		1 250 000		1 250 000	1 170 000	0.02	
EMMI FINANZ AG 1.625% 13-12.07.23*	CHF	100 000		100 000				
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF		1 250 000		1 250 000	1 159 375	0.02	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF		5 400 000		5 400 000	5 510 700	0.10	
ENGADINER KRAFTWERKE AG-REG-S 1.62500% 14-25.04.24*	CHF	650 000			650 000	648 115	0.01	
ENGADINER KRAFTWERKE AG-REG-S 2.00000% 23-11.04.30*	CHF		9 500 000		9 500 000	9 551 199	0.18	
EUROPIMA EUROPEAN RAILROADMAT FIN-REG-S 2.87500% 05-04.02.30*	CHF	5 410 000			5 410 000	5 831 980	0.11	
EUROFMA EUROPEAN RALRADMAT FIN CO-REG-S 3.00000% 06-15.05.26*	CHF	15 290 000		280 000	15 010 000	15 557 865	0.29	
EUROFMA EUROPEAN RALRADMAT FIN CO-REG-S 3.00000% 07-22.05.24*	CHF	10 650 000		10 650 000				
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	5 625 000			5 625 000	5 464 688	0.10	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 500 000	300 000		3 800 000	3 699 300	0.07	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		5 500 000		5 500 000	5 568 750	0.10	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		2 500 000	2 500 000				
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	5 750 000			5 750 000	5 739 075	0.11	
FLUGHAFEN ZUERICH AG 1.50000% 13-17.04.23*	CHF		8 545 000	8 545 000				
FLUGHAFEN ZUERICH AG-REG-S 0.20000% 20-26.02.35*	CHF	3 000 000			3 000 000	2 394 000	0.04	
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	3 075 000		3 075 000				
FLUGHAFEN ZURICH AG-REG-S 0.62500% 17-24.05.29*	CHF	3 110 000			3 110 000	2 895 410	0.05	
FREIBURGER KANTONALBANK 1.45000% 12-07.06.27*	CHF	4 710 000			4 710 000	4 667 610	0.09	
FREIBURGER KANTONALBANK 1.25000% 14-03.06.24*	CHF	6 150 000		6 150 000				
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	13 835 000		5 335 000	8 500 000	8 365 700	0.15	
FREIBURGER KANTONALBANK 0.60000% 15-09.04.27*	CHF	1 150 000			1 150 000	1 108 025	0.02	
FREIBURGER KANTONALBANK 0.50000% 16-23.02.28*	CHF	12 360 000		220 000	12 140 000	11 520 860	0.21	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	7 150 000			7 150 000	6 828 250	0.13	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	6 900 000	1 000 000		7 900 000	7 631 400	0.14	
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	8 640 000	1 000 000		9 640 000	8 873 620	0.16	
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	8 830 000			8 830 000	6 008 815	0.11	
FREIBURGER KANTONALBANK-REG-S 0.14000% 20-12.06.30*	CHF	4 400 000			4 400 000	3 942 400	0.07	
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF		4 250 000		4 250 000	4 296 750	0.08	
GALENICA SANTE LTD-REG-S 0.50000% 17-15.06.23*	CHF	7 330 000		7 330 000				
GALENICA SANTE LTD-REG-S 1.00000% 17-15.12.26*	CHF	2 820 000		2 820 000				
GEBERIT AG 0.75000% 22-29.09.27*	CHF	1 990 000			1 990 000	1 911 395	0.04	
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	1 750 000			1 750 000	1 718 850	0.03	
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	1 900 000			1 900 000	1 794 550	0.03	
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF		9 085 000		9 085 000	9 293 955	0.17	
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF		500 000		500 000	516 750	0.01	
GENEVA, CANTON OF-REG-S 1.50000% 11-14.10.24*	CHF	3 890 000		3 890 000				
GENEVA, CANTON OF-REG-S 1.50000% 12-05.03.32*	CHF		2 600 000		2 600 000	2 596 100	0.05	
GENEVA, CANTON OF-REG-S 1.50000% 12-28.05.27*	CHF	2 560 000			2 560 000	2 566 400	0.05	
GENEVA, CANTON OF-REG-S 1.75000% 13-22.03.33*	CHF	520 000		520 000				
GENEVA, CANTON OF-REG-S 1.75000% 13-24.05.34*	CHF	4 140 000			4 140 000	4 189 680	0.08	
GENEVA, CANTON OF-REG-S 2.00000% 13-20.03.26*	CHF	1 870 000			1 870 000	1 893 375	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GENEVA, CANTON OF-REG-S 2.25000% 13-20.09.29*	CHF	7 215 000			7 215 000	7 546 890	0.14	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	2 400 000	1 350 000		3 750 000	3 660 000	0.07	
GENEVA, CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	2 300 000		2 300 000				
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	1 200 000			1 200 000	1 121 400	0.02	
GENEVA, CANTON OF-REG-S 0.60000% 16-04.07.46*	CHF	455 000		455 000				
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF	1 820 000			1 820 000	1 293 110	0.02	
GENEVA, CANTON OF-REG-S 0.60000% 17-24.03.38*	CHF	4 940 000	1 000 000		5 940 000	5 117 310	0.09	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	3 640 000			3 640 000	3 479 840	0.06	
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	5 890 000			5 890 000	5 439 415	0.10	
GENEVA, CANTON OF-REG-S 0.37500% 20-27.02.30*	CHF	1 000 000	2 000 000		3 000 000	2 803 500	0.05	
GENEVA, CANTON OF-REG-S 0.12500% 19-28.05.32*	CHF	8 650 000			8 650 000	7 663 900	0.14	
GENEVA, CANTON OF-REG-S 0.30000% 19-28.11.39*	CHF	13 180 000	1 000 000	260 000	13 920 000	11 177 760	0.21	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	6 890 000	3 000 000		9 890 000	9 093 855	0.17	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	21 760 000	200 000	400 000	21 560 000	17 021 620	0.31	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	2 000 000			2 000 000	1 491 000	0.03	
GENEVA, CITY OF 0.12500%-REG-S 15-12.02.25*	CHF	1 900 000			1 900 000	1 859 530	0.03	
GENEVA, CITY OF 1.37500% 12-19.11.29*	CHF	5 020 000			5 020 000	4 944 700	0.09	
GEORG FISCHER AG-REG-S 1.05000% 18-20.04.28*	CHF	5 240 000			5 240 000	5 014 680	0.09	
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	2 180 000			2 180 000	2 118 960	0.04	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 130 000	400 000		1 530 000	1 444 320	0.03	
GIVAUDAN SA -REG-S 0.62500% 16-05.12.31*	CHF	400 000		400 000				
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	650 000		650 000				
GIVAUDAN SA-REG-S 1.75000% 14-19.03.24*	CHF	2 990 000		2 990 000				
GLARNER KANTONALBANK-REG-S 0.15000% 17-26.09.25*	CHF	1 850 000			1 850 000	1 795 425	0.03	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	900 000		900 000				
GLARNER KANTONALBANK-REG-S 0.25000% 21-13.04.35*	CHF	2 495 000	1 000 000		3 495 000	2 892 113	0.05	
GLARNER KANTONALBANK-REG-S 1.05000% 22-19.06.26*	CHF		2 595 000		2 595 000	2 559 968	0.05	
GRANDE DIXENCE SA 2.35000% 23-06.06.30*	CHF		2 250 000		2 250 000	2 259 000	0.04	
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	1 085 000			1 085 000	1 071 763	0.02	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	300 000		300 000				
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	2 625 000			2 625 000	2 401 875	0.04	
GRAUBUENDNER KANTONALBANK 2.00000% 11-30.09.41*	CHF		3 000 000		3 000 000	3 057 000	0.06	
GRAUBUENDNER KANTONALBANK-REG-S 1.25000% 12-14.06.24*	CHF	1 860 000		1 860 000				
GRAUBUENDNER KANTONALBANK 1.37500% 13-11.03.25*	CHF	70 000		70 000				
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	4 660 000			4 660 000	4 413 020	0.08	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	1 400 000			1 400 000	1 318 100	0.02	
GRAUBUENDNER KANTONALBANK-REG-S 0.30000% 18-20.02.26*	CHF	2 900 000			2 900 000	2 813 000	0.05	
GRAUBUENDNER KANTONALBANK 0.12500% 18-29.05.24*	CHF	3 440 000	8 450 000	11 890 000				
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	3 650 000			3 650 000	3 226 600	0.06	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF	7 750 000			7 750 000	6 831 625	0.13	
GRAUBUENDNER KANTONALBANK 2.00000% 23-30.09.41*	CHF		3 000 000	3 000 000				
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	900 000			900 000	892 620	0.02	
HELVETIA SCHISCHE VERSIUNLCHFT AG REG-S 1.95000% 22-25.06.29*	CHF	3 000 000			3 000 000	3 018 000	0.06	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	1 400 000			1 400 000	1 394 680	0.03	
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	200 000		200 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	4 000 000		2 000 000	2 000 000	1 980 400	0.04	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF	5 250 000	1 000 000		6 250 000	5 712 500	0.11	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	1 400 000		1 400 000				
INSELSPITAL-STIFTUNG BERN-REG-S 0.12500% 21-28.09.29*	CHF		300 000	300 000				
INTERSHOP HOLDING AG 1.12500% 15-17.04.23*	CHF		2 500 000	2 500 000				
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	4 350 000			4 350 000	4 143 375	0.08	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	2 280 000			2 280 000	2 241 240	0.04	
JURA, CANTON OF-REG-S 0.15000% 20-22.05.30*	CHF		500 000		500 000	457 000	0.01	
KANTONSSPITAL AARAU AG-REG-S 0.75000% 17-28.05.32*	CHF	2 850 000			2 850 000	2 552 175	0.05	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	2 380 000			2 380 000	2 272 900	0.04	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	2 400 000			2 400 000	2 190 000	0.04	
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF	1 200 000			1 200 000	1 117 200	0.02	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	2 110 000	1 250 000		3 360 000	2 647 680	0.05	
KANTONSSPITAL BADEN AG-REG-S 2.55000% 23-21.06.38*	CHF		735 000	735 000				
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF	1 300 000			1 300 000	1 116 050	0.02	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF	3 570 000			3 570 000	2 807 805	0.05	
KANTONSSPITAL ST GALLEN-REG-S 2.50000% 23-06.09.38*	CHF		2 750 000	250 000	2 500 000	2 581 250	0.05	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	3 750 000		3 000 000	750 000	712 125	0.01	
KERNKRAFTWERK LEIBSTADT AG 1.50000% 15-16.12.22*	CHF	3 000 000		3 000 000				
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.25000% 16-28.07.28*	CHF		750 000		750 000	698 625	0.01	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.75000% 16-28.07.36*	CHF	1 000 000			1 000 000	845 500	0.02	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	4 220 000		4 220 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	4 860 000			4 860 000	5 056 830	0.09	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 12-27.03.42*	CHF	1 250 000			1 250 000	1 306 875	0.02	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	820 000		820 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.37500% 13-10.12.26*	CHF	4 320 000	3 000 000		7 320 000	7 382 220	0.14	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	1 010 000			1 010 000		1 001 213	0.02	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.00000% 17-11.12.23*	CHF	5 170 000	1 500 000	5 000 000	1 670 000		1 669 332	0.03	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF		4 860 000		4 860 000		5 020 380	0.09	
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	300 000		300 000					
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	900 000		900 000					
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	1 980 000			1 980 000		1 720 620	0.03	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	10 700 000			10 700 000		10 395 050	0.19	
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	400 000		400 000					
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	12 030 000		220 000	11 810 000		11 668 280	0.22	
LAUSANNE, CITY OF 0.62500% 15-04.03.30*	CHF	3 000 000	500 000		3 500 000		3 290 000	0.06	
LAUSANNE, CITY OF-REG-S 1.25000% 12-07.06.24*	CHF	1 400 000		1 400 000					
LAUSANNE, CITY OF-REG-S 1.37500% 13-27.11.23*	CHF	2 150 000		2 150 000					
LAUSANNE, CITY OF-REG-S 0.87500% 17-06.10.42*	CHF	850 000		850 000					
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF	2 650 000			2 650 000		1 556 875	0.03	
LAUSANNE, CITY OF-REG-S 0.54000% 21-06.11.62*	CHF	2 000 000			2 000 000		1 305 000	0.02	
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF		1 250 000		1 250 000		1 267 111	0.02	
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	4 840 000			4 840 000		4 716 580	0.09	
LGT BANK AG-REG-S 0.20000% 16-12.10.26*	CHF	1 950 000	600 000		2 550 000		2 437 800	0.05	
LGT BANK AG-REG-S 0.50000% 17-12.05.27*	CHF	3 350 000			3 350 000		3 194 225	0.06	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	3 060 000			3 060 000		2 922 300	0.05	
LINDT & SPRUENGLI AG-REG-S 1.00000% 14-08.10.24*	CHF	3 420 000			3 420 000		3 385 116	0.06	
LINDT & SPRUENGLI AG-REG-S 0.30000% 17-06.10.27*	CHF	270 000		270 000					
LONZA SWISS FINANCE AG 1.25000% 15-22.09.23*	CHF	2 150 000		2 150 000					
LONZA SWISS FINANCE AG-REG-S 0.70000% 17-12.07.24*	CHF	2 150 000			2 150 000		2 128 715	0.04	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		9 330 000		9 330 000		9 236 700	0.17	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		4 080 000	4 080 000					
LUCERNE, CANTON OF 0.12500% 17-20.06.29*	CHF	2 130 000			2 130 000		1 993 680	0.04	
LUCERNE, CANTON OF-REG-S 2.00000% 13-28.10.33*	CHF	150 000		150 000					
LUGANO, CITY OF-REG-S 0.87500% 14-09.12.24*	CHF	250 000		250 000					
LUGANO, CITY OF-REG-S 0.25000% 17-20.12.27*	CHF	200 000		200 000					
LUGANO, CITY OF-REG-S 0.15000% 20-28.11.70*	CHF	2 550 000			2 550 000		1 195 950	0.02	
LUZERNER KANTONALBANK-REG-S 3.00000% 05-11.03.25*	CHF	6 750 000			6 750 000		6 858 000	0.13	
LUZERNER KANTONALBANK AG-REG-S 1.87500% 10-26.11.35*	CHF	70 000		70 000					
LUZERNER KANTONALBANK-REG-S 2.50000% 11-11.03.43*	CHF	1 250 000			1 250 000		1 375 000	0.03	
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF	5 320 000	2 000 000		7 320 000		7 023 540	0.13	
LUZERNER KANTONALBANK-REG-S 0.20000% 17-11.04.25*	CHF	540 000	100 000	640 000					
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF		500 000	500 000					
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	14 000 000		250 000	13 750 000		11 391 875	0.21	
LUZERNER KANTONALBANK-REG-S 0.50000% 19-26.07.41*	CHF	2 400 000	3 000 000		5 400 000		4 284 900	0.08	
LUZERNER KANTONALBANK-REG-S 0.12500% 20-25.11.32*	CHF	260 000		260 000					
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF	7 900 000	3 000 000		10 900 000		8 850 800	0.16	
LUZERNER KANTONALBANK AG-REG-S 1.62500% 22-13.11.42*	CHF	2 250 000			2 250 000		2 161 125	0.04	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	9 400 000			9 400 000		8 323 700	0.15	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF		14 400 000	250 000	14 150 000		14 418 850	0.27	
LUZERNER KANTONALBANK AG-REG-S 2.05000% 23-16.09.47*	CHF		750 000	750 000					
LUZERNER KANTONSPITAL-REG-S 0.62500% 18-25.09.28*	CHF	2 230 000			2 230 000		2 100 660	0.04	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF		1 000 000		1 000 000		1 014 000	0.02	
MIGROS BANK AG-REG-S 2.50000% 23-26.09.33*	CHF		930 000		930 000		951 855	0.02	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	5 615 000			5 615 000		5 585 802	0.10	
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	8 430 000			8 430 000		8 130 735	0.15	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	8 900 000		8 900 000					
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	5 790 000			5 790 000		5 329 695	0.10	
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF	4 820 000			4 820 000		4 865 790	0.09	
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	2 790 000			2 790 000		2 777 724	0.05	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	170 000	1 000 000		1 170 000		1 168 830	0.02	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	2 900 000			2 900 000		2 882 600	0.05	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	2 975 000			2 975 000		2 894 675	0.05	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	1 630 000			1 630 000		1 520 790	0.03	
NESTLE SA 2.12500% 23-28.06.38*	CHF		13 800 000	240 000	13 560 000		13 810 860	0.26	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	6 250 000	4 000 000	10 250 000					
NESTLE SA-REG-S 0.75000% 18-28.06.28*	CHF	4 170 000		500 000	3 670 000		3 519 530	0.07	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	4 500 000			4 500 000		4 767 750	0.09	
NEUENBURG, CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF	790 000		790 000					
NEUENBURG, CANTON OF-REG-S 0.04000% 15-11.11.24*	CHF	2 900 000		2 900 000					
NEUENBURG, CANTON OF-REG-S 0.70000% 17-23.11.37*	CHF		1 000 000		1 000 000		857 500	0.02	
NEUENBURG, CANTON OF-REG-S 0.75000% 18-28.11.33*	CHF		500 000	500 000					
NEUENBURG, CANTON OF-REG-S 0.10000% 19-29.10.49*	CHF	9 900 000			9 900 000		6 281 550	0.12	
NIDWALDNER KANTONALBANK-REG-S 0.20000% 18-28.03.25*	CHF	1 900 000	1 000 000		2 900 000		2 834 460	0.05	
NIDWALDNER KANTONALBANK-REG-S 0.05000% 21-27.05.31*	CHF	440 000		440 000					
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	7 845 000	100 000	2 945 000	5 000 000		4 882 500	0.09	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF	2 650 000	300 000		2 950 000		2 765 625	0.05	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF 9 810 000	2 100 000	200 000	11 710 000			10 661 955	0.20	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF 8 800 000	500 000		9 300 000			9 276 750	0.17	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF 4 755 000	200 000		4 955 000			4 714 683	0.09	
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF 5 000 000			5 000 000			4 425 000	0.08	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	6 000 000		6 000 000			5 985 000	0.11	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	5 000 000		5 000 000			5 002 500	0.09	
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF 6 600 000			6 600 000			6 519 480	0.12	
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF 580 000	1 100 000	580 000	1 100 000			1 042 250	0.02	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 3.25000% 07-15.06.27*	CHF 6 380 000			6 380 000			6 762 800	0.12	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 1.87500% 10-15.09.31*	CHF 20 145 000	600 000	360 000	20 385 000			20 650 005	0.38	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF 8 000 000	1 065 000		9 065 000			9 309 755	0.17	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.37500% 11-25.01.24*	CHF 2 555 000		2 555 000						
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.50000% 11-16.02.27*	CHF 1 250 000			1 250 000		1 288 375		0.02	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.62500% 11-14.02.31*	CHF 3 300 000	4 750 000		8 050 000		8 573 250		0.16	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.25000% 10-13.08.32*	CHF 24 610 000		440 000	24 170 000		25 221 395		0.47	
PFANDBREFZENTR SCHWEZ KANTNALBNKN-REG-S 2.00000% 10-30.10.25*	CHF 17 730 000		10 320 000	7 410 000		7 465 575		0.14	
PFANDBREFZENTR SCHWIZ KNTONALBNKN-REG-S 0.75000% 18-01.10.32*	CHF 9 120 000			9 120 000		8 371 248		0.15	
PFANDBREFBK SCHIZERIHR HYPO INST-REG-S 0.87500% 19-19.06.43*	CHF 1 060 000			1 060 000		891 990		0.02	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 0.25000% 22-15.03.27*	CHF 510 000		510 000						
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.00000% 22-06.09.30*	CHF 3 000 000			3 000 000		2 872 200		0.05	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.12500% 22-08.04.52*	CHF 650 000		650 000						
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.62500% 22-03.05.38*	CHF 4 700 000			4 700 000		4 583 440		0.08	
PFANDBREFBANK SCHWEIZERISCHER HYP-REG-S 1.87500% 22-25.01.38*	CHF	6 400 000		6 400 000		6 419 200		0.12	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF 5 000 000			5 000 000		4 732 500		0.09	
PFANDBREFBANK SCHWEIZERISCHER HYPOTHE-REG-S 2.12500% 22-07.07.32*	CHF	800 000		800 000		826 400		0.02	
PFANDBREFBANK SCHWEIZERISCHE AG-REG-S 1.87500% 23-14.01.33*	CHF 9 500 000			9 500 000		9 623 500		0.18	
PFANDBREFBANK SCHWEIZER HYPO AG-REG-S 2.12500% 23-17.09.35*	CHF 1 900 000			1 900 000		1 958 900		0.04	
PFANDBREFBANK SCHWEIZERISCHER-REG-S 2.00000% 23-04.10.40*	CHF 9 500 000			9 500 000		9 747 000		0.18	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF 33 150 000	600 000		32 550 000		32 579 295		0.60	
PFANDBREFBANK SCHWSCHER HYPO AG-REG-S 0.37500% 21-24.01.42*	CHF 9 515 000	1 100 000		10 615 000		8 210 703		0.15	
PFANDBREFBANK SCHWZEHR HYPOTE AG-REG-S 1.87500% 23-25.01.38*	CHF	6 000 000	6 000 000						
PFANDBREFBK SCHWCHER HYPO INST-REG-S 0.12500% 21-20.06.31*	CHF 2 500 000	2 000 000		4 500 000		3 987 900		0.07	
PFANDBREFBK SCHWEI HYPOTHE-REG-S 2.25000% 22-25.09.37*	CHF	200 000	200 000						
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF 9 360 000	2 000 000	200 000	11 160 000		11 293 920		0.21	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-21.01.28*	CHF 20 250 000		360 000	19 890 000		19 850 220		0.37	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF 4 160 000	1 800 000		5 960 000		5 825 900		0.11	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF 5 930 000			5 930 000		5 894 420		0.11	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.12500% 12-16.11.23*	CHF 3 440 000		3 440 000						
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.25000% 13-29.09.23*	CHF 4 725 000		4 725 000						
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF 13 850 000		250 000	13 600 000		13 578 240		0.25	
PFANDBREFBK SCHWEIZ HYPO INST-REG-S 1.75000% 13-15.07.25*	CHF 1 780 000	2 000 000		3 780 000		3 787 938		0.07	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 13-28.11.33*	CHF 4 410 000	500 000		4 910 000		5 074 485		0.09	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 14-03.03.44*	CHF 80 000	980 000	80 000	980 000		1 038 506		0.02	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF 25 150 000		11 950 000	13 200 000		13 141 920		0.24	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF 4 880 000	2 750 000		7 630 000		7 619 318		0.14	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-21.05.24*	CHF 2 180 000		2 180 000						
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF 1 800 000	3 000 000		4 800 000		4 732 800		0.09	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF 9 940 000		9 940 000						
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF 2 950 000			2 950 000		2 852 650		0.05	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF 8 000 000			8 000 000		7 616 000		0.14	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF 11 410 000	6 000 000	310 000	17 100 000		16 853 760		0.31	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF 22 050 000	4 000 000	470 000	25 580 000		23 098 740		0.43	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 15-04.12.23*	CHF 5 950 000		5 950 000						
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF 3 700 000			3 700 000		3 265 250		0.06	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.45*	CHF 2 760 000			2 760 000		2 342 964		0.04	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF 10 100 000	9 000 000	340 000	18 760 000		18 480 476		0.34	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF 2 250 000			2 250 000		2 122 875		0.04	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.12500% 15-19.06.42*	CHF 50 000		50 000						
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF 11 600 000	2 000 000	240 000	13 360 000		13 024 664		0.24	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF 7 820 000	800 000		8 620 000		7 970 052		0.15	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF 15 500 000	5 000 000	370 000	20 130 000		19 664 997		0.36	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF 8 620 000			8 620 000		7 814 030		0.14	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF 15 800 000	2 450 000	330 000	17 920 000		16 880 640		0.31	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF 6 200 000			6 200 000		5 542 800		0.10	
PFANDBREFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF 10 185 000			10 185 000		9 833 618		0.18	
PFANDBREFBK SCHWEIZERISCHER HYO-REG-S 0.12500% 16-06.09.28*	CHF 21 465 000		390 000	21 075 000		19 658 760		0.36	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 16-26.01.32*	CHF 8 810 000			8 810 000		7 906 975		0.15	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 16-05.10.35*	CHF 5 850 000			5 850 000		5 003 505		0.09	
PFANDBREFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF 12 195 000		220 000	11 975 000		11 298 413		0.21	
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF 5 000 000	600 000		5 600 000		4 494 000		0.08	
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF 10 520 000			10 520 000		8 451 768		0.16	
PFANDBREFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF 2 340 000	400 000		2 740 000		2 428 736		0.04	

Security	31.10.2022			31.10.2023			Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³			
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF 9 470 000	1 850 000		11 320 000	8 210 396	0.15			
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-23.09.32*	CHF 3 150 000	200 000		3 350 000	2 902 775	0.05			
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF 20 225 000		360 000	19 865 000	15 017 940	0.28			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF 8 785 000	1 000 000		9 785 000	8 023 700	0.15			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF 3 690 000			3 690 000	3 605 868	0.07			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 17-21.03.28*	CHF 2 670 000			2 670 000	2 537 835	0.05			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF 520 000		520 000						
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF 19 225 000		350 000	18 875 000	18 284 213	0.34			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF 11 770 000	1 000 000	230 000	12 540 000	12 200 166	0.23			
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF 12 940 000		230 000	12 710 000	12 019 847	0.22			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF 5 390 000		5 390 000		4 665 045	0.09			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF 12 020 000		220 000	11 800 000	10 577 520	0.20			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF 2 770 000		2 770 000		2 143 980	0.04			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF 3 860 000		3 860 000		3 100 352	0.06			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF 15 730 000		280 000	15 450 000	14 461 200	0.27			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF 9 000 000		9 000 000		6 678 000	0.12			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF 4 600 000		4 600 000		4 158 400	0.08			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF 14 590 000		780 000	13 810 000	11 952 555	0.22			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF 9 500 000	400 000	9 900 000		8 207 100	0.15			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-25.03.36*	CHF 590 000	200 000	790 000						
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF 7 900 000	750 000		8 650 000	7 616 325	0.14			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF 8 500 000		8 500 000		7 552 250	0.14			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF 4 570 000	1 750 000	6 320 000		6 158 840	0.11			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 22-06.09.33*	CHF 1 000 000		1 000 000		977 000	0.02			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF 8 860 000	13 395 000	370 000	21 885 000	24 001 280	0.44			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-03.03.33*	CHF 7 500 000	7 500 000	7 500 000		7 665 000	0.14			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF 12 345 000	220 000	12 125 000		12 446 313	0.23			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 23-09.04.32*	CHF 1 750 000	1 750 000							
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.75000% 23-24.03.43*	CHF 5 000 000		5 000 000		4 989 250	0.09			
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF 4 670 000	4 000 000	8 670 000		8 349 210	0.15			
PFANDBRIEFBK SCHWRHER HYPO INST-REG-S 0.62500% 17-18.10.39*	CHF 360 000		360 000						
PFANDBRIEFBK SCHWZERSHR HYPO INST-REG-S 2.50000% 11-30.03.26*	CHF 7 145 000		7 145 000		7 305 048	0.13			
PFANDBRIEFZ DER SCHW KANTONALB AG-REG-S 1.85000% 23-19.07.38*	CHF 6 000 000	6 000 000	6 000 000		6 070 200	0.11			
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF 12 280 000	220 000	12 060 000		11 736 792	0.22			
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.25000% 11-16.06.23*	CHF 12 000 000	12 000 000							
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.75000% 11-02.09.26*	CHF 7 530 000		7 530 000		7 572 921	0.14			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 11-31.10.24*	CHF 5 240 000		5 240 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 12-19.03.27*	CHF 12 680 000	230 000	12 450 000		12 385 260	0.23			
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF 5 120 000		5 120 000		5 134 848	0.09			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF 7 770 000	5 000 000	230 000	12 540 000	12 473 538	0.23			
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 1.25000% 12-17.07.24*	CHF 2 480 000		2 480 000						
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF 16 130 000		290 000	15 840 000	15 737 040	0.29			
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.37500% 13-16.04.25*	CHF 5 070 000		5 070 000		5 048 199	0.09			
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.50000% 13-21.06.28*	CHF 11 980 000	2 000 000	250 000	13 730 000	13 691 556	0.25			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 10 000 000		10 000 000		10 013 000	0.19			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 14-05.02.29*	CHF 12 310 000	2 000 000	260 000	14 050 000	13 986 775	0.26			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-18.12.23*	CHF 1 570 000		1 570 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-15.04.24*	CHF 12 200 000		12 200 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF 5 640 000		5 640 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.25000% 14-16.11.29*	CHF 1 000 000	1 000 000	1 000 000		978 600	0.02			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 7 810 000		7 810 000		7 599 911	0.14			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 10 760 000	1 135 000	210 000	11 685 000	10 983 900	0.20			
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.37500% 15-14.02.25*	CHF 9 250 000		9 250 000		9 092 750	0.17			
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.62500% 15-16.07.29*	CHF 10 500 000		10 500 000		9 943 500	0.18			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-12.03.24*	CHF 4 000 000		4 000 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-30.04.30*	CHF 8 850 000	800 000	9 650 000		8 971 605	0.17			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-30.06.27*	CHF 9 470 000		9 470 000		9 152 755	0.17			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF 260 000		260 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF 4 170 000		4 170 000		4 077 009	0.08			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-17.07.24*	CHF 14 390 000		14 390 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-01.11.30*	CHF 9 000 000	600 000	9 600 000		8 940 480	0.17			
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 10 000 000		10 000 000		9 677 000	0.18			
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.50000% 15-20.09.30*	CHF 7 880 000	4 000 000	210 000	11 670 000	10 800 585	0.20			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-11.02.28*	CHF 520 000	600 000	520 000	600 000	567 840	0.01			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF 22 880 000	600 000	410 000	23 070 000	19 978 620	0.37			
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 16-30.03.34*	CHF 8 350 000	1 250 000	9 600 000		8 427 840	0.16			
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.05000% 16-06.11.26*	CHF 11 520 000	1 000 000	230 000	12 290 000	11 755 385	0.22			
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.30000% 16-06.06.31*	CHF 38 740 000		700 000	38 040 000	34 262 628	0.63			
PFANDBRIEFZENTR SCHWEIZ KANALBANK-REG-S 0.12500% 16-02.09.31*	CHF 11 855 000	600 000	210 000	12 245 000	10 825 805	0.20			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-21.05.25*	CHF 600 000	6 000 000	6 600 000		6 459 420	0.12			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF 7 000 000		7 000 000		6 877 500	0.13			
PFANDBRIEFZENTR SCHWEIZ KANONALBN-REG-S 0.37500% 17-21.09.27*	CHF 700 000		700 000						
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 17-20.02.32*	CHF 2 070 000		2 070 000		1 874 178	0.03			

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.01000% 17-05.02.24*	CHF 1 620 000		1 620 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 17-07.12.26*	CHF 560 000	1 000 000		1 560 000	1 505 556	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-12.10.29*	CHF 18 690 000		340 000	18 350 000	17 184 775	0.32	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 24 420 000		440 000	23 980 000	22 915 288	0.42	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF 2 250 000			2 250 000	2 178 450	0.04	
PFANDBRIEFZENTR SCHWIZ KANTNLBKEN-REG-S 0.37500% 17-24.07.28*	CHF 9 270 000	1 000 000		10 270 000	9 714 393	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKEN-REG-S 0.25000% 17-06.12.27*	CHF 5 860 000			5 860 000	5 555 280	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.65000% 18-15.02.33*	CHF 4 330 000			4 330 000	3 927 310	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF 7 250 000			7 250 000	6 870 100	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 18-21.06.33*	CHF 11 750 000	200 000	220 000	11 730 000	10 687 203	0.20	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF 2 910 000	2 000 000		4 910 000	4 801 489	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF 12 290 000		220 000	12 070 000	11 869 638	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 18-08.03.29*	CHF 440 000		440 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.55000% 19-29.01.31*	CHF 4 880 000	200 000		5 080 000	4 688 840	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 12 000 000	600 000	220 000	12 380 000	11 556 730	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF 12 635 000		230 000	12 405 000	10 550 453	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 19-10.09.29*	CHF 5 320 000	5 000 000		10 320 000	9 507 816	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF 14 720 000		260 000	14 460 000	12 668 406	0.23	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF 5 500 000			5 500 000	4 829 550	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.03.32*	CHF 2 620 000			2 620 000	2 292 500	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF 460 000		460 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.04.32*	CHF 12 980 000	600 000	230 000	13 350 000	11 667 900	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF 1 250 000			1 250 000	923 375	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 20-12.06.40*	CHF 10 150 000			10 150 000	7 851 025	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF 7 520 000	1 500 000		9 020 000	7 477 580	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-03.09.35*	CHF 4 930 000			4 930 000	4 025 345	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 0.05000% 20-06.10.43*	CHF 5 900 000			5 900 000	4 109 350	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.10000% 21-25.05.32*	CHF 6 000 000		6 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.20000% 21-12.06.35*	CHF 19 300 000		350 000	18 950 000	15 700 075	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 21-29.10.36*	CHF 19 500 000		350 000	19 150 000	15 789 175	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF 5 200 000			5 200 000	5 098 080	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.45000% 22-14.03.42*	CHF 12 500 000	500 000	230 000	12 770 000	11 968 044	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF 9 500 000			9 500 000	9 474 350	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF 17 500 000	1 000 000	330 000	18 170 000	18 188 170	0.34	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.85000% 22-02.04.37*	CHF 2 500 000	500 000		3 000 000	3 016 500	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.12500% 23-21.09.38*	CHF 7 440 000		7 440 000		7 707 840	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTBAN-REG-S 2.10000% 23-27.04.35*	CHF 2 000 000		2 000 000		2 062 000	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.35000% 23-17.11.37*	CHF 3 380 000	3 380 000					
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF 8 370 000			8 370 000	7 982 469	0.15	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.10000% 21-03.10.31*	CHF 2 500 000			2 500 000	2 202 250	0.04	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.25000% 21-21.04.36*	CHF 4 800 000			4 800 000	3 969 600	0.07	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-25.06.32*	CHF 15 000 000		270 000	14 730 000	12 822 465	0.24	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-05.05.31*	CHF 500 000	500 000		500 000	443 950	0.01	
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.00000% 22-12.10.37*	CHF 8 000 000			8 000 000	7 160 000	0.13	
PFANDBRIEFZENTRALE DER SCHWIZERHEN-REG-S 1.45000% 22-30.04.30*	CHF 2 000 000			2 000 000	1 976 400	0.04	
PFANDBRIEFZENTRALE DER SCHWEI-REG-S 2.35000% 22-17.11.37*	CHF 4 500 000	4 180 000		8 680 000	9 274 580	0.17	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 2.00000% 23-17.12.29*	CHF 600 000			600 000	613 200	0.01	
PFANDBRIEFZENTRALE DER SC KANTONA-REG-S 1.85000% 23-22.09.33*	CHF 13 500 000		13 500 000		13 610 700	0.25	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.85000% 23-26.11.38*	CHF 2 750 000			2 750 000	2 784 375	0.05	
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF 9 500 000			9 500 000	9 234 950	0.17	
PFANRIEFZTRE DER SCHWV KNTOAEN AG-REG-S 1.70000% 22-02.12.30*	CHF 500 000			500 000	501 050	0.01	
PFNBRFZNRLE SCHWIZIN KNTNLBKN AG-REG-S 1.50000% 22-17.12.29*	CHF 9 500 000	9 500 000		9 500 000	9 431 600	0.17	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF 3 120 000			3 120 000	2 806 440	0.05	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF 4 550 000			4 550 000	4 490 395	0.08	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF 11 340 000		11 340 000				
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF 3 085 000			3 085 000	2 973 940	0.05	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF 2 850 000			2 850 000	2 734 575	0.05	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF 2 750 000			2 750 000	2 373 250	0.04	
PSP SWISS PROPERTY AG-REG-S 0.16000% 21-16.09.31*	CHF 2 500 000			2 500 000	2 103 750	0.04	
PSP SWISS PROPERTY AG-REG-S 2.00000% 23-01.07.26*	CHF 9 000 000	9 000 000		9 000 000	9 031 500	0.17	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.00000% 10-21.09.23*	CHF 5 140 000		5 140 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF 1 600 000			1 600 000	1 630 400	0.03	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF 14 500 000		260 000	14 240 000	13 905 360	0.26	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF 1 150 000			1 150 000	1 037 300	0.02	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF 2 400 000		2 400 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF 5 900 000			5 900 000	5 714 150	0.11	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF 4 900 000			4 900 000	4 495 750	0.08	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF 11 485 000		11 485 000				
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF 6 810 000	200 000		7 010 000	6 571 875	0.12	
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF 5 730 000			5 730 000	5 572 425	0.10	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF 8 270 000			8 270 000	7 740 720	0.14	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF 7 500 000	2 000 000		9 500 000	8 844 500	0.16	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF 3 500 000	1 000 000		4 500 000			3 978 000	0.07	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF	6 565 000		6 565 000			6 584 432	0.12	
SCHAFFHAUSER KANTONALBANK 0.37500% 15-16.02.27*	CHF 4 500 000			4 500 000			4 317 750	0.08	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF 1 000 000			1 000 000			947 500	0.02	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF 7 000 000			7 000 000			6 300 000	0.12	
SCHWEIZERISCHE SUEDESTBAHN AG-REG-S 0.62500% 18-15.02.35*	CHF 2 900 000			2 900 000			2 582 450	0.05	
SCHWYZER KANTONALBANK-REG-S 0.25000% 15-04.03.27*	CHF 6 870 000			6 870 000			6 564 285	0.12	
SCHWYZER KANTONALBANK 0.62500% 15-02.07.25*	CHF	1 000 000		1 000 000			981 500	0.02	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF 2 000 000			2 000 000			1 934 000	0.04	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF 9 200 000			9 200 000			8 487 000	0.16	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF 950 000			950 000			916 750	0.02	
SERVICES INDUSTRIELS DE GENEVE-REG-S 1.25000% 15-30.06.25*	CHF	500 000		500 000			493 500	0.01	
SFS GROUP AG-REG-S 1.00000% 22-06.06.25*	CHF	2 000 000		2 000 000			1 968 000	0.04	
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF 1 630 000		1 630 000						
SGS SA-REG-S 0.55000% 17-03.03.26*	CHF 8 600 000			8 600 000		8 329 100		0.15	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF 4 880 000			4 880 000		4 762 880		0.09	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF 3 025 000	600 000		3 625 000		3 382 125		0.06	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF 2 195 000			2 195 000		2 131 345		0.04	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF 700 000		700 000						
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF 5 000 000	2 000 000		7 000 000		6 895 000		0.13	
SGS SA-REG-S 1.75000% 14-27.02.24*	CHF 1 930 000		1 930 000						
SIKA AG-REG-S 0.60000% 18-27.03.26*	CHF 1 450 000			1 450 000		1 413 750		0.03	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF 5 870 000			5 870 000		5 814 235		0.11	
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF 3 600 000			3 600 000		3 502 800		0.06	
SIKA AG-REG-S 1.87500% 13-14.11.23*	CHF 1 040 000		1 040 000						
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF 3 365 000			3 365 000		3 050 373		0.06	
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF 4 750 000			4 750 000		4 493 500		0.08	
SOLOTHURN, CANTON OF-REG-S 1.12500% 12-29.11.27*	CHF 1 770 000			1 770 000		1 754 070		0.03	
SOLOTHURN, CANTON OF 0.50000% 15-16.10.30*	CHF 7 350 000			7 350 000		6 875 925		0.13	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF 3 905 000			3 905 000		3 692 178		0.07	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF 2 280 000			2 280 000		2 171 700		0.04	
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF 4 645 000			4 645 000		4 370 945		0.08	
ST GALLEN, CANTON OF 2.00000% 13-16.07.38*	CHF 2 270 000	2 000 000		4 270 000		4 470 690		0.08	
ST GALLEN, CANTON OF-REG-S 0.20000% 16-28.11.41*	CHF 2 900 000	3 000 000		5 900 000		4 540 050		0.08	
ST GALLEN, CITY ON 1.62500% 11-10.11.25*	CHF 625 000		625 000						
ST GALLER KANTONALBANK 2.12500% 10-27.12.40*	CHF 2 730 000			2 730 000		2 812 621		0.05	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF 5 250 000			5 250 000		5 210 625		0.10	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF 9 310 000			9 310 000		9 119 145		0.17	
ST GALLER KANTONALBANK 0.62500% 17-23.01.32*	CHF 860 000		860 000						
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF 2 890 000			2 890 000		2 099 585		0.04	
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF 1 500 000	850 000		2 350 000		1 949 325		0.04	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF 11 150 000		200 000	10 950 000		10 479 150		0.19	
STIFTUNG KANTONSSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF 1 925 000			1 925 000		1 719 988		0.03	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF 1 000 000			1 000 000		976 500		0.02	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF 8 800 000	2 000 000	10 800 000						
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF 6 870 000			6 870 000		6 732 600		0.12	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF 6 150 000			6 150 000		6 129 705		0.11	
SWISS PRIME SITE FINANCE AG-REG-S 0.50000% 16-03.11.25*	CHF 6 370 000			6 370 000		6 153 420		0.11	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF 3 670 000			3 670 000		3 558 065		0.07	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF 3 650 000			3 650 000		3 615 325		0.07	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF 7 560 000	1 000 000		8 560 000		8 324 600		0.15	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF 260 000		260 000						
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF 4 785 000			4 785 000		4 313 678		0.08	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF 3 500 000			3 500 000		3 227 000		0.06	
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF 4 600 000		4 600 000						
SWISSCOM AG 0.25000% 15-17.04.23*	CHF	3 000 000	3 000 000						
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF 7 400 000			7 400 000		6 993 000		0.13	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF 1 850 000			1 850 000		1 584 525		0.03	
SWISSCOM AG-REG-S 0.37500% 16-15.12.27*	CHF 6 400 000			6 400 000		6 076 800		0.11	
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF 3 310 000			3 310 000		3 164 360		0.06	
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF 4 575 000			4 575 000		4 101 488		0.08	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF 8 795 000	500 000		9 295 000		8 704 768		0.16	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF 1 450 000			1 450 000		1 385 475		0.03	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF 5 500 000			5 500 000		4 713 500		0.09	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF 8 310 000			8 310 000		8 280 915		0.15	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF 1 500 000			1 500 000		1 474 500		0.03	
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF 2 600 000			2 600 000		2 351 700		0.04	
SWISSGRID AG-REG-S 0.62500% 15-25.02.30*	CHF 220 000		220 000						
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF 4 550 000			4 550 000		3 926 650		0.07	
SWISSGRID AG-REG-S 0.15000% 20-30.06.34*	CHF 3 400 000		200 000	3 200 000		2 595 200		0.05	
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF 3 775 000			3 775 000		2 901 088		0.05	
SWISSGRID AG-REG-S 0.20000% 21-29.06.40*	CHF 3 500 000			3 500 000		2 500 750		0.05	

Security	31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF	3 950 000			3 950 000	3 930 250	0.07
SWITZERLAND 3.50000%-REG-S 03-08.04.33*	CHF	45 209 000	6 417 000	930 000	50 696 000	61 463 830	1.14
SWITZERLAND-REG-S 0.50000% 15-27.05.30*	CHF	33 000 000	25 742 000	1 060 000	57 682 000	55 784 262	1.03
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	28 380 000	2 853 000	560 000	30 673 000	25 746 916	0.48
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	21 776 000	8 247 000	540 000	29 483 000	24 538 701	0.45
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	23 340 000	35 576 000	1 230 000	57 686 000	49 944 539	0.92
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	32 430 000	16 215 000	880 000	47 765 000	45 405 409	0.84
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	2 700 000	7 367 000		10 067 000	9 064 327	0.17
SWITZERLAND-REG-S 0.50000% 23-27.05.30*	CHF		5 500 000	5 500 000			
SWITZERLAND-REG-S 0.25000% 23-23.06.35*	CHF		5 500 000	5 500 000			
SWITZERLAND-REG-S 0.50000% 23-28.06.45*	CHF		2 500 000	2 500 000			
SWITZERLAND-REG-S 1.50000% 12-30.04.42*	CHF	54 020 000	4 670 000	1 040 000	57 650 000	60 497 910	1.12
SWITZERLAND-REG-S 1.25000% 12-11.06.24*	CHF	34 900 000	500 000	35 400 000			
SWITZERLAND-REG-S 1.25000% 12-27.06.37*	CHF	43 145 000	14 666 000	1 040 000	56 771 000	57 350 064	1.06
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF	20 240 000	400 000	360 000	20 280 000	20 355 036	0.38
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF	30 510 000	1 885 000	580 000	31 815 000	31 913 626	0.59
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF		22 431 000	400 000	22 031 000	23 101 707	0.43
SWITZERLAND-REG-S 1.50000% 23-26.10.38*	CHF		15 000 000	15 000 000			
SWITZERLAND-REG-S 2.50000% 06-08.03.36*	CHF	41 865 000	16 894 000	1 050 000	57 709 000	66 578 873	1.23
SWITZERLAND-REG-S 2.25000% 11-22.06.31*	CHF	33 705 000	18 898 000	950 000	51 653 000	56 260 448	1.04
SWITZERLAND-REG-S 2.00000% 14-25.06.64*	CHF	27 395 000	15 930 000	780 000	42 545 000	55 504 207	1.03
SWITZERLAND-REG-S 2.00000% 22-25.06.64*	CHF		11 600 000	11 600 000			
SWITZERLAND-REG-S 2.50000% 23-08.03.36*	CHF		2 500 000	2 500 000			
SWITZERLAND-REG-S 3.25000% 07-27.06.27*	CHF	32 292 000	1 852 000	610 000	33 534 000	36 126 178	0.67
SWITZERLAND-REG-S 4.00000% 98-08.04.28*	CHF	66 785 000	2 190 000	1 240 000	67 735 000	76 405 080	1.41
SWITZERLAND-REG-S 4.00000% 99-06.01.49*	CHF	28 570 000	12 086 000	730 000	39 926 000	64 480 490	1.19
SWITZERLAND-REG-S 4.00000% 23-06.01.49*	CHF		1 000 000	1 000 000			
SYNGENTA FINANCE AG-REG-S 0.12500% 20-09.12.22*	CHF	4 750 000		4 750 000			
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	7 250 000			7 250 000	6 905 625	0.13
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	4 850 000			4 850 000	4 777 250	0.09
TESSIN, CANTON OF -REG-S 0.01000% 17-22.12.25*	CHF	900 000		900 000			
TESSIN, CANTON OF 0.40000% 16-27.06.44*	CHF	1 200 000			1 200 000	927 000	0.02
TESSIN, CANTON OF-REG-S 2.12500% 10-24.11.34*	CHF	9 235 000	350 000		9 585 000	10 102 590	0.19
TESSIN, CANTON OF-REG-S 1.25000% 12-11.06.27*	CHF	2 670 000			2 670 000	2 656 650	0.05
TESSIN, CANTON OF-REG-S 1.80000% 13-15.05.43*	CHF	6 870 000			6 870 000	6 928 395	0.13
TESSIN, CANTON OF-REG-S 1.75000% 23-21.04.31*	CHF		10 000 000		10 000 000	10 165 000	0.19
THURGAU, CANTON OF-REG-S 0.37500% 15-12.06.25*	CHF	3 400 000			3 400 000	3 337 100	0.06
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF	2 260 000			2 260 000	2 257 288	0.04
THURGAUER KANTONALBANK 0.50000% 15-16.02.29*	CHF		2 000 000		2 000 000	1 884 000	0.03
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF	2 350 000		2 000 000	4 350 000	4 269 525	0.08
THURGAUER KANTONALBANK 0.37500% 17-08.02.28*	CHF	1 080 000			1 080 000	1 023 300	0.02
THURGAUER KANTONALBANK 0.70000% 18-22.03.30*	CHF	5 090 000			5 090 000	4 761 695	0.09
THURGAUER KANTONALBANK 0.50000% 18-30.11.26*	CHF	2 900 000			2 900 000	2 799 950	0.05
THURGAUER KANTONALBANK 0.12500% 21-21.05.32*	CHF	7 700 000			7 700 000	6 625 850	0.12
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	2 000 000	200 000		2 200 000	1 963 500	0.04
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF	7 400 000		7 400 000			
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	3 800 000			3 800 000	3 733 500	0.07
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF		8 000 000		8 000 000	8 016 000	0.15
UBS SWITZERLAND AG-REG-S 2.03500% 23-18.10.33*	CHF		8 000 000		8 000 000	8 060 000	0.15
UNION BANCAIRE PRIVEE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	5 250 000			5 250 000	4 963 875	0.09
VALIANT BANK AG-REG-S 0.37500% 17-06.12.27*	CHF	11 590 000		210 000	11 380 000	10 748 410	0.20
VALIANT BANK AG-REG-S 0.12500% 18-23.04.24*	CHF	3 730 000		3 730 000			
VALIANT BANK AG-REG-S 0.12500% 19-04.12.34*	CHF	23 980 000		430 000	23 550 000	18 898 875	0.35
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	10 900 000			10 900 000	9 575 650	0.18
VALIANT BANK AG-REG-S 0.1000% 21-29.11.30*	CHF	9 600 000			9 600 000	8 496 000	0.16
VAUD, CANTON OF-REG-S 2.00000% 13-24.10.33*	CHF	6 350 000			6 350 000	6 638 925	0.12
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	2 000 000			2 000 000	1 801 000	0.03
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF	5 400 000			5 400 000	5 343 300	0.10
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF	5 900 000			5 900 000	5 752 500	0.11
WALLISER KANTONALBANK-REG-S 0.20000% 16-19.08.24*	CHF	520 000		520 000			
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF	1 380 000			1 380 000	1 334 460	0.02
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	15 000 000		270 000	14 730 000	13 986 135	0.26
WALLISER KANTONALBANK-REG-S 0.15000% 20-05.10.32*	CHF	3 390 000			3 390 000	2 895 060	0.05
WALLISER KANTONALBANK-REG-S 0.10000% 21-18.04.31*	CHF	6 560 000			6 560 000	5 785 920	0.11
WALLISER KANTONALBANK-REG-S 0.12500% 21-15.09.33*	CHF		400 000	400 000			
WALLISER KANTONALBANK-REG-S 0.30000% 22-07.02.30*	CHF		500 000	500 000			
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF		1 250 000		1 250 000	1 258 750	0.02
WASSERWERKE ZUG AG-REG-S 0.20000% 21-29.09.33*	CHF	570 000		570 000			
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	3 460 000			3 460 000	3 466 920	0.06
WINTERTHUR, CITY OF 0.30000% 15-10.12.27*	CHF	130 000		130 000			
WINTERTHUR, CITY OF-REG-S 1.50000% 13-24.01.36*	CHF	2 510 000	2 000 000		4 510 000	4 340 875	0.08

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF	3 450 000			3 450 000	3 617 325	0.07	
WINTERTHUR, CITY OF-REG-S 0.15000% 18-26.03.25*	CHF	520 000		520 000				
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-08.09.25*	CHF	8 765 000			8 765 000	8 817 590	0.16	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-30.11.34*	CHF	3 900 000			3 900 000	3 952 650	0.07	
ZUERCHER KANTONALBANK 2.50000% 11-29.03.44*	CHF	2 065 000			2 065 000	2 238 460	0.04	
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	2 900 000			2 900 000	3 050 800	0.06	
ZUERCHER KANTONALBANK-REG-S 1.12500% 13-29.01.24*	CHF	3 260 000		3 260 000				
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	19 150 000		340 000	18 810 000	17 559 135	0.32	
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF	14 300 000	540 000	270 000	14 570 000	14 030 910	0.26	
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF	3 820 000			3 820 000	3 594 620	0.07	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	17 840 000	1 000 000	340 000	18 500 000	17 630 500	0.33	
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF	10 060 000		600 000	10 660 000	10 329 540	0.19	
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	4 000 000	1 250 000		5 250 000	4 966 500	0.09	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	7 470 000		7 470 000				
ZUERCHER KANTONALBANK-REG-S 0.15000% 19-25.01.27*	CHF	4 600 000	1 000 000		5 600 000	5 342 400	0.10	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	990 000			990 000	906 840	0.02	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	13 970 000		250 000	13 720 000	12 121 620	0.22	
ZUERICH, CANTON OF-REG-S 1.00000% 12-03.12.25*	CHF	850 000		850 000				
ZUERICH, CANTON OF-REG-S 1.25000% 12-03.12.32*	CHF	600 000	600 000	600 000	600 000	587 400	0.01	
ZUERICH, CANTON OF-REG-S 1.00000% 14-06.10.27*	CHF	500 000		500 000				
ZUERICH, CANTON OF-REG-S 0.10000% 20-23.06.45*	CHF	5 360 000	950 000		6 310 000	4 536 890	0.08	
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	6 110 000		6 110 000				
ZUERICH, CITY OF-REG-S 2.55000% 06-10.03.36*	CHF	11 110 000			11 110 000	12 209 890	0.23	
ZUERICH, CITY OF-REG-S 2.62500% 11-10.06.38*	CHF	2 560 000			2 560 000	2 886 400	0.05	
ZUERICH, CITY OF-REG-S 1.50000% 12-12.04.32*	CHF	650 000		650 000				
ZUERICH, CITY OF-REG-S 1.00000% 12-05.12.23*	CHF	2 490 000		2 490 000				
ZUERICH, CITY OF-REG-S 1.62500% 13-26.09.24*	CHF	1 410 000		1 410 000				
ZUERICH, CITY OF-REG-S 1.00000% 14-30.03.27*	CHF	900 000		900 000				
ZUERICH, CITY OF-REG-S 0.70000% 17-24.11.39*	CHF		3 000 000		3 000 000	2 607 000	0.05	
ZUERICH, CITY OF-REG-S 0.95000% 18-19.12.42*	CHF	900 000		900 000				
ZUERICH, CITY OF-REG-S 0.25000% 21-24.11.51*	CHF	3 000 000			3 000 000	2 101 500	0.04	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	1 380 000			1 380 000	1 328 940	0.02	
ZUG ESTATES HOLDING AG-REG-S 0.75000% 22-17.04.29*	CHF	2 060 000			2 060 000	1 903 440	0.04	
ZUGER KANTONALBANK 0.50000% 15-03.03.27*	CHF	4 740 000			4 740 000	4 578 840	0.08	
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF	14 250 000		260 000	13 990 000	12 688 930	0.23	
ZUGER KANTONALBANK 1.50000% 12-05.06.37*	CHF	4 900 000			4 900 000	4 686 850	0.09	
ZUGER KANTONALBANK AG 1.50000% 11-28.11.23*	CHF	2 420 000		2 420 000				
ZUGER KANTONALBANK AG 1.50000% 12-20.11.37*	CHF	2 550 000			2 550 000	2 433 975	0.04	
ZUGER KANTONALBANK AG 0.37500% 16-15.12.27*	CHF	2 900 000			2 900 000	2 753 550	0.05	
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	13 750 000		250 000	13 500 000	12 102 750	0.22	
ZUGER KANTONALBANK AG 0.10000% 20-14.10.31*	CHF	2 900 000			2 900 000	2 530 250	0.05	
ZURICH INSURANCE CO-REG-S 1.50000% 14-22.07.26*	CHF	4 900 000			4 900 000	4 887 750	0.09	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	560 000		560 000				
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	2 950 000			2 950 000	2 876 250	0.05	
ZURICH INSURANCE CO-REG-S 0.75000% 19-22.10.27*	CHF	90 000		90 000				
TOTAL CHF						3 981 729 048	73.58	
Total Bonds, fixed rate						3 981 729 048	73.58	

Bonds, zero coupon

CHF

AARGAUISCHE KANTONALBANK-REG-S 0.00000% 19-17.09.29*	CHF	7 900 000			7 900 000	7 141 600	0.13	
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	2 500 000			2 500 000	2 424 250	0.04	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	8 900 000			8 900 000	8 472 800	0.16	
BASEL-STADT, CANTON OF-REG-S 0.00000% 16-04.09.26*	CHF	2 130 000	600 000		2 730 000	2 627 625	0.05	
BASEL-STADT, CANTON OF-REG-S 0.00000% 16-05.09.29*	CHF	400 000		400 000				
BASEL-STADT, CANTON OF-REG-S 0.00000% 17-22.11.24*	CHF	2 400 000		2 400 000				
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	16 880 000		300 000	16 580 000	13 537 570	0.25	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	7 070 000			7 070 000	6 292 300	0.12	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 0.00000% 21-22.12.31*	CHF	4 800 000			4 800 000	4 209 600	0.08	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF	5 125 000			5 125 000	4 584 313	0.08	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	5 450 000			5 450 000	4 768 750	0.09	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	10 390 000			10 390 000	5 844 375	0.11	
GENEVA, CANTON OF-REG-S 0.00000% 19-26.05.28*	CHF	3 090 000			3 090 000	2 898 420	0.05	
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF	5 400 000			5 400 000	4 887 000	0.09	
GLARNER KANTONALBANK-REG-S 0.00000% 20-06.09.28*	CHF	7 600 000			7 600 000	7 033 800	0.13	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.00000% 19-27.09.29*	CHF		200 000	200 000				
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	9 610 000	300 000		9 910 000	9 176 660	0.17	
NIDWALDNER KANTONALBANK-REG-S 0.00000% 19-05.11.29*	CHF		1 750 000		1 750 000	1 570 625	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	950 000		950 000				

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF 28 650 000	7 500 000	650 000	35 500 000	22 205 250	0.41	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF 21 360 000		380 000	20 980 000	19 910 020	0.37	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF 3 930 000			3 930 000	3 671 406	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF 8 590 000			8 590 000	5 742 415	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-26.02.30*	CHF	1 000 000		1 000 000	902 000	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-17.11.27*	CHF 530 000		530 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-14.06.24*	CHF 2 550 000		2 550 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-27.01.27*	CHF 12 140 000	2 000 000	250 000	13 890 000	13 214 946	0.24	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-02.10.26*	CHF 13 250 000	1 000 000	260 000	13 990 000	13 367 445	0.25	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-10.09.37*	CHF 4 620 000			4 620 000	3 594 360	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF 16 400 000		300 000	16 100 000	14 208 250	0.26	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-21.06.28*	CHF 530 000	3 000 000		3 530 000	3 284 312	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF 1 600 000			1 600 000	1 441 920	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-05.02.29*	CHF 5 600 000			5 600 000	5 152 560	0.10	
PFANDBRIEFZENTR SCHWEIZ KANT BK-REG-S 0.00000% 21-18.03.33*	CHF 7 000 000			7 000 000	5 946 500	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 21-15.02.36*	CHF 43 640 000	1 500 000	810 000	44 330 000	35 335 443	0.65	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 21-13.03.28*	CHF 4 030 000	3 000 000		7 030 000	6 566 020	0.12	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 20-19.07.30*	CHF 6 570 000			6 570 000	5 883 435	0.11	
PSP SWISS PROPERTY AG 0.00000% 16-01.09.23*	CHF 1 875 000		1 875 000				
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF 7 400 000	200 000		7 600 000	6 631 000	0.12	
RHAETISCHE BAHN STAMM 0.00000% 16-01.09.31*	CHF 3 050 000			3 050 000	2 716 025	0.05	
SOLOTHURN, CANTON OF-REG-S 0.00000% 17-27.10.25*	CHF	1 500 000		1 500 000	1 457 250	0.03	
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	100 000	100 000				
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF 4 400 000	4 250 000		8 650 000	5 678 725	0.10	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF 5 600 000			5 600 000	5 149 200	0.10	
SWISSGRID AG-REG-S 0.00000% 21-30.06.26*	CHF 130 000		130 000				
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF 37 660 000	14 600 000	930 000	51 330 000	48 522 249	0.90	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF 19 930 000	17 461 000	670 000	36 721 000	32 736 772	0.60	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF 22 300 000	15 768 000	690 000	37 378 000	30 986 362	0.57	
SWITZERLAND-REG-S 0.00000% 23-26.06.34*	CHF	5 000 000	5 000 000				
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.00000% 20-24.02.32*	CHF	1 500 000		1 500 000	1 274 774	0.02	
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF 2 750 000			2 750 000	2 477 750	0.05	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF 10 475 000			10 475 000	10 097 900	0.19	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF 7 360 000			7 360 000	7 076 640	0.13	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF 11 900 000	210 000		11 690 000	10 655 435	0.20	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF 4 380 000			4 380 000	3 922 290	0.07	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF 4 300 000	5 000 000		9 300 000	7 853 850	0.15	
ZUERICH, CANTON OF-REG-S 0.00000% 18-27.06.25*	CHF 200 000		200 000				
ZUERICH, CANTON OF-REG-S 0.00000% 20-23.06.28*	CHF 10 340 000			10 340 000	9 745 450	0.18	
ZUERICH, CITY OF-REG-S 0.00000% 20-26.10.60*	CHF 2 900 000			2 900 000	1 653 427	0.03	
ZUERICH, CITY OF-REG-S 0.00000% 21-25.11.30*	CHF	2 000 000		2 000 000	1 798 000	0.03	
TOTAL CHF					436 329 068	8.06	
Total Bonds, zero coupon					436 329 068	8.06	
Total Securities traded on an exchange					5 281 890 222	97.60	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Switzerland

UBS (CH) INST FUND-BONDS CHF INLAND CORPORATE PASSIVE II LUX**	CHF	5		5	533 491	0.01	
TOTAL Switzerland					533 491	0.01	
Total Investment certificates, open end					533 491	0.01	
Total Securities traded neither on an exchange nor on a regulated market					533 491	0.01	
Total securities and similar instruments					5 282 423 713	97.61	
(thereof in lending						0.00)	
Bank deposits at sight					94 118 426	1.74	
Other assets					35 231 521	0.65	
Total fund assets					5 411 773 660	100.00	
Short-term bank liabilities					-65 566 516		
Other liabilities					-2 207		
Net fund assets					5 346 204 937		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets³
Investments valued at prices paid on the main market	5 281 890 222	97.60
Investments valuation based on market-observed parameters	533 491	0.01
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	5 282 423 713	97.61

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

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund
– Bonds CHF Inland Passive II Class I-X
During the period under review, securities (instead of in cash) in the value of CHF 46 201 633.96 were deposited which corresponds to 43 302.4275 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of “soft commission arrangements”.

Remuneration of the Fund Management

See separate information at the end of the report.

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:

<i>UBS (CH) Institutional Fund</i>	
<i>– Bonds CHF Inland Passive II</i>	
<i>Class I-B</i>	0.05%
<i>Class I-X</i>	0.00%

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Bonds CHF Prime Ausland

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		359 910 840.63	337 770 527.63	333 804 409.00
Class I-A1	CH0022466079			
Net asset value per unit in CHF		979.31	949.60	1 034.79
Issue and redemption price per unit in CHF ¹		978.23	949.60	1 034.79
Number of units outstanding		26 993.7200	4 438.8200	4 438.8200
Class I-X	CH0022466178			
Net asset value per unit in CHF		998.06	966.04	1 050.81
Issue and redemption price per unit in CHF ¹		996.96	966.04	1 050.81
Number of units outstanding		14 900.9640	12 899.6730	11 951.0770
Class U-X	CH0318156509			
Net asset value per unit in CHF		92 475.78	89 509.35	97 363.78
Issue and redemption price per unit in CHF ¹		92 374.06	89 509.35	97 363.78
Number of units outstanding		3 445.2650	3 587.2650	3 252.2650

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	3.1%	-8.1%	-1.6%
Class I-X	CHF	3.4%	-7.9%	-1.4%
Class U-X	CHF	3.4%	-7.9%	-1.4%
Benchmark:				
SBI® Foreign AAA-AA (TR)	CHF	3.0%	-0.08	-1.7%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

France	14.75
Suprationals	14.11
United States of America	10.96
Canada	10.87
Germany	9.71
South Korea	9.38
Australia	7.59
United Kingdom	4.38
United Arab Emirates	3.32
Sweden	2.93
Others	11.25
TOTAL	99.25

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	1 225 843.99	4 343 929.97
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	357 774 237.33	333 083 117.12
Derivative financial instruments	-97 855.90	505 494.00
Other assets	1 584 666.47	838 890.57
TOTAL fund assets	360 486 891.89	338 771 431.66
Loans	-570 000.96	-999 973.30
Other liabilities	-6 050.30	-930.73
Net fund assets	359 910 840.63	337 770 527.63

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	19 123.31	49.17
Negative interest	-13 245.99	-35 404.65
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 676 850.03	1 839 494.47
Offset payments from securities lending	140 028.70	106 858.90
Income from securities lending	28 162.97	17 292.56
Purchase of current net income on issue of units	108 913.83	227 134.95
TOTAL income	2 959 832.85	2 155 425.40
Expenses		
Interest payable	-9 117.36	-5 100.30
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-30 776.33	-12 305.57
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 U-X	0.00	0.00
Other expenses	-2 964.39	-214.10
Payment of current net income on redemption of units	-131 899.68	-143 796.46
TOTAL expenses	-190 196.56	-176 855.23
Net income	2 769 636.29	1 978 570.17
Realized capital gains and losses ¹	-4 251 310.89	-2 536 535.37
Realized result	-1 481 674.60	-557 965.20
Unrealized capital gains and losses	13 590 663.28	-27 019 171.07
TOTAL result	12 108 988.68	-27 577 136.27

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	2 769 636.29	1 978 570.17
Available for distribution	2 769 636.29	1 978 570.17
Less federal withholding tax ¹	-969 372.70	-692 499.56
Net income retained for reinvestment	-1 800 263.59	-1 286 070.61
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	337 770 527.63	333 804 409.00
Paid federal withholding tax	-706 221.63	-680 626.17
Balance of unit movements	10 737 545.95	32 223 881.07
Total result	12 108 988.68	-27 577 136.27
Net fund assets at the end of the reporting period	359 910 840.63	337 770 527.63

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	4 438.8200	4 438.8200
Units issued	22 974.2000	0.0000
Units redeemed	-419.3000	0.0000
Situation at the end of the period	26 993.7200	4 438.8200
Difference between units issued and units redeemed	22 554.9000	0.0000
Class I-X		
Situation at the beginning of the financial year	12 899.6730	11 951.0770
Units issued	2 253.0000	2 491.5610
Units redeemed	-251.7090	-1 542.9650
Situation at the end of the period	14 900.9640	12 899.6730
Difference between units issued and units redeemed	2 001.2910	948.5960
Class U-X		
Situation at the beginning of the financial year	3 587.2650	3 252.2650
Units issued	198.0000	777.0000
Units redeemed	-340.0000	-442.0000
Situation at the end of the period	3 445.2650	3 587.2650
Difference between units issued and units redeemed	-142.0000	335.0000

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	5.047
Less federal withholding tax ¹	CHF	-1.767
Net accumulation per unit	CHF	3.280

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	7.881
Less federal withholding tax ¹	CHF	-2.759
Net accumulation per unit	CHF	5.122

Class U-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	730.26
Less federal withholding tax ¹	CHF	-255.59
Net accumulation per unit	CHF	474.67

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CHF								
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	1 500 000		1 000 000	500 000	448 000	0.12	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF		840 000		840 000	842 100	0.23	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	2 400 000		1 000 000	1 400 000	1 373 400	0.38	
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF		3 400 000		3 400 000	3 381 300	0.94	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	5 500 000			5 500 000	5 378 450	1.49	
TRANSPOWER NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	455 000			455 000	415 870	0.12	
TOTAL CHF						11 839 120	3.28	
Total Notes, fixed rate						11 839 120	3.28	

Medium term notes, fixed rate

CHF

ABN AMRO BANK NV-REG-S 3.37500% 06-15.08.31*	CHF	700 000			700 000	783 300	0.22	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	1 000 000			1 000 000	973 500	0.27	
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	4 000 000			4 000 000	3 702 000	1.03	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF		1 500 000		1 500 000	1 500 000	0.42	
ALBERTA, PROVINCE OF-REG-S 0.25000% 20-20.04.28*	CHF	2 000 000		1 000 000	1 000 000	947 000	0.26	
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	1 000 000		1 000 000				
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	1 000 000			1 000 000	911 500	0.25	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	600 000			600 000	588 900	0.16	
BANCO SANTANDER SA-REG-S 1.32750% 22-10.06.25*	CHF	500 000		500 000				
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF		1 600 000		1 600 000	1 619 200	0.45	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	2 000 000			2 000 000	1 941 000	0.54	
BANK OF NOVA SCOTIA-REG-S 0.29750% 20-03.04.28*	CHF	800 000		400 000	400 000	376 400	0.10	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	1 000 000			1 000 000	860 500	0.24	1 000 000
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	400 000			400 000	365 000	0.10	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	1 000 000			1 000 000	954 500	0.26	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		2 700 000		2 700 000	2 728 350	0.76	
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF		3 700 000		3 700 000	3 792 500	1.05	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	2 140 000		2 140 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	1 100 000		450 000	650 000	620 100	0.17	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	4 540 000			4 540 000	4 133 670	1.15	
BANQUE FEDERAT DU CREDIT MUTUEL-REG-S 0.40000% 19-12.02.24*	CHF	1 650 000		1 650 000				
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF		2 400 000		2 400 000	2 463 600	0.68	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	2 350 000			2 350 000	2 238 375	0.62	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 2.00000% 14-22.05.24*	CHF	170 000		170 000				
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF	285 000		285 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	210 000		210 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	1 450 000			1 450 000	1 412 300	0.39	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	2 000 000	1 000 000		3 000 000	2 692 500	0.75	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	385 000		385 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF		1 800 000		1 800 000	1 812 600	0.50	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF		1 500 000	800 000	700 000	696 850	0.19	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	2 000 000		1 000 000	1 000 000	892 000	0.25	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	1 400 000		1 400 000				
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	1 000 000			1 000 000	983 000	0.27	
BERLIN-HANNOVERSCHE HYPOTHKBNK-REG-S 0.25000% 21-10.03.31*	CHF	1 750 000			1 750 000	1 503 250	0.42	
BNG BANK NV 1.68750% 23-19.05.30*	CHF		1 500 000	1 000 000	500 000	508 250	0.14	
BNG BANK NV 2.12500% 10-09.11.29*	CHF	600 000			600 000	622 500	0.17	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000			800 000	743 600	0.21	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF		2 800 000	1 000 000	1 800 000	1 825 200	0.51	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF		2 000 000	1 000 000	1 000 000	1 023 773	0.28	800 000
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	1 000 000			1 000 000	909 500	0.25	
CAISSE D'AMORTIS DE LA DETE SOCLE-REG-S 2.50000% 11-09.12.25*	CHF	1 000 000		1 000 000				
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.30000% 17-12.11.27*	CHF	2 600 000			2 600 000	2 479 100	0.69	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	100 000		100 000				
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 22-28.11.29*	CHF		1 400 000		1 400 000	1 416 100	0.39	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 000 000			1 000 000	966 000	0.27	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	1 600 000		1 600 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	1 000 000		1 000 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	1 000 000			1 000 000	957 000	0.27	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF	1 500 000			1 500 000	1 350 750	0.37	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF	1 200 000			1 200 000	1 180 560	0.33	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	3 000 000			3 000 000	2 975 400	0.83	250 000
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	3 700 000		700 000	3 000 000	2 919 000	0.81	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	3 000 000	1 000 000		4 000 000	3 366 000	0.93	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	1 600 000			1 600 000	1 533 600	0.43	
CIE DE FINANCEMENT FONCIER SA 1.83750% 23-18.07.30*	CHF		1 000 000		1 000 000	1 009 500	0.28	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	1 500 000			1 500 000	1 485 000	0.41	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	5 000 000		3 000 000	2 000 000	1 923 000	0.53	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	1 400 000			1 400 000	1 249 500	0.35	180 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	1 000 000			1 000 000	919 000	0.25	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	1 100 000			1 100 000	960 850	0.27	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	1 550 000		1 000 000	550 000	542 300	0.15	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	1 100 000			1 100 000	1 073 600	0.30	
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF		1 500 000		1 500 000	1 515 000	0.42	
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 2.50000% 06-24.02.31*	CHF	2 500 000			2 500 000	2 631 250	0.73	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF		2 000 000		2 000 000	2 017 000	0.56	
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF		6 300 000		6 300 000	6 306 930	1.75	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF		1 000 000		1 000 000	959 500	0.27	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	1 905 000			1 905 000	1 831 658	0.51	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	1 000 000			1 000 000	973 000	0.27	
CORPORACION ANDINA DE FOMENTO 2.55250% 23-25.10.29*	CHF			1 000 000	1 000 000	1 014 000	0.28	
COUNCIL OF EUROPE DEVELOPMENT BANK 1.62500% 23-30.06.29*	CHF		500 000		500 000	509 250	0.14	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	2 000 000			2 000 000	1 929 000	0.54	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	1 000 000			1 000 000	962 500	0.27	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	815 000			815 000	786 883	0.22	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF	300 000			300 000	285 600	0.08	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	1 000 000			1 000 000	970 500	0.27	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	300 000			300 000	283 800	0.08	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	2 100 000			2 100 000	1 927 800	0.53	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF		1 000 000		1 000 000	1 009 000	0.28	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	1 200 000			1 200 000	1 083 600	0.30	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	1 100 000		800 000	300 000	268 950	0.07	115 000
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		1 200 000		1 200 000	1 218 600	0.34	
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF	1 400 000		1 400 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	1 500 000		1 500 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	150 000		150 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	3 000 000			3 000 000	2 752 500	0.76	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	1 500 000	800 000		2 300 000	1 991 800	0.55	730 000
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	2 700 000			2 700 000	2 493 450	0.69	
CREDIT AGRICOLE SA LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	2 000 000			2 000 000	1 790 000	0.50	
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF	1 200 000		1 200 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	1 400 000			1 400 000	1 292 200	0.36	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	1 000 000			1 000 000	953 000	0.26	985 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	3 180 000			3 180 000	2 908 428	0.81	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	1 550 000			1 550 000	1 360 125	0.38	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	4 000 000			4 000 000	3 464 000	0.96	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	4 000 000	1 000 000	2 000 000	3 000 000	2 430 000	0.67	
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF	1 000 000		1 000 000				
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF		960 000		960 000	1 023 840	0.28	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF		1 500 000		1 500 000	1 515 750	0.42	
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	3 000 000		3 000 000				
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	1 500 000			1 500 000	1 460 250	0.41	
EUROPEAN INVESTMENT BANK-REG-S 3.12500% 06-30.06.36*	CHF	500 000			500 000	587 750	0.16	500 000
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF	3 500 000			3 500 000	3 403 750	0.94	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	2 250 000			2 250 000	2 225 475	0.62	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	3 000 000			3 000 000	2 761 500	0.77	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	2 300 000		2 300 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	4 350 000			4 350 000	4 263 000	1.18	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	3 325 000		1 325 000	2 000 000	1 922 000	0.53	1 000 000
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	1 000 000			1 000 000	931 500	0.26	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	2 400 000		200 000	2 200 000	2 073 500	0.58	335 000
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	400 000			400 000	370 600	0.10	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	1 000 000			1 000 000	852 000	0.24	
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	1 500 000			1 500 000	1 458 000	0.40	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	4 000 000	3 000 000	400 000	6 600 000	6 369 000	1.77	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	1 500 000		500 000	1 000 000	880 000	0.24	1 000 000
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	1 200 000			1 200 000	1 063 362	0.29	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF		1 800 000		1 800 000	1 791 900	0.50	
KOMMUNEKREDIT-REG-S 2.87500% 06-13.10.31*	CHF	2 000 000		500 000	1 500 000	1 652 250	0.46	
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF	575 000			575 000	560 338	0.16	
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF	2 700 000		2 700 000				
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	2 750 000			2 750 000	2 692 250	0.75	60 000
KOREA DEVELOPMENT BANK 0.17000% 21-22.07.31*	CHF	1 000 000	1 800 000		2 800 000	2 448 600	0.68	985 000
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	2 300 000		400 000	1 900 000	1 845 850	0.51	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF	3 000 000		2 000 000	1 000 000	989 000	0.27	
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF	1 500 000		1 500 000				
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.05000% 19-19.07.27*	CHF	1 000 000			1 000 000	932 500	0.26	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	535 000			535 000	518 683	0.14	100 000
KOREA NATIONAL OIL CORP-REG-S 0.37300% 18-01.06.23*	CHF	1 500 000		1 500 000				
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	4 300 000		4 300 000				
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	3 000 000		3 000 000				
KOREA WESTERN POWER CO LTD-REG-S 0.12500% 19-27.02.24*	CHF	2 270 000			2 270 000	2 253 883	0.63	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.50000% 05-25.08.25*	CHF	2 000 000		2 000 000				
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	710 000			710 000	685 860	0.19	5 000
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	700 000			700 000	656 600	0.18	700 000
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	300 000			300 000	259 650	0.07	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF		2 200 000		2 200 000	2 256 100	0.63	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	2 800 000			2 800 000	2 696 400	0.75	2 330 000
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	2 000 000		200 000	1 800 000	1 682 100	0.47	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	3 100 000			3 100 000	2 814 800	0.78	135 000
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	1 000 000	1 000 000		2 000 000	1 779 000	0.49	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	1 800 000			1 800 000	1 808 100	0.50	165 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	600 000	845 000		1 445 000	1 299 778	0.36	400 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	1 000 000			1 000 000	952 000	0.26	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	500 000			500 000	491 750	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 19-15.03.34*	CHF	1 350 000			1 350 000	1 179 900	0.33	5 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	2 000 000			2 000 000	1 778 000	0.49	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	1 500 000			1 500 000	1 286 250	0.36	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	300 000			300 000	228 150	0.06	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	3 500 000			3 500 000	3 459 750	0.96	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF		1 000 000		1 000 000	1 009 500	0.28	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		1 700 000		1 700 000	1 714 450	0.48	
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF	1 600 000			1 600 000	1 025 616	0.28	
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	1 000 000			1 000 000	866 000	0.24	
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	1 800 000		1 800 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	1 500 000		500 000	1 000 000	943 500	0.26	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	3 600 000			3 600 000	3 279 600	0.91	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	1 500 000			1 500 000	1 404 750	0.39	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF		2 300 000		2 300 000	2 275 850	0.63	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		1 400 000		1 400 000	1 421 700	0.39	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	1 000 000			1 000 000	1 011 500	0.28	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	1 020 000			1 020 000	900 660	0.25	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	1 000 000			1 000 000	977 500	0.27	960 000
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	800 000		800 000				
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.62500% 17-21.08.37*	CHF	1 000 000			1 000 000	862 500	0.24	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S-0.00200% 21-04.03.41*	CHF	200 000			200 000	148 800	0.04	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	1 000 000			1 000 000	951 500	0.26	
NESTLE HOLDINGS INC-REG-S 0.55000% 17-04.10.32*	CHF	500 000			500 000	447 000	0.12	200 000
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	5 600 000			5 600 000	5 250 000	1.46	1 900 000
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	3 500 000			3 500 000	3 129 000	0.87	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF	3 400 000	1 000 000		4 400 000	3 845 600	1.07	1 985 000
NEW YORK LIFE GLOBAL FUNDING-REG-S 1.37500% 22-04.05.28*	CHF	1 000 000			1 000 000	977 000	0.27	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	2 100 000			2 100 000	2 053 800	0.57	
NORDEA BANK ABP-REG-S 0.25000% 15-27.11.23*	CHF	355 000		355 000				
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	2 300 000			2 300 000	2 199 950	0.61	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	1 000 000		1 000 000				
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF	1 000 000		500 000	500 000	466 250	0.13	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	700 000			700 000	599 200	0.17	700 000
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF	1 500 000			1 500 000	1 346 250	0.37	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	3 800 000	2 000 000		5 800 000	5 568 000	1.54	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	1 000 000			1 000 000	985 540	0.27	
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	1 000 000		400 000	600 000	531 600	0.15	100 000
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF		1 600 000		1 600 000	1 648 000	0.46	
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	1 500 000		1 500 000				
RABOBANK NEDERLAND NV 3.50000% 07-31.08.23*	CHF	1 000 000		1 000 000				
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	400 000			400 000	342 800	0.10	135 000
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	2 150 000			2 150 000	2 074 750	0.58	830 000

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	1 800 000		700 000	1 100 000	1 097 800	0.30	1 100 000
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF		1 000 000		1 000 000	997 500	0.28	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF		1 700 000		1 700 000	1 732 300	0.48	900 000
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		600 000		600 000	606 900	0.17	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF		900 000		900 000	916 200	0.25	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 15-21.08.28*	CHF	3 500 000		1 000 000	2 500 000	2 402 500	0.67	
SNCF RESEAU 2.62500% 11-11.03.37*	CHF	1 000 000			1 000 000	1 095 000	0.30	
SNCF RESEAU-REG-S 3.25000% 06-30.06.32*	CHF	800 000			800 000	899 600	0.25	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	2 000 000			2 000 000	1 923 000	0.53	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		2 100 000		2 100 000	2 115 750	0.59	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	400 000			400 000	364 200	0.10	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF	1 500 000		500 000	1 000 000	982 500	0.27	
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF		1 000 000		1 000 000	1 014 000	0.28	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		1 100 000		1 100 000	1 109 350	0.31	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		1 000 000		1 000 000	1 016 000	0.28	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.000001% 21-21.05.24*	CHF	1 600 000		1 600 000				
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	2 450 000		1 000 000	1 450 000	1 330 375	0.37	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		1 000 000		1 000 000	1 006 000	0.28	
WELLS FARGO & CO-REG-S 1.12500% 20-26.05.28*	CHF	700 000			700 000	663 250	0.18	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	1 500 000		1 000 000	500 000	485 000	0.13	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	2 630 000	700 000		3 330 000	3 118 545	0.87	625 000
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	690 000		690 000				
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	3 100 000			3 100 000	2 963 600	0.82	
TOTAL CHF						277 608 555	77.01	
Total Medium term notes, fixed rate						277 608 555	77.01	

Medium term notes, zero coupon

CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	400 000			400 000	372 400	0.10	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	800 000		800 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	1 100 000			1 100 000	1 069 200	0.30	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	1 600 000			1 600 000	1 576 960	0.44	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	2 100 000		2 100 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	500 000			500 000	485 250	0.13	
TOTAL CHF						3 503 810	0.97	
Total Medium term notes, zero coupon						3 503 810	0.97	

Bonds, fixed rate

CHF

AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	650 000			650 000	624 650	0.17	
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	2 500 000			2 500 000	2 367 500	0.66	
ASIAN DEVELOPMENT BANK-REG-S 2.75000% 10-12.02.30*	CHF	1 050 000		450 000	600 000	650 100	0.18	
ASIAN INFRASTRUCTURE INVESTMENT-REG-S 1.75000% 23-26.06.30*	CHF		700 000		700 000	712 250	0.20	700 000
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF		1 600 000		1 600 000	1 627 200	0.45	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	800 000			800 000	783 200	0.22	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	1 200 000			1 200 000	1 138 200	0.32	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF		1 000 000		1 000 000	1 010 500	0.28	
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	2 000 000		1 000 000	1 000 000	1 000 000	0.28	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		1 000 000		1 000 000	1 007 000	0.28	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	5 000 000			5 000 000	5 010 000	1.39	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	3 040 000			3 040 000	2 853 040	0.79	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	500 000			500 000	486 000	0.13	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	3 000 000			3 000 000	2 979 000	0.83	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF		1 000 000		1 000 000	1 012 000	0.28	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF		2 000 000		2 000 000	1 994 000	0.55	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		1 600 000		1 600 000	1 616 000	0.45	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	500 000			500 000	539 000	0.15	
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	1 255 000		455 000	800 000	816 400	0.23	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF	700 000		700 000				
EXPORT-IMPORT BANK OF KOREA 2.01750% 23-14.11.28*	CHF		500 000		500 000	504 750	0.14	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF		1 450 000		1 450 000	1 450 725	0.40	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	500 000			500 000	447 500	0.12	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	800 000	500 000		1 300 000	1 307 800	0.36	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	1 000 000	500 000		1 500 000	1 539 750	0.43	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF		1 800 000		1 800 000	1 806 300	0.50	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		3 800 000		3 800 000	3 838 000	1.06	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	700 000		700 000	634 900	0.18	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	2 000 000	2 000 000				
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	1 800 000		1 800 000	1 783 800	0.49	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF		2 000 000	2 000 000	2 003 000	0.56	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF		3 000 000	3 000 000	3 049 500	0.85	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF	2 055 000		2 055 000	1 982 048	0.55	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	1 800 000	1 000 000	800 000	748 000	0.21	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	2 400 000	1 000 000	3 400 000	3 002 200	0.83	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.87500% 05-25.02.30*	CHF	2 000 000	1 000 000	1 000 000	1 089 500	0.30	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 3.25000% 06-25.07.36*	CHF	850 000		850 000	999 600	0.28	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF	1 000 000	1 000 000				
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	4 650 000	1 450 000	3 200 000	3 315 200	0.92	
ROYAL BANK OF CANADA-REG-S 0.15500% 20-06.04.27*	CHF	1 000 000		1 000 000	952 500	0.26	
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	1 260 000		1 260 000	1 170 540	0.32	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	2 500 000	2 500 000				
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF		2 600 000	2 600 000	2 645 500	0.73	
TOTAL CHF					62 497 153	17.34	
Total Bonds, fixed rate					62 497 153	17.34	

Bonds, zero coupon

CHF

KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	500 000	500 000				
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	3 000 000	3 000 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	2 400 000		2 400 000	2 325 600	0.65	
TOTAL CHF					2 325 600	0.65	
Total Bonds, zero coupon					2 325 600	0.65	
Total Securities traded on an exchange					357 774 237	99.25	
Total securities and similar instruments					357 774 237	99.25	
(thereof in lending)					20 631 621	5.72	
Bank deposits at sight					1 225 844	0.34	
Derivative financial instruments					-97 856	-0.03	
Other assets					1 584 667	0.44	
Total fund assets					360 486 892	100.00	
Short-term bank liabilities					-570 001		
Other liabilities					-6 050		
Net fund assets					359 910 841		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	357 774 237	99.25
Investments valuation based on market-observed parameters	-97 856	-0.03
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
TOTAL	357 676 381	99.22

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)

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 PAYER 2.10000% 23-10.03.25**	288 500 000	CHF	10 000 000	-112 538	-0.03
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	288 500 000	CHF			
UBS/INTEREST RATE SWAP PAYER 2.05750% 23-09.03.25**	262 000 000	CHF	9 000 000	-93 894	-0.03
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	262 000 000	CHF			
			19 000 000	-206 432	-0.06

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					
UBS/INTEREST RATE SWAP REC 2.03000% 23-03.03.38**	2 500 000	CHF	2 500 000	108 576	0.03
UBS/INTEREST RATE SWAP PAYER SARON O/N 23-03.03.38	2 500 000	CHF			
			2 500 000	108 576	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	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAYER 2.10000% 23-10.03.25	CHF	10 000 000	10 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	CHF	10 000 000	10 000 000
UBS/INTEREST RATE SWAP PAYER 2.05750% 23-09.03.25	CHF	9 000 000	9 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	CHF	9 000 000	9 000 000

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	2 500 000
UBS/INTEREST RATE SWAP PAYER SARON O/N 23-03.03.38	CHF	2 500 000

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	21 224 039.85	5.90%
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.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Bonds CHF Prime Ausland
Class I-A1
Class I-X
Class U-X

0.28%
0.01%
0.01%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Bonds USD Inflation-linked Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in USD		403 155 710.55	283 319 966.43	340 896 815.66
Class I-A1	CH0589187332			
Net asset value per unit in USD		917.16	925.69	1 049.29
Number of units outstanding		13 476.0000	13 400.0000	13 400.0000
Class I-X	CH0228562168			
Net asset value per unit in USD		1 166.08	1 175.30	1 330.51
Number of units outstanding		335 137.0170	230 508.6920	245 647.9590

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	USD	-0.8%	-11.7%	-
Class I-X	USD	-0.6%	-11.5%	6.9%
Benchmark:				
Bloomberg U.S. TIPS Index	USD	-0.7%	-11.5%	7.1%

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	99.62
TOTAL	99.62

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

Statement of assets

	31.10.2023	31.10.2022
Market values	USD	USD
Bank deposits		
– at sight	824 500.01	375 938.20
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	401 619 540.71	282 516 742.52
Other assets	713 948.16	429 487.22
TOTAL fund assets	403 157 988.88	283 322 167.94
Other liabilities	-2 278.33	-2 201.51
Net fund assets	403 155 710.55	283 319 966.43

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	USD	USD
Income from bank assets	9 929.44	0.00
Negative interest	-373.37	0.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 120 271.81	1 971 172.69
Purchase of current net income on issue of units	1 963 141.29	26 538.32
TOTAL income	4 092 969.17	1 997 711.01
Expenses		
Interest payable	0.00	-290.44
Audit expenses	-16 254.94	-16 261.09
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-27 835.61	-29 864.74
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-6 302.70	-838.76
Payment of current net income on redemption of units	-975 193.05	-65 354.09
TOTAL expenses	-1 025 586.30	-112 609.12
Net income	3 067 382.87	1 885 101.89
Realized capital gains and losses	-1 941 325.79	7 740 592.44
Realized result	1 126 057.08	9 625 694.33
Unrealized capital gains and losses	-6 175 545.92	-47 024 476.84
TOTAL result	-5 049 488.84	-37 398 782.51

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net income of the financial year	3 067 382.87	1 885 101.89
Available for distribution	3 067 382.87	1 885 101.89
Less federal withholding tax ¹	-1 073 584.00	-659 785.66
Net income retained for reinvestment	-1 993 798.87	-1 225 316.23
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net fund assets at the beginning of the financial year	283 319 966.43	340 896 815.66
Paid federal withholding tax	-526 281.37	-666 902.22
Balance of unit movements	125 411 514.33	-19 511 164.50
Total result	-5 049 488.84	-37 398 782.51
Net fund assets at the end of the reporting period	403 155 710.55	283 319 966.43

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	13 400.0000	13 400.0000
Units issued	76.0000	0.0000
Units redeemed	0.0000	0.0000
Situation at the end of the period	13 476.0000	13 400.0000
Difference between units issued and units redeemed	76.0000	0.0000
Class I-X		
Situation at the beginning of the financial year	230 508.6920	245 647.9590
Units issued	271 937.3350	5 847.5580
Units redeemed	-167 309.0100	-20 986.8250
Situation at the end of the period	335 137.0170	230 508.6920
Difference between units issued and units redeemed	104 628.3250	-15 139.2670

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	USD	4.931
Less federal withholding tax ¹	USD	-1.726
Net accumulation per unit	USD	3.205

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	USD	8.954
Less federal withholding tax ¹	USD	-3.134
Net accumulation per unit	USD	5.820

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Treasury notes, fixed rate								
USD								
AMERICA, UNITED STATES OF 0.12500% 21-15.02.51*	USD	3 399 900	3 575 000	2 485 700	4 489 200	2 770 240	0.69	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 21-15.04.26*	USD	6 208 300	7 068 900	4 996 600	8 280 600	9 065 712	2.25	
AMERICA, UNITED STATES OF 0.125%INFLATION LINKED 21-15.07.31*	USD	9 515 100	11 216 400	7 742 700	12 988 800	12 452 495	3.09	
TOTAL USD						24 288 446	6.02	
Total Treasury notes, fixed rate						24 288 446	6.02	
Treasury notes, floating rate								
USD								
AMERICA, UNITED STATES OF 3.625%/CPI INDEX 98-15.04.28*	USD	2 108 800	2 246 200	1 507 500	2 847 500	5 640 821	1.40	
AMERICA, UNITED STATES OF 3.875%/CPI LINKED 99-15.04.29*	USD	2 444 200	2 674 000	1 799 500	3 318 700	6 609 939	1.64	
AMERICA, UNITED STATES OF 3.375%/CPI LINKED 01-15.04.32*	USD	966 400	800 000	560 000	1 206 400	2 210 607	0.55	
AMERICA, UNITED STATES OF 2.375%/CPI LINKED 04-15.01.25*	USD	4 052 300	4 200 000	2 850 000	5 402 300	8 687 839	2.15	
AMERICA, UNITED STATES OF 2.000%/CPI LINKED 06-15.01.26*	USD	2 753 500	3 005 900	2 142 900	3 616 500	5 481 929	1.36	
AMERICA, UNITED STATES OF 2.375%/CPI LINKED 07-15.01.27*	USD	2 703 600	2 600 000	1 334 400	3 969 200	5 980 925	1.48	
AMERICA, UNITED STATES OF 2.500%/CPI LINKED 09-15.01.29*	USD	2 498 000	2 390 000	1 546 700	3 341 300	4 771 860	1.18	
AMERICA, UNITED STATES OF 2.125%/CPI IDX LKND 10-15.02.40*	USD	1 553 700	1 832 300	1 397 100	1 988 900	2 639 459	0.65	
AMERICA, UNITED STATES OF 2.125%/CPI LINKED 11-15.02.41*	USD	2 213 500	2 400 000	1 514 100	3 099 400	4 049 275	1.00	
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 12-15.02.42*	USD	3 734 100	4 100 000	2 672 400	5 161 700	5 065 436	1.26	
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 13-15.02.43*	USD	3 003 200	3 264 300	2 322 400	3 945 100	3 642 759	0.90	
AMERICA, UNITED STATES OF 1.375%/CPI LINKED 14-15.02.44*	USD	4 161 700	4 711 900	3 314 100	5 559 500	5 834 746	1.45	
AMERICA, UNITED STATES OF 1.000%/CPI LINKED 15-15.02.45*	USD	4 663 200	5 249 700	3 733 700	6 179 200	5 551 398	1.38	
AMERICA, UNITED STATES OF 1.000%INFLATION LINKD 16-15.02.46*	USD	2 398 000	2 695 000	1 801 700	3 291 300	3 073 965	0.76	
AMERICA, UNITED STATES OF 0.875%/CPI LINKED 17-15.02.47*	USD	2 907 900	3 315 000	2 190 000	4 032 900	3 545 930	0.88	
AMERICA, UNITED STATES OF 1.000%/CPI LINKED 18-15.02.48*	USD	2 263 700	2 260 000	1 542 900	2 980 800	2 614 181	0.65	
AMERICA, UNITED STATES OF 1.000%/CPI LINKED 19-15.02.49*	USD	2 155 000	2 454 500	1 734 500	2 875 000	2 453 128	0.61	
AMERICA, UNITED STATES OF 0.250%/CPI LINKED 20-15.02.50*	USD	3 291 000	3 555 000	2 372 200	4 473 800	2 962 670	0.73	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.02.52*	USD	4 185 000	4 621 400	3 319 100	5 487 300	3 128 628	0.78	
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 17-15.07.27*	USD	7 285 800	8 232 600	5 681 900	9 836 500	11 417 507	2.83	
AMERICA, UNITED STATES OF 0.500%/CPI LINKED 18-15.01.28*	USD	7 426 200	8 558 100	6 019 200	9 965 100	11 382 326	2.82	
AMERICA, UNITED STATES OF 0.875%/CPI LINKED 19-15.01.29*	USD	5 734 500	6 828 000	4 802 400	7 760 100	8 687 698	2.15	
AMERICA, UNITED STATES OF 0.500%/CPI LINKED 19-15.04.24*	USD	5 375 800		5 375 800				
AMERICA, UNITED STATES OF 0.250%/CPI INDEX 19-15.07.29*	USD	8 861 400	7 897 300	5 452 100	9 306 600	9 885 889	2.45	
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 14-15.01.24*	USD	8 844 200		8 844 200				
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 16-15.01.26*	USD	6 898 700	8 024 000	5 472 700	9 450 000	11 615 450	2.88	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 16-15.07.26*	USD	6 951 200	7 623 300	5 127 400	9 447 100	11 315 274	2.81	
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 17-15.01.27*	USD	6 524 000	7 534 300	5 456 100	8 602 200	10 158 929	2.52	
AMERICA, UNITED STATES OF 0.125%/CPI INDEX 14-15.07.24*	USD	8 188 000	175 000	8 363 000				
AMERICA, UNITED STATES OF 0.375%/CPI LINKED 15-15.07.25*	USD	8 201 500	9 516 500	6 646 900	11 071 100	13 729 396	3.41	
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 18-15.07.28*	USD	6 639 000	7 495 500	5 076 200	9 058 300	10 249 275	2.54	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.01.30*	USD	7 789 600	8 494 500	5 801 000	10 483 100	10 800 053	2.68	
AMERICA, UNITED STATES OF VAR0.125% 20-15.04.25*	USD	6 507 300	7 072 400	4 801 200	8 778 500	9 962 343	2.47	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.07.30*	USD	8 596 300	9 510 900	6 469 400	11 637 800	11 938 408	2.96	
AMERICA, UNITED STATES OF 0.125%/CPI IDX LKND 20-15.10.25*	USD	7 953 100	8 350 000	5 410 500	10 892 600	12 228 435	3.03	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 21-15.01.31*	USD	8 988 700	9 408 500	6 242 800	12 154 400	12 091 739	3.00	
AMERICA, UNITED STATES OF 0.125%/CPI INDEX 21-15.10.26*	USD	8 867 600	10 228 200	7 281 100	11 814 700	12 342 243	3.06	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.01.32*	USD	10 723 100	12 204 100	8 259 000	14 668 200	13 391 817	3.32	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.04.27*	USD	9 443 500	10 223 300	6 880 600	12 786 200	12 734 643	3.16	
AMERICA, UNITED STATES OF 0.625%/CPI LINKED 22-15.07.32*	USD	7 956 000	16 601 900	8 823 400	15 734 500	14 233 615	3.53	
AMERICA, UNITED STATES OF 1.625%/CPI LINKED 22-15.10.27*	USD		20 355 000	7 132 800		13 245 515	3.29	
AMERICA, UNITED STATES OF 1.125%/CPI LINKED 23-15.01.33*	USD		21 389 700	5 400 000	15 989 700	14 599 763	3.62	
AMERICA, UNITED STATES OF 1.250%/CPI LINKED 23-15.04.28*	USD		18 494 700	5 175 000	13 319 700	12 888 440	3.20	
AMERICA, UNITED STATES 1.37500%/CPI LINKED 23-15.07.33*	USD		12 907 700	2 365 000	10 542 700	9 640 857	2.39	
TOTAL USD						342 485 108	84.95	
Total Treasury notes, floating rate						342 485 108	84.95	
Total Securities traded on an exchange						366 773 554	90.98	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Securities traded on other regulated markets which are open to the public								
Treasury notes, floating rate								
USD								
AMERICA, UNITED STATES OF 1.750%/CPI LINKED 08-15.01.28*	USD	2 640 400	2 560 000	1 405 000	3 795 400	5 376 103	1.33	
AMERICA, UNITED STATES OF 0.250%/CPI LINKED 15-15.01.25*	USD	7 469 600	8 352 500	5 756 000	10 066 100	12 562 637	3.12	
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 19-15.10.24*	USD	7 868 700	8 700 100	6 002 200	10 566 600	12 268 457	3.04	
TOTAL USD						30 207 198	7.49	
Total Treasury notes, floating rate						30 207 198	7.49	
Total Securities traded on other regulated markets which are open to the public						30 207 198	7.49	

Securities from new issues

Treasury notes, floating rate

USD								
AMERICA, UNITED STATES OF 1.50000%/CPI-LINKED 23-15.02.53*	USD		7 731 500	1 995 000	5 736 500	4 638 789	1.15	
TOTAL USD						4 638 789	1.15	
Total Treasury notes, floating rate						4 638 789	1.15	
Total Securities from new issues						4 638 789	1.15	
Total securities and similar instruments						401 619 541	99.62	
(thereof in lending)							0.00	
Bank deposits at sight						824 500	0.20	
Other assets						713 948	0.18	
Total fund assets						403 157 989	100.00	
Other liabilities						-2 278		
Net fund assets						403 155 711		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	401 619 541	99.62
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	401 619 541	99.62

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)

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Bonds USD Inflation-linked Passive II

Class I-A1

0.23%

Class I-X

0.01%

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

See appendix to supplementary information.

Exchange rate

CHF 1 = USD 1.10

UBS (CH) Institutional Fund – Equities Canada Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		128 507 740.95	81 141 417.00	301 052 977.77
Class I-X	CH0125122009			
Net asset value per unit in CHF		1 344.23	1 505.14	1 604.88
Number of units outstanding		82 338.5490	53 909.6380	187 585.4230
Class (CAD) I-X	CH1216998299	¹		
Net asset value per unit in CAD		985.80		
Number of units outstanding		27 584.2860		

¹ Initial subscription: 15.12.2022

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	-9.8%	-5.4%	49.7%
Class (CAD) I-X ¹	CAD	-	-	-
Benchmark:				
MSCI Canada (net div. reinv.)	CHF	-10.2%	-5.7%	48.6%

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

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

The 10 largest issuers in % of total assets

Royal Bank of Canada	6.66
Toronto-Dominion Bank	6.18
Canadian Natural Resources Ltd	4.23
Enbridge Inc	4.10
Canadian Pacific Railway Co	3.97
Canadian National Railway Co	3.58
Shopify Inc	3.41
Bank of Montreal	3.24
Bank of Nova Scotia	2.90
Suncor Energy Inc	2.57
Others	58.25
TOTAL	99.09

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

Breakdown by sectors in % of total assets

Banks & credit institutions	22.16
Petroleum	12.66
Energy & water supply	8.98
Traffic & transportation	8.07
Internet, software & IT services	8.04
Financial & investment companies	6.71
Insurance	5.72
Retail trade, department stores	5.53
Precious metals & stones	5.06
Mining, coal & steel	3.85
Others	12.31
TOTAL	99.09

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	952 056.76	1 568 779.31
Securities		
– Shares and other equity instruments	128 285 183.02	80 983 652.09
Derivative financial instruments	-49 731.59	-12 655.65
Other assets	268 471.93	140 619.99
TOTAL fund assets	129 455 980.12	82 680 395.74
Loans	-200 000.00	-680 004.44
Other liabilities	-748 239.17	-858 974.30
Net fund assets	128 507 740.95	81 141 417.00

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	3 522.95	656.91
Negative interest	-2 161.48	-4 072.25
Income from securities		
– from shares and other equity instruments	4 308 138.74	5 772 476.79
– from bonus shares	617 541.61	0.00
Purchase of current net income on issue of units	459 973.26	352 593.17
TOTAL income	5 387 015.08	6 121 654.62
Expenses		
Interest payable	-25.36	-102.14
Audit expenses	-15 438.80	-15 438.80
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 (CAD) I-X	0.00	0.00
Other expenses	-9 247.76	-7 761.62
Payment of current net income on redemption of units	-525 234.33	-3 757 522.39
TOTAL expenses	-549 946.25	-3 780 824.95
Net income	4 837 068.83	2 340 829.67
Realized capital gains and losses	2 258 925.08	58 293 351.47
Realized result	7 095 993.91	60 634 181.14
Unrealized capital gains and losses	-17 988 419.72	-72 378 477.78
TOTAL result	-10 892 425.81	-11 744 296.64

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	4 837 068.83	2 340 829.67
Available for distribution	4 837 068.83	2 340 829.67
Less federal withholding tax ¹	-1 692 974.09	-819 290.38
Net income retained for reinvestment	-3 144 094.74	-1 521 539.29
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	81 141 417.00	301 052 977.77
Paid federal withholding tax	-1 428 024.77	-2 521 245.34
Balance of unit movements	59 686 774.53	-205 646 018.79
Total result	-10 892 425.81	-11 744 296.64
Net fund assets at the end of the reporting period	128 507 740.95	81 141 417.00

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	53 909.6380	187 585.4230
Units issued	55 603.9050	18 575.0520
Units redeemed	-27 174.9940	-152 250.8370
Situation at the end of the period	82 338.5490	53 909.6380
Difference between units issued and units redeemed	28 428.9110	-133 675.7850
Class (CAD) I-X	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	27 584.2860	
Units redeemed	0.0000	
Situation at the end of the period	27 584.2860	
Difference between units issued and units redeemed	27 584.2860	

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	50.682
Less federal withholding tax ¹	CHF	-17.739
Net accumulation per unit	CHF	32.943
Class (CAD) I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CAD	36.717
Less federal withholding tax ¹	CAD	-12.851
Net accumulation per unit	CAD	23.866

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Canada								
AIR CANADA VAR VTG SHS NPV*	CAD	8 314	9 287	2 832	14 769	161 974	0.13	
ALGONQUIN PWR&UTIL COM NPV*	CAD	31 819	36 643	11 927	56 535	258 684	0.20	
ALTAGAS LTD COM NPV*	CAD	13 289	15 596	5 053	23 832	402 443	0.31	
ARC RESOURCES COM NPV*	CAD	31 839	36 583	16 343	52 079	761 658	0.59	
BRP INC SUB VTG NPV*	CAD	1 752	2 159	860	3 051	187 464	0.14	
CAE INC COM NPV*	CAD	15 052	17 076	4 738	27 390	519 982	0.40	
CAMECO CORP COM*	CAD	20 298	26 089	9 356	37 031	1 377 133	1.06	
CANADIAN UTILS LTD CL A*	CAD	5 901	7 913	2 480	11 334	217 992	0.17	
DESCARTES SYSTEMS COM NPV*	CAD		8 566	1 250	7 316	480 694	0.37	
ELEMENT FLEET MGMT COM NPV*	CAD		40 432	7 253	33 179	408 032	0.32	
EMERA INC COM*	CAD	12 352	15 833	4 948	23 237	691 870	0.53	
EMPIRE LTD CL A*	CAD	7 624	8 481	3 766	12 339	307 370	0.24	
HYDRO ONE INC COM NPV*	CAD	15 421	18 065	5 157	28 329	667 803	0.52	
IGM FINANCIAL INC COM*	CAD	3 926	3 798	599	7 125	145 819	0.11	
IVANHOE MINES LTD COM NPV CL'A*	CAD	28 161	38 746	15 714	51 193	342 972	0.26	
KEYERA CORPORATION COM NPV*	CAD	10 348	13 759	4 135	19 972	422 230	0.33	
KINROSS GOLD CORP COM NPV*	CAD	60 849	59 947	15 832	104 964	498 169	0.38	
LUNDIN MINING CORP COM*	CAD	31 716	39 751	14 183	57 284	325 199	0.25	
NORTHLAND POWER IN COM NPV*	CAD	10 977	16 112	5 227	21 862	279 318	0.22	
NUVEI CORPORATION SUB VOTING SHARES (CAD)*	CAD	3 094	3 123	738	5 479	69 356	0.05	
ONEX CORP SUB VTG*	CAD	3 475	3 253	713	6 015	306 454	0.24	
PAN AMER SILVER COM NPV*	CAD	10 025	23 089	1 884	31 230	414 772	0.32	
QUEBECOR INC CL B*	CAD	7 472	8 674	3 130	13 016	244 114	0.19	
RB GLOBAL INC*	CAD	5 245	12 445	17 690				
STANTEC INC COM NPV*	CAD		9 866	461	9 405	523 128	0.40	
TELLUS CORPORATION NPV*	CAD	21 770	27 948	9 003	40 715	596 793	0.46	
TFI INTERNATIONAL COM NPV*	CAD	3 854	4 167	1 425	6 596	663 333	0.51	
TMX GROUP LTD COM NPV*	CAD	2 586	26 459	5 355	23 690	448 497	0.35	
TOROMONT INDS LTD COM*	CAD	3 906	4 601	1 509	6 998	478 930	0.37	
TOURMALINE OIL CP COM NPV*	CAD	15 044	19 877	7 347	27 574	1 325 498	1.02	
WEST FRASER TIMBER COM NPV*	CAD	2 885	3 131	1 135	4 881	299 458	0.23	
WSP GLOBAL INC COM NPV*	CAD	5 825	7 109	2 291	10 643	1 266 235	0.98	
TOTAL Canada						15 093 375	11.66	
Total Bearer shares						15 093 375	11.66	

Registered shares

Canada

1ST QUANTUM MINLS COM NPV*	CAD	27 512	34 008	11 071	50 449	531 454	0.41	
AGNICO EAGLE MINES LTD COM*	CAD	21 435	31 280	10 569	42 146	1 796 944	1.39	
ALIMENTATION COUCH COM NPV*	CAD	39 073	47 292	19 474	66 891	3 310 203	2.56	
BANK NOVA SCOTIA HALIFAX COM*	CAD	56 347	70 372	24 637	102 082	3 757 478	2.90	
BANK OF MONTREAL COM NPV*	CAD	31 639	43 530	14 068	61 101	4 197 259	3.24	
BARRICK GOLD CORP COM NPV*	CAD	83 958	102 821	36 429	150 350	2 183 106	1.69	
BCE INC COM NEW*	CAD	3 459	4 241	1 450	6 250	210 919	0.16	
BLACKBERRY LTD NPV*	CAD	25 390		25 390				
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A**	CAD	66 451	10 651	77 102				
BROOKFIELD ASSET M CLASS A LTD VOTING SHS*	CAD		36 679	6 845	29 834	777 403	0.60	
BROOKFIELD CORP CLASS A LTD VOTING SHS*	CAD		151 519	30 952	120 567	3 193 062	2.47	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD	6 060	7 750	2 364	11 446	236 729	0.18	
CANADIAN NAT RES LTD COM*	CAD	54 410	64 506	23 997	94 919	5 479 355	4.23	
CANADIAN NATL RY CO COM*	CAD	27 687	34 395	13 848	48 234	4 639 485	3.58	
CANADIAN PAC KANSAS CITY LT COM NPV*	CAD	43 834	52 765	96 599				
CANADIAN PAC RY LT COM NPV*	CAD		82 943	3 217	79 726	5 145 853	3.97	
CANADIAN TIRE LTD CL A*	CAD	2 641	2 931	1 086	4 486	393 354	0.30	
CCL INDUSTRIES INC 'B'NON-VTG COM NPV*	CAD	7 067	7 968	2 168	12 867	457 335	0.35	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	42 571	54 158	19 108	77 621	2 488 711	1.92	
CENOVUS ENERGY INC COM NPV*	CAD	65 390	87 896	30 581	122 705	2 125 165	1.64	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
CGI INC COM NPV SUB VOTING SHARES C*	CAD	10 181	12 289	4 232	18 238	1 600 628	1.24	
CONSTELLATION SOFT COM STK NPV*	CAD	942	1 079	289	1 732	3 156 398	2.44	
DOLLARAMA INC COM NPV*	CAD	13 128	16 529	5 340	24 317	1 509 585	1.17	
ENBRIDGE INC COM NPV*	CAD	95 515	129 719	43 062	182 172	5 307 051	4.10	
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	1 083	1 177	425	1 835	1 388 196	1.07	
FIRSTSERVICE CORP COM NPV*	CAD	1 843	1 956	402	3 397	436 977	0.34	
FORTIS INC COM NPV*	CAD	22 519	29 534	10 731	41 322	1 491 472	1.15	
FRANCO NEVADA CORP COM NPV*	CAD	9 021	11 092	3 640	16 473	1 821 736	1.41	
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD	8 653	15 161	3 802	20 012	524 089	0.40	
GILDAN ACTIVEWEAR INC COM*	CAD	8 871	10 378	3 740	15 509	400 468	0.31	
GREAT WEST LIFECO INC COM*	CAD	13 114	17 967	7 223	23 858	600 882	0.46	
IA FINANCIAL CORP COM NPV*	CAD	4 983	5 604	1 691	8 896	470 557	0.36	
IMPERIAL OIL LTD COM NEW*	CAD	10 981	11 974	5 525	17 430	902 998	0.70	
INTACT FINL CORP COM NPV*	CAD	8 298	9 865	3 181	14 982	1 913 575	1.48	
LIGHTSPEED COMMERC COM NPV SUB VTG SHS*	CAD	6 539		6 539				
LOBLAW COS LTD COM*	CAD	7 817	8 886	3 018	13 685	1 017 494	0.79	
LUMINE GROUP RG*	CAD		5 680	5 680				
MAGNA INTL INC COM NPV*	CAD	13 286	15 875	5 976	23 185	1 012 837	0.78	
MANULIFE FINL CORP COM*	CAD	90 553	109 151	42 038	157 666	2 495 013	1.93	
METRO INC CL A SUB*	CAD	11 274	12 999	4 263	20 010	923 983	0.71	
NATL BK OF CANADA COM NPV*	CAD	15 862	20 734	7 673	28 923	1 634 741	1.26	
NUTRIEN LTD NPV*	CAD	26 003	30 843	14 313	42 533	2 076 650	1.60	
OPEN TEXT CO COM NPV*	CAD	12 864	16 975	6 873	22 966	697 050	0.54	
PARKLAND CORP COM NPV*	CAD	7 212	7 315	2 591	11 936	328 394	0.25	
PEMBINA PIPELINE C COM NPV*	CAD	26 021	31 885	10 864	47 042	1 316 157	1.02	
POWER CORP CDA COM*	CAD	26 227	36 089	12 932	49 384	1 081 584	0.84	
RB GLOBAL INC COM NPV*	CAD		16 200	514	15 686	933 161	0.72	
RESTAURANT BRANDS COM NPV*	CAD	13 869	18 061	6 613	25 317	1 545 940	1.19	
ROGERS COMMUNICATIONS INC*	CAD	16 585	20 540	6 850	30 275	1 019 708	0.79	
ROYAL BK OF CANADA COM NPV*	CAD	66 801	81 546	29 676	118 671	8 616 386	6.66	
SAPUTO INC COM*	CAD	11 607	13 470	3 300	21 777	399 718	0.31	
SHAW COMMUNICATIONS INC CL B CONV*	CAD	22 612	27 674	50 286				
SHOPIFY INC COM NPV CL A*	CAD	53 719	75 282	26 287	102 714	4 409 631	3.41	
SUN LIFE FINL INC COM*	CAD	27 575	36 096	13 441	50 230	2 085 637	1.61	
SUNCOR ENERGY INC COM NPV 'NEW'*	CAD	67 748	77 314	32 051	113 011	3 327 065	2.57	
TC ENERGY CORPORAT COM NPV*	CAD	46 302	62 444	21 564	87 182	2 729 535	2.11	
TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV*	CAD	22 618	27 985	11 613	38 990	1 252 411	0.97	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	8 054	9 943	17 997				
THOMSON-REUTERS CP NPV POST REV SPLIT*	CAD		13 923	279	13 644	1 485 713	1.15	
TORONTO-DOMINION COM NPV*	CAD	85 674	109 219	37 420	157 473	7 996 154	6.18	
WESTON GEORGE LTD COM*	CAD	3 417	3 836	1 848	5 405	532 965	0.41	
WHEATON PRECIOUS M COM NPV*	CAD	21 322	29 160	11 761	38 721	1 486 686	1.15	
TOTAL Canada						112 853 041	87.17	
United States of America								
BAUSCH HEALTH COMP COM NPV*	CAD	12 367		12 367				
TOTAL United States of America							0.00	
Total Registered shares						112 853 041	87.17	
Investment certificates, closed end								
Canada								
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	4 002	5 447	2 197	7 252	194 057	0.15	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	7 227	11 400	5 526	13 101	144 711	0.10	
TOTAL Canada						338 768	0.25	
Total Investment certificates, closed end						338 768	0.25	
Rights								
Canada								
CONSTELLATION SOFTWARE INC (STOCK DIVIDEND) RIGHTS 29.09.23*	CAD		1 724	1 724				
TOTAL Canada							0.00	
Total Rights							0.00	
Total Securities traded on an exchange						128 285 183	99.09	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 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							
Registered shares							
Canada							
THOMSON-REUTERS CP.COM NPV(POST REV SPLIT)**	CAD	14 320	14 320				
TOTAL Canada						0.00	
Total Registered shares						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	
Total securities and similar instruments					128 285 183	99.09	
(thereof in lending						0.00)	
Bank deposits at sight					952 057	0.74	
Derivative financial instruments					-49 732	-0.04	
Other assets					268 472	0.21	
Total fund assets					129 455 980	100.00	
Short-term bank liabilities					-200 000		
Other liabilities					-748 239		
Net fund assets					128 507 741		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	128 235 451	99.05
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	128 235 451	99.05

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-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
Options/warrants on equities/equity baskets					
CONSTELLATION SOFTWARE INC/CANADA CALL WARRANT 31.03.40*	1 724	CAD	0	0	0
			0	0	0

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 indices/commodities/currencies					
S&P/TSX 60 IX FUTURE 14.12.23*	6	CAD	892 842	-49 732	-0.04
			892 842	-49 732	-0.04

Liquidity linked to open derivative financial instruments: CHF 892 842

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Options/warrants on equities/equity baskets			
CONSTELLATION SOFTWARE INC/CANADA CALL WARRANT 31.03.40	CAD	1 724	0
Futures on indices/commodities/currencies			
S&P/TSX 60 IX FUTURE 15.12.22	CAD	0	5
S&P/TSX 60 IX FUTURE 16.03.23	CAD	13	13
S&P/TSX 60 IX FUTURE 15.06.23	CAD	9	9
S&P/TSX 60 IX FUTURE 14.09.23	CAD	11	11
S&P/TSX 60 IX FUTURE 14.12.23	CAD	9	3

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	200 000	CAD	301 164	30.05.2023
CHF	370 000	CAD	561 822	03.08.2023
CAD	1 285 900	CHF	870 000	04.10.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	892 842.45	0.69%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund

– Equities Canada Passive II Class I-X

During the period under review, securities (instead of in cash) in the value of CHF 3 887 035.00 were deposited which corresponds to 2 667.9440 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Canada Passive II

Class I-X

0.02%

TER annualized:

Class (CAD) I-X

0.00%

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

See appendix to supplementary information.

Exchange rates

CAD 1 = CHF 0.66

USD 1 = CHF 0.91

UBS (CH) Institutional Fund

– Equities Emerging Markets Asia

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in USD		350 144 024.34	442 975 568.06	773 227 628.57
Class I-A1	CH0023760173			
Net asset value per unit in USD		2 174.14	1 972.88	3 008.05
Issue and redemption price per unit in USD ¹		2 174.14	1 972.88	3 008.05
Number of units outstanding		10 361.6640	31 435.6070	68 870.7940
Class I-B	CH0023760447			
Net asset value per unit in USD		2 422.15	2 186.36	3 317.04
Issue and redemption price per unit in USD ¹		2 422.15	2 186.36	3 317.04
Number of units outstanding		10 550.8130	17 875.7760	18 036.8310
Class I-X	CH0023760694			
Net asset value per unit in USD		2 446.32	2 206.27	3 343.52
Issue and redemption price per unit in USD ¹		2 446.32	2 206.27	3 343.52
Number of units outstanding		123 475.2610	154 956.0930	151 406.9130

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	USD	10.5%	-34.4%	5.6%
Class I-B	USD	11.5%	-33.8%	6.5%
Class I-X	USD	11.6%	-33.7%	6.7%
Benchmark:				
MSCI Emerging Markets Asia (net div. reinv.)	USD	14.2%	-34.5%	11.7%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The 10 largest issuers in % of total assets

Taiwan Semiconductor Manufacturing Co Ltd	11.20
Samsung Electronics Co Ltd	8.11
Tencent Holdings Ltd	7.60
PDD Holdings Inc	4.43
HDFC Bank Ltd	4.04
Eicher Motors Ltd	3.61
MediaTek Inc	3.49
Ping An Insurance	3.27
Sk Hynix Inc	3.25
Axis Bank Ltd	3.24
Others	45.42
TOTAL	97.66

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

Breakdown by sectors in % of total assets

Electronics & semiconductors	28.74
Banks & credit institutions	14.73
Internet, software & IT services	10.31
Electrical devices & components	7.26
Vehicles	4.96
Graphic design, publishing & media	4.43
Insurance	3.27
Chemicals	3.03
Tobacco & alcohol	2.99
Real Estate	2.89
Others	15.05
TOTAL	97.66

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

Statement of assets

	31.10.2023	31.10.2022
Market values	USD	USD
Bank deposits		
– at sight	8 074 803.91	8 699 036.61
Securities		
– Shares and other equity instruments	345 393 824.83	436 820 768.76
Other assets	213 960.70	423 738.49
TOTAL fund assets	353 682 589.44	445 943 543.86
Loans	-290 110.68	0.00
Other liabilities	-3 248 454.42	-2 967 975.80
Net fund assets	350 144 024.34	442 975 568.06

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	USD	USD
Income from bank assets	191 290.56	557.98
Negative interest	-6 546.59	-962.79
Income from securities		
– from shares and other equity instruments	7 221 812.58	9 375 969.18
– from bonus shares	1 205 122.96	1 873 048.83
Offset payments from securities lending	514 125.01	421 593.15
Income from securities lending	7 130.47	30 802.46
Purchase of current net income on issue of units	22 104.49	141 349.89
TOTAL income	9 155 039.48	11 842 358.70
Expenses		
Interest payable	-317.40	0.00
Audit expenses	-15 080.02	-15 085.73
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-346 788.95	-1 498 150.45
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-60 152.60	-87 936.42
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-9 011.64	-3 791.64
Payment of current net income on redemption of units	-836 927.29	-783 461.29
TOTAL expenses	-1 268 277.90	-2 388 425.53
Net income	7 886 761.58	9 453 933.17
Realized capital gains and losses ¹	-18 089 513.88	-20 730 640.16
Realized result	-10 202 752.30	-11 276 706.99
Unrealized capital gains and losses	66 697 513.74	-238 300 627.11
TOTAL result	56 494 761.44	-249 577 334.10

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net income of the financial year	7 886 761.58	9 453 933.17
Available for distribution	7 886 761.58	9 453 933.17
Less federal withholding tax ¹	-2 760 366.55	-3 308 876.61
Net income retained for reinvestment	-5 126 395.03	-6 145 056.56
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net fund assets at the beginning of the financial year	442 975 568.06	773 227 628.57
Paid federal withholding tax	-2 975 327.73	-2 622 608.41
Balance of unit movements	-146 350 977.43	-78 052 118.00
Total result	56 494 761.44	-249 577 334.10
Net fund assets at the end of the reporting period	350 144 024.34	442 975 568.06

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	31 435.6070	68 870.7940
Units issued	34.5820	1 661.6410
Units redeemed	-21 108.5250	-39 096.8280
Situation at the end of the period	10 361.6640	31 435.6070
Difference between units issued and units redeemed	-21 073.9430	-37 435.1870
Class I-B		
Situation at the beginning of the financial year	17 875.7760	18 036.8310
Units issued	3 352.3720	1 759.9080
Units redeemed	-10 677.3350	-1 920.9630
Situation at the end of the period	10 550.8130	17 875.7760
Difference between units issued and units redeemed	-7 324.9630	-161.0550
Class I-X		
Situation at the beginning of the financial year	154 956.0930	151 406.9130
Units issued	205.1900	4 592.4490
Units redeemed	-31 686.0220	-1 043.2690
Situation at the end of the period	123 475.2610	154 956.0930
Difference between units issued and units redeemed	-31 480.8320	3 549.1800

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 13.2.2024

Gross accumulation	USD	28.422
Less federal withholding tax ¹	USD	-9.948
Net accumulation per unit	USD	18.474

Class I-B

Reinvestment on 13.2.2024

Gross accumulation	USD	52.571
Less federal withholding tax ¹	USD	-18.400
Net accumulation per unit	USD	34.171

Class I-X

Reinvestment on 13.2.2024

Gross accumulation	USD	56.995
Less federal withholding tax ¹	USD	-19.949
Net accumulation per unit	USD	37.046

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
China								
CHINA MENGNIU DAIR HKD0.1*	HKD	3 555 000		1 562 000	1 993 000	6 507 828	1.84	362 989
CHINA MERCHANTS BK 'H' CNY1*	HKD	2 370 500		1 180 000	1 190 500	4 534 021	1.28	
CHINA TELECOM CORP 'H' CNY1*	HKD		14 818 000		14 818 000			
GREE ELEC APPLICAN 'A' CNY1*	CNY		963 000	38 700	924 300	4 285 470	1.21	
I/MONGOLIA YILI IN 'A' CNY1*	CNY	1 255 200	1 008 200	323 200	1 940 200	7 269 685	2.06	
KWEICHOW MOUTAI 'A' CNY1*	CNY	60 457	2 800	17 300	45 957	10 579 009	2.99	
MIDEA GROUP CO LTD CNY1*	CNY	239 996	446 200	179 500	506 696	3 664 114	1.04	
PING AN INSURANCE 'H' CNY1*	HKD	1 646 000	1 179 500	567 500	2 258 000	11 571 940	3.27	2 120 600
SHENZHEN INOVANCE 'A' CNY1*	CNY		523 100		523 100	4 320 269	1.22	
TENCENT HLDGS LIM1 HKD0.00002*	HKD	608 100	345 106	226 300	726 906	26 866 704	7.60	
ZHONGSHENG GROUP H HKD0.0001 REG'S*	HKD	1 884 500		1 884 500				
TOTAL China						79 599 040	22.51	
India								
AXIS BANK INR2*	INR	1 037 355	243 015	307 327	973 043	11 474 857	3.24	
BANDHAN BANK LTD*	INR	1 911 453		1 911 453				
DLF LIMITED INR2*	INR	2 404 170		893 515	1 510 655	10 224 200	2.89	
GAYATRI PROJECTS INR2*	INR	999 966		999 966				
ICICI PRUDENTIAL L INR10*	INR	669 898		669 898				
INFOSYS LTD INR5*	INR	896 041		896 041				
MACROTECH DEV LTD INR10*	INR		856 570	253 875	602 695	5 702 018	1.61	
MARUTI UDYOG INR5*	INR	72 255		34 025	38 230	4 771 842	1.35	
MAX INDIA INR2*	INR		298 947		298 947	3 282 147	0.93	
POWER GRID CORP ORD INR10*	INR	2 205 534		2 205 534				
RELIANCE INDS INR10(100%DEMAT)*	INR	585 222	12 734	208 421	389 535	10 704 186	3.03	
SRF LIMITED INR10*	INR	103 474		103 474				
ZEE ENTERTAINMENT ENTERPRISES LIMITED INR1*	INR	2 750 107		1 324 645	1 425 462	4 437 729	1.25	
TOTAL India						50 596 978	14.31	
Indonesia								
BANK CENTRAL ASIA IDR62.5*	IDR	18 646 100		6 040 500	12 605 600	6 943 598	1.96	
BK MANDIRI IDR250*	IDR	26 677 200	38 489 000	35 263 000	29 903 200	10 683 081	3.02	
BK RAKYAT IDR250*	IDR		15 340 255	2 011 600	13 328 655	4 161 798	1.18	
TOTAL Indonesia						21 788 476	6.16	
Malaysia								
CIMB GROUP HOLDINGS BHD MYR1*	MYR	6 052 366	910 159	2 736 400	4 226 125	5 064 786	1.43	
TOTAL Malaysia						5 064 786	1.43	
South Korea								
LG ELECTRONICS INC KRW5000*	KRW	90 262	32 599	35 008	87 853	6 485 465	1.83	
SAMSUNG ELECTRONIC KRW100*	KRW	518 649	185 064	124 842	578 871	28 674 593	8.11	
SAMSUNG ELECTRONIC KRW100*	USD	110 570	62 558	173 128				
SAMSUNG SDI KRW5000*	KRW	18 719	5 472	2 850	21 341	6 723 628	1.90	
SK HYNIX INC KRW5000*	KRW	174 799	32 610	73 985	133 424	11 489 550	3.25	
TOTAL South Korea						53 373 235	15.09	
Taiwan								
HON HAI PRECISION TWD10*	TWD	4 653 000		4 653 000				
MEDIATEK INC TWD10*	TWD	741 000		266 000	475 000	12 330 816	3.49	
TAIWAN SEMICON MAN TWD10*	TWD	3 479 772		1 051 000	2 428 772	39 612 159	11.20	
UNIMICRON TECHNOLO TWD10*	TWD		769 000	33 000	736 000	3 244 890	0.92	
TOTAL Taiwan						55 187 865	15.60	
Total Bearer shares						265 610 381	75.10	

		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Security								
Preference shares								
South Korea								
SAMSUNG ELECTRONIC PFD KRW100*	KRW	111 733		111 733				
TOTAL South Korea							0.00	
Total Preference shares							0.00	
Registered shares								
China								
ALIBABA GROUP HLDG USD1*	HKD	1 045 464	833 100	1 070 600	807 964	8 265 920	2.34	
JD.COM INC USD0.00002*	HKD	503 676	72 800	576 476				
LONGI GREEN ENERGY 'A' CNY1*	CNY	1 229 946		1 229 946				
MEITUAN USD0.00001 (A & B CLASS)*	HKD	755 300	376 940	452 700	679 540	9 605 235	2.72	
WUXI BIOLOGICS (CA USD0.0000083)*	HKD	520 500		520 500				
TOTAL China						17 871 155	5.05	
India								
CROMPTON GREAVES C INR2*	INR	1 103 520		471 140	632 380	2 141 891	0.61	
EICHER MOTORS INR1*	INR	409 401	32 606	119 403	322 604	12 769 320	3.61	
HDFC BANK INR1*	INR	1 169 681	42 471	406 573	805 579	14 286 035	4.04	
RAINBOW CHILDRENS INR10*	INR		293 900	81 158	212 742	2 716 551	0.77	
RELIANCE STRATEGIC INR10*	INR		376 801	376 801				
TOTAL India						31 913 797	9.02	
South Korea								
CELLTRION INC KRW1000*	KRW	36 929	1 477	38 406				
TOTAL South Korea							0.00	
Taiwan								
ASE TECHNOLOGY HOL TWD10*	TWD		2 743 000	266 000	2 477 000	8 667 782	2.45	
TOTAL Taiwan						8 667 782	2.45	
Total Registered shares						58 452 734	16.53	
Depository receipts								
China								
JD.COM INC SPON ADS EACH REP 2 ORD SHS*	USD	29 600		29 600				
KANZHUN LTD SPON EACH ADR REP 2 ORD SHS*	USD	150 900	137 800	288 700				
LI AUTO INC SPN ADS ECH REP 2 ORD SHS*	USD	88 562		88 562				
PINDUODUO INC-4 SHS-A-ADR*	USD	166 800	66 616	79 031	154 385	15 657 727	4.43	
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS*	USD	496 204		496 204				
TOTAL China						15 657 727	4.43	
Thailand								
PTT EXPLORTN & PRD THB1(NVDR)*	THB	1 610 700		367 400	1 243 300	5 672 983	1.60	
SIAM CEMENT CO THB1(NVDR)*	THB	246 350		246 350				
TOTAL Thailand						5 672 983	1.60	
Total Depository receipts						21 330 710	6.03	
Total Securities traded on an exchange						345 393 825	97.66	
Total securities and similar instruments						345 393 825	97.66	
(thereof in lending)						12 053 067	3.41	
Bank deposits at sight						8 074 804	2.28	
Other assets						213 960	0.06	
Total fund assets						353 682 589	100.00	
Short-term bank liabilities						-290 111		
Other liabilities						-3 248 454		
Net fund assets						350 144 024		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	345 393 825	97.66
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	345 393 825	97.66

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)

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Equities Emerging Markets Asia

<i>Class I-A1</i>	0.99%
<i>Class I-B</i>	0.16%
<i>Class I-X</i>	0.01%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

CHF 1 = USD 1.10	KRW 1 = USD 0.00
CNY 1 = USD 0.14	MYR 1 = USD 0.21
HKD 1 = USD 0.13	SGD 1 = USD 0.73
IDR 1 = USD 0.00	THB 1 = USD 0.03
INR 1 = USD 0.01	TWD 1 = USD 0.03

UBS (CH) Institutional Fund – Equities Emerging Markets Global

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in USD		533 477 106.34	390 237 893.44	719 648 669.60
Class I-A1	CH0018841301			
Net asset value per unit in USD		2 059.38	1 909.85	3 133.73
Issue and redemption price per unit in USD ¹		2 059.38	1 913.10	3 133.73
Number of units outstanding		568.6270	584.4170	1 068.6480
Class (CHF) I-A1	CH0252809618			
Net asset value per unit in CHF		1 863.77	1 902.32	2 849.92
Issue and redemption price per unit in CHF ¹		1 863.77	1 905.55	2 849.92
Number of units outstanding		714.2250	640.4960	1 065.3440
Class (CHF) I-B	CH0252809584			
Net asset value per unit in CHF		2 062.51	2 096.24	3 127.34
Issue and redemption price per unit in CHF ¹		2 062.51	2 099.80	3 127.34
Number of units outstanding		3 496.2960	3 138.3030	4 214.5500
Class I-X	CH0018841327			
Net asset value per unit in USD		2 429.38	2 241.02	3 657.54
Issue and redemption price per unit in USD ¹		2 429.38	2 244.83	3 657.54
Number of units outstanding		13 404.8990	13 477.0960	17 981.4500
Class (CHF) I-X	CH0252809626			
Net asset value per unit in CHF		2 209.26	2 243.57	3 343.38
Issue and redemption price per unit in CHF ¹		2 209.26	2 247.38	3 343.38
Number of units outstanding		118 426.8390	108 093.4790	124 517.5580
Class (EUR) I-X	CH0592418203			
Net asset value per unit in EUR		732.87	723.80	1 006.72
Issue and redemption price per unit in EUR ¹		732.87	725.03	1 006.72
Number of units outstanding		261 872.8440	152 081.4480	152 081.4480

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	USD	8.7%	-38.9%	17.6%
Class (CHF) I-A1	CHF	-1.1%	-33.1%	17.3%
Class (CHF) I-B	CHF	-0.5%	-32.6%	18.1%
Class I-X	USD	9.6%	-38.4%	18.6%
Class (CHF) I-X	CHF	-0.3%	-32.5%	18.3%
Class (EUR) I-X	EUR	2.5%	-27.8%	- ¹
Benchmark:				
MSCI Emerging Markets (net div. reinv.)	USD	10.8%	-31.0%	17.0%
MSCI Emerging Markets (net div. reinv.)	CHF	0.8%	-24.5%	16.6%
MSCI Emerging Markets (net div. reinv.)	EUR	3.6%	-19.2%	-

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

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

The 10 largest issuers in % of total assets

Taiwan Semiconductor Manufacturing Co Ltd	9.39
Samsung Electronics Co Ltd	7.68
Tencent Holdings Ltd	3.96
Reliance Industries	3.66
HDFC Bank INR	3.32
SK hynix Inc	3.11
Kweichow Moutai Co. Ltd	2.84
Pinduoduo Inc	2.79
Bank Central Asia IDR	2.72
Cemex SAB de CV	2.66
Others	55.13
TOTAL	97.26

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

Breakdown by sectors in % of total assets

Electronics & semiconductors	24.48
Banks & credit institutions	19.64
Internet, software & IT services	9.88
Graphic design, publishing & media	5.18
Electrical devices & components	4.18
Telecommunications	3.79
Chemicals	3.66
Petroleum	3.14
Tobacco & alcohol	2.84
Building industry & materials	2.66
Others	17.81
TOTAL	97.26

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

Statement of assets

	31.10.2023	31.10.2022
Market values	USD	USD
Bank deposits		
– at sight	13 534 416.94	34 917 963.58
Securities		
– Shares and other equity instruments	519 237 509.57	374 421 855.12
Other assets	1 086 421.36	168 508.83
TOTAL fund assets	533 858 347.87	409 508 327.53
Loans	-311 837.03	-19 177 025.47
Other liabilities	-69 404.50	-93 408.62
Net fund assets	533 477 106.34	390 237 893.44

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	USD	USD
Income from bank assets	217 965.42	1 682.36
Negative interest	-11 936.33	-6 933.75
Income from securities		
– from shares and other equity instruments	15 012 576.18	14 959 989.36
– from bonus shares	1 246 200.93	1 167 768.97
Offset payments from securities lending	946 386.61	415 084.70
Income from securities lending	54 935.34	60 915.85
Purchase of current net income on issue of units	1 729 809.19	2 360 288.02
TOTAL income	19 195 937.34	18 958 795.51
Expenses		
Interest payable	-3 532.26	-5 200.55
Audit expenses	-17 430.99	-17 288.83
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-10 669.11	-17 031.54
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) I-A1	-13 866.74	-19 027.13
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) I-B	-21 678.76	-16 402.34
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 (CHF) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (EUR) I-X	0.00	0.00
Compensation of the class action processing	0.00	-221.09
Other expenses	-3 494.67	-3 139.23
Payment of current net income on redemption of units	-1 360 052.22	-1 438 998.14
TOTAL expenses	-1 430 724.75	-1 517 308.85
Net income	17 765 212.59	17 441 486.66
Realized capital gains and losses ¹	-29 387 319.87	-31 351 712.21
Realized result	-11 622 107.28	-13 910 225.55
Unrealized capital gains and losses	40 738 936.77	-240 930 981.24
TOTAL result	29 116 829.49	-254 841 206.79

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net income of the financial year	17 765 212.59	17 441 486.66
Available for distribution	17 765 212.59	17 441 486.66
Less federal withholding tax ¹	-6 217 824.41	-6 104 520.33
Net income retained for reinvestment	-11 547 388.18	-11 336 966.33
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net fund assets at the beginning of the financial year	390 237 893.44	719 648 669.60
Paid federal withholding tax	-8 433 021.28	-3 772 354.36
Balance of unit movements	122 555 404.69	-70 797 215.01
Total result	29 116 829.49	-254 841 206.79
Net fund assets at the end of the reporting period	533 477 106.34	390 237 893.44

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-A1	Number	Number
Situation at the beginning of the financial year	584.4170	1 068.6480
Units issued	0.0000	15.7900
Units redeemed	-15.7900	-500.0210
Situation at the end of the period	568.6270	584.4170
Difference between units issued and units redeemed	-15.7900	-484.2310
Class (CHF) I-A1	Number	Number
Situation at the beginning of the financial year	640.4960	1 065.3440
Units issued	201.7130	27.4730
Units redeemed	-127.9840	-452.3210
Situation at the end of the period	714.2250	640.4960
Difference between units issued and units redeemed	73.7290	-424.8480
Class (CHF) I-B	Number	Number
Situation at the beginning of the financial year	3 138.3030	4 214.5500
Units issued	5 674.5720	745.4930
Units redeemed	-5 316.5790	-1 821.7400
Situation at the end of the period	3 496.2960	3 138.3030
Difference between units issued and units redeemed	357.9930	-1 076.2470
Class I-X	Number	Number
Situation at the beginning of the financial year	13 477.0960	17 981.4500
Units issued	1 558.4420	911.7580
Units redeemed	-1 630.6390	-5 416.1120
Situation at the end of the period	13 404.8990	13 477.0960
Difference between units issued and units redeemed	-72.1970	-4 504.3540
Class (CHF) I-X	Number	Number
Situation at the beginning of the financial year	108 093.4790	124 517.5580
Units issued	34 420.1610	40 897.0440
Units redeemed	-24 086.8010	-57 321.1230
Situation at the end of the period	118 426.8390	108 093.4790
Difference between units issued and units redeemed	10 333.3600	-16 424.0790
Class (EUR) I-X	Number	Number
Situation at the beginning of the financial year	152 081.4480	152 081.4480
Units issued	110 120.0900	0.0000
Units redeemed	-328.6940	0.0000
Situation at the end of the period	261 872.8440	152 081.4480
Difference between units issued and units redeemed	109 791.3960	0.0000

Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 13.2.2024		
Gross accumulation	USD	50.269
Less federal withholding tax ¹	USD	-17.595
Net accumulation per unit	USD	32.674
Class (CHF) I-A1		
Reinvestment on 13.2.2024		
Gross accumulation	CHF	45.501
Less federal withholding tax ¹	CHF	-15.926
Net accumulation per unit	CHF	29.575
Class (CHF) I-B		
Reinvestment on 13.2.2024		
Gross accumulation	CHF	65.503
Less federal withholding tax ¹	CHF	-22.927
Net accumulation per unit	CHF	42.576
Class I-X		
Reinvestment on 13.2.2024		
Gross accumulation	USD	81.048
Less federal withholding tax ¹	USD	-28.367
Net accumulation per unit	USD	52.681
Class (CHF) I-X		
Reinvestment on 13.2.2024		
Gross accumulation	CHF	73.721
Less federal withholding tax ¹	CHF	-25.803
Net accumulation per unit	CHF	47.918
Class (EUR) I-X		
Reinvestment on 13.2.2024		
Gross accumulation	EUR	24.455
Less federal withholding tax ¹	EUR	-8.560
Net accumulation per unit	EUR	15.895

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Brazil								
HYPERA SA COM NPV*	BRL		925 800	69 100	856 700	5 145 636	0.96	
LOJAS RENNER SA COM NPV*	BRL	708 300	229 100	937 400				
SUZANO SA COM NPV*	BRL	793 300	666 488	169 504	1 290 284	13 194 516	2.47	
TOTAL Brazil						18 340 152	3.44	
China								
CHINA MENGNIU DAIR HKD0.1*	HKD	2 666 000	1 272 000	414 000	3 524 000	11 507 067	2.16	
CHINA MERCHANTS BK 'H'CNY1*	HKD	2 067 500	890 000	372 900	2 584 600	9 843 453	1.84	
CHINA TELECOM CORP 'H'CNY1*	HKD		20 052 600	1 168 000	18 884 600	8 109 329	1.52	
GREE ELEC APPLICAN 'A'CNY1*	CNY		1 458 774	58 200	1 400 574	6 493 690	1.22	
KWEICHOW MOUTAI 'A'CNY1*	CNY	50 791	23 718	8 600	65 909	15 171 832	2.84	
MIDEA GROUP CO LTD CNY1*	CNY		772 900	36 800	736 100	5 323 023	1.00	
PING AN INSURANCE 'H'CNY1*	HKD	1 802 500	1 025 000	299 500	2 528 000	12 955 653	2.43	2 528 000
SHENZHEN INOVANCE 'A'CNY1*	CNY		833 600	61 300	772 300	6 378 406	1.19	
TENCENT HLDGS LIMH HKD0.00002*	HKD	174 000	459 400	61 400	572 000	21 141 324	3.96	
ZHONGSHENG GROUP H HKD0.0001 REG'S*	HKD	859 500	453 500	1 313 000				
TOTAL China						96 923 776	18.16	
Hungary								
OTP BANK HUF100*	HUF	107 561	50 432	25 189	132 804	4 930 864	0.92	
TOTAL Hungary						4 930 864	0.92	
India								
BANDHAN BANK LTD*	INR	1 640 520	1 164 413	311 612	2 493 321	6 413 076	1.20	
HINDUSTAN UNILEVER INR1*	INR	341 599	137 179	233 067	245 711	7 330 714	1.37	
RELIANCE INDS INR10(100%DEMAT)*	INR	568 751	231 453	90 042	710 162	19 514 821	3.66	
TOTAL India						33 258 612	6.23	
Indonesia								
BANK CENTRAL ASIA IDR62.5*	IDR	29 644 700	9 348 800	12 654 200	26 339 300	14 508 592	2.72	
BK MANDIRI IDR250*	IDR	14 744 900	37 177 400	25 292 400	26 629 900	9 513 677	1.78	
TOTAL Indonesia						24 022 268	4.50	
Malaysia								
CIMB GROUP HOLDINGS BHD MYR1*	MYR	3 915 300	2 272 800	735 400	5 452 700	6 534 771	1.22	
TOTAL Malaysia						6 534 771	1.22	
Mexico								
GRUPO FINANCIERO BANORTE SAB DE CV COM SER'O'NPV*	MXN	1 477 700	586 700	363 756	1 700 644	13 783 761	2.58	
TOTAL Mexico						13 783 761	2.58	
Peru								
CREDICORP COM USD5*	USD	15 700	32 962	6 558	42 104	5 261 316	0.99	
TOTAL Peru						5 261 316	0.99	
Saudi Arabia								
THE SAUDI NAT BANK SAR10*	SAR	628 086	649 506	121 255	1 156 337	10 340 950	1.94	
TOTAL Saudi Arabia						10 340 950	1.94	
South Africa								
MTN GROUP LTD ZARO.0001*	ZAR	434 364	1 320 873	161 718	1 593 519	7 733 458	1.45	
TOTAL South Africa						7 733 458	1.45	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
South Korea								
LG ELECTRONICS INC KRW5000*	KRW	67 860	23 910	6 977	84 793	6 259 570	1.17	
SAMSUNG ELECTRONIC KRW100*	KRW	434 722	463 551	70 582	827 691	40 999 985	7.68	
SAMSUNG ELECTRONIC KRW100*	USD	90 248	343 668	433 916				
SAMSUNG SDI KRW5000*	KRW	13 800	18 936	3 267	29 469	9 284 410	1.74	
SK HYNIX INC KRW5000*	KRW	164 474	94 879	66 368	192 985	16 618 530	3.11	
TOTAL South Korea						73 162 495	13.70	
Taiwan								
CHAILEASE HOLDING TWD10*	TWD	425 111		425 111				
HON HAI PRECISION TWD10*	TWD	2 760 000	607 000	3 367 000				
MEDIA TEK INC TWD10*	TWD	409 000	320 000	325 000	404 000	10 487 683	1.96	
TAIWAN SEMICON MAN TWD10*	TWD	2 185 000	1 237 000	348 000	3 074 000	50 135 533	9.39	
TOTAL Taiwan						60 623 216	11.36	
Turkey								
TURKCELL ILETISIM TRY1*	TRY	0			0	1	0.00	
TOTAL Turkey						1	0.00	
Total Bearer shares						354 915 639	66.48	
Preference shares								
Brazil								
PETROL BRASILEIROS PRF NPV*	BRL	1 674 175	707 609	756 000	1 625 784	11 199 630	2.10	
TOTAL Brazil						11 199 630	2.10	
Total Preference shares						11 199 630	2.10	
Registered shares								
Argentina								
MERCADOLIBRE INC COM STK USD0.001*	USD	10 631	4 039	4 913	9 757	12 105 900	2.27	
TOTAL Argentina						12 105 900	2.27	
China								
COUNTRY GARDEN SVC USD0.0001*	HKD	2 334 000		2 334 000				
HANGZHOU TIGERMED 'A' CNY1*	CNY	335 991	161 450	80 000	417 441	3 804 719	0.71	
JD.COM INC USD0.00002*	HKD	383 876	266 750	650 626				
LONGI GREEN ENERGY 'A' CNY1*	CNY	1 410 720	540 900	1 951 620				
MEITUAN USD0.00001 (A & B CLASS)*	HKD	509 200	531 840	349 600	691 440	9 773 441	1.83	
NETEASE INC USD0.0001*	HKD		451 300		451 300	9 707 051	1.82	
TOTAL China						23 285 211	4.36	
India								
EICHER MOTORS INR1*	INR	219 278	75 578	88 913	205 943	8 151 641	1.53	
HDFC BANK INR1*	INR	800 575	327 223	128 105	999 693	17 728 427	3.32	
RELIANCE STRATEGIC INR10*	INR		716 047	716 047				
TOTAL India						25 880 069	4.85	
Mexico								
AMERICA MOVIL SAB DE CV RG*	MXN		5 866 400	560 800	5 305 600	4 376 025	0.82	
TOTAL Mexico						4 376 025	0.82	
Poland								
ALLEGRO.EU PLN0.01*	PLN	302 090	95 946	34 069	363 967	2 604 083	0.49	
TOTAL Poland						2 604 083	0.49	
South Africa								
ABSA GROUP LTD ZAR2*	ZAR	447 224	667 518	71 528	1 043 214	9 455 586	1.77	
NASPERS NPV (POST REV SPLIT)*	ZAR		82 162		82 162	12 750 715	2.39	
TOTAL South Africa						22 206 300	4.16	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Taiwan								
ASE TECHNOLOGY HOL TWD10*	TWD	1 752 000	689 000	312 000	2 129 000	7 450 023	1.40	
TOTAL Taiwan						7 450 023	1.40	
Turkey								
T GARANTI BANKASI TRY1*	TRY	1			1	1	0.00	
TOTAL Turkey						1	0.00	
United Kingdom								
ANGLO AMERICAN USD0.54945*	ZAR	281 800	243 382	90 089	435 093	11 061 081	2.07	
TOTAL United Kingdom						11 061 081	2.07	
Total Registered shares						108 968 693	20.41	

Depository receipts

Brazil								
BCO BRADESCO SA SPON ADR EACH REP 1 PRF NPV*	USD	2 722 246	1 097 362	420 545	3 399 063	9 483 386	1.78	
INTER & CO INC BDR EACH REP 1 COM A*	BRL	426 000	131 000	557 000				
TOTAL Brazil						9 483 386	1.78	
China								
KANZHUN LTD SPON EACH ADR REP 2 ORD SHS*	USD	194 000	121 400	315 400				
PINDUODUO INC-4 SHS-A-ADR*	USD	80 583	133 600	67 196	146 987	14 907 422	2.79	
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS*	USD	458 200	136 800	595 000				
TOTAL China						14 907 422	2.79	
Mexico								
CEMEX SAB DE CV SPON ADR 5 ORD*	USD	2 091 800	1 141 100	852 400	2 380 500	14 211 585	2.66	
TOTAL Mexico						14 211 585	2.66	
Russia								
OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02*	USD	167 500			167 500	0	0.00	
TOTAL Russia							0.00	
Thailand								
PTT EXPLORTN & PRD THB1(NVDR)*	THB	1 117 200	792 900	693 500	1 216 600	5 551 155	1.04	
TOTAL Thailand						5 551 155	1.04	
Total Depository receipts						44 153 548	8.27	
Total Securities traded on an exchange						519 237 510	97.26	

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

Registered shares

Russia								
YANDEX N.V. COM USD0.01 CL 'A'*	USD	141 480			141 480	0	0.00	
TOTAL Russia							0.00	
Total Registered shares							0.00	

Depository receipts

Russia								
TCS GROUP HLDG PLC GDR EACH REPR 1 A REGS*	USD	200 379			200 379	0	0.00	
TOTAL Russia							0.00	
Total Depository receipts							0.00	
Total Securities traded on other regulated markets which are open to the public							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Securities traded neither on an exchange nor on a regulated market								
Bearer shares								
Mexico								
AMERICA MOVIL SAB COM SER 'L' NPV (LVTG)**	MXN	2 884 800	2 990 700	5 875 500				
TOTAL Mexico							0.00	
South Africa								
NASPERS 'N' ZAR0.02**	ZAR	104 830	40 918	145 748				
TOTAL South Africa							0.00	
Total Bearer shares							0.00	
Total Securities traded neither on an exchange nor on a regulated market							0.00	
Total securities and similar instruments						519 237 510	97.26	
(thereof in lending						12 955 653	2.43)	
Bank deposits at sight						13 534 417	2.54	
Other assets						1 086 421	0.20	
Total fund assets						533 858 348	100.00	
Short-term bank liabilities						-311 837		
Other liabilities						-69 405		
Net fund assets						533 477 106		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	519 237 510	97.26
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	519 237 510	97.26

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

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
ZAR	7 240 000	USD	427 135	05.12.2022
USD	501 562	CHF	440 000	09.08.2023
USD	559 992	ZAR	10 500 000	28.09.2023

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Emerging Markets Global

Class I-A1

0.85%

Class (CHF) I-A1

0.85%

Class (CHF) I-B

0.16%

Class I-X

0.00%

Class (CHF) I-X

0.00%

Class (EUR) I-X

0.00%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing

net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

BRL	1	=	USD	0.20	KRW	1	=	USD	0.00
CHF	1	=	USD	1.10	MXN	1	=	USD	0.06
CNY	1	=	USD	0.14	MYR	1	=	USD	0.21
CZK	1	=	USD	0.04	PLN	1	=	USD	0.24
EUR	1	=	USD	1.06	SAR	1	=	USD	0.27
GBP	1	=	USD	1.21	SGD	1	=	USD	0.73
HKD	1	=	USD	0.13	THB	1	=	USD	0.03
HUF	1	=	USD	0.00	TRY	1	=	USD	0.04
IDR	1	=	USD	0.00	TWD	1	=	USD	0.03
ILS	1	=	USD	0.25	ZAR	1	=	USD	0.05
INR	1	=	USD	0.01					

UBS (CH) Institutional Fund – Equities Emerging Markets Global ESG Leaders Passive II

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.10.2023	31.10.2022
Net fund assets in USD		555 834 089.78	333 436 614.09
Class (CHF) I-A1	CH1195110833		¹
Net asset value per unit in CHF		838.20	836.89
Issue and redemption price per unit in CHF ²		838.20	836.89
Number of units outstanding		2 493.8080	2 493.8080
Class (CHF) I-X	CH1167887459		³
Net asset value per unit in CHF		819.09	816.38
Issue and redemption price per unit in CHF ²		819.09	816.38
Number of units outstanding		615 010.3470	406 183.5730

¹ Initial subscription: 22.6.2022

² see Supplementary information

³ Initial subscription: 16.5.2022

Performance

	Currency	2022/2023	2022
Class (CHF) I-A1	CHF	0.5%	-
Class (CHF) I-X	CHF	0.8%	-
Benchmark:			
MSCI Emerging Markets ESG Leaders Index (net div. reinv.)	CHF	0.9%	-

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The 10 largest issuers in % of total assets

Taiwan Semicon Man	11.69
Tencent Holding Ltd	7.21
Alibaba Group Holding	4.89
Reliance Inds	2.43
China Const Bank	1.61
Infosys Ltd	1.59
Netease Inc	1.21
MediaTek Inc	1.14
Tata Consultancy	1.07
Byd Co 'H'Cny	1.03
Others	63.66
TOTAL	97.53

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

Breakdown by sectors in % of total assets

Electronics & semiconductors	14.50
Internet, software & IT services	14.23
Banks & credit institutions	13.95
Financial & investment companies	7.83
Chemicals	5.58
Miscellaneous services	5.22
Telecommunications	3.84
Pharmaceuticals, cosmetics & medical products	3.23
Vehicles	2.74
Food & soft drinks	2.46
Others	23.95
TOTAL	97.53

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

Statement of assets

	31.10.2023	31.10.2022
Market values	USD	USD
Bank deposits		
– at sight	14 145 868.61	59 383 876.66
Securities		
– Shares and other equity instruments	542 962 791.16	337 820 822.23
Derivative financial instruments	-844 285.00	-460 696.12
Other assets	439 145.64	192 855.13
TOTAL fund assets	556 703 520.41	396 936 857.90
Loans	-769 188.51	-63 202 980.11
Other liabilities	-100 242.12	-297 263.70
Net fund assets	555 834 089.78	333 436 614.09

Statement of income

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
Income	USD	USD
Income from bank assets	267 079.24	2 575.07
Negative interest	-13 564.51	-1 841.32
Income from securities		
– from shares and other equity instruments	13 690 806.15	3 177 380.39
– from bonus shares	2 080 587.07	58 878.31
Purchase of current net income on issue of units	5 868 467.92	2 167 395.65
TOTAL income	21 893 375.87	5 404 388.10
Expenses		
Interest payable	-24 091.52	-33 360.68
Audit expenses	-16 840.74	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) I-A1	-7 426.83	-2 812.84
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) I-X	0.00	0.00
Other expenses	-62 150.03	-2 966.93
Payment of current net income on redemption of units	-6 405 758.24	-59 253.58
TOTAL expenses	-6 516 267.36	-98 394.03
Net income	15 377 108.51	5 305 994.07
Realized capital gains and losses	-20 682 542.66	686 555.00
Realized result	-5 305 434.15	5 992 549.07
Unrealized capital gains and losses	11 724 287.48	-73 519 529.22
TOTAL result	6 418 853.33	-67 526 980.15

Allocation of result

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
	USD	USD
Net income of the financial year	15 377 108.51	5 305 994.07
Available for distribution	15 377 108.51	5 305 994.07
Less federal withholding tax ¹	-5 381 987.98	-1 857 097.92
Net income retained for reinvestment	-9 995 120.53	-3 448 896.15
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
	USD	USD
Net fund assets at the beginning of the financial year	333 436 614.09	0.00
Paid federal withholding tax	-3 298 975.67	0.00
Balance of unit movements	219 277 598.03	400 963 594.24
Total result	6 418 853.33	-67 526 980.15
Net fund assets at the end of the reporting period	555 834 089.78	333 436 614.09

Development of the outstanding units

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
Class (CHF) I-A1	Number	Number
Situation at the beginning of the financial year	2 493.8080	0.0000
Units issued	0.0000	2 493.8080
Units redeemed	0.0000	0.0000
Situation at the end of the period	2 493.8080	2 493.8080
Difference between units issued and units redeemed	0.0000	2 493.8080
Class (CHF) I-X	Number	Number
Situation at the beginning of the financial year	406 183.5730	0.0000
Units issued	600 258.1230	422 271.6560
Units redeemed	-391 431.3490	-16 088.0830
Situation at the end of the period	615 010.3470	406 183.5730
Difference between units issued and units redeemed	208 826.7740	406 183.5730

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class (CHF) I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	20.513
Less federal withholding tax ¹	CHF	-7.180
Net accumulation per unit	CHF	13.333

Class (CHF) I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	22.670
Less federal withholding tax ¹	CHF	-7.935
Net accumulation per unit	CHF	14.735

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
Brazil								
ATACADAO SA NPV*	BRL	52 500	69 600		122 100	217 180	0.04	
BCO BRADESCO SA COM NPV*	BRL	191 300	142 200	333 500				
CCR SA COM NPV*	BRL	151 100	88 600	73 600	166 100	394 582	0.07	
CIA SIDERURGICA NACIONAL SA COM NPV*	BRL		96 000		96 000	223 867	0.04	
COSAN SA INDUSTRIA COM NPV*	BRL	145 800	109 800	48 000	207 600	648 364	0.12	
EQUATORIAL ENERGIA COM NPV*	BRL	118 000	136 144	87 500	166 644	1 044 210	0.19	
HYPERA SA COM NPV*	BRL	49 100	38 600	87 700				
LOCALIZA RENT A CA COM NPV*	BRL	82 200	117 589	55 800	143 989	1 452 453	0.26	
LOJAS RENNER SA COM NPV*	BRL	113 800	87 900	31 000	170 700	414 988	0.07	
PETRO RIO SA COM NPV*	BRL	75 800	79 600	22 800	132 600	1 254 218	0.23	
RAIA DROGASIL SA COM NPV*	BRL	124 800	151 844	73 900	202 744	1 037 239	0.19	
RUMO SA COM NPV*	BRL	150 300	139 300	77 500	212 100	938 321	0.17	
SABESP CIA SANEAME COM NPV*	BRL	40 600	42 300	28 000	54 900	635 438	0.11	
TELEFONICA BRASIL COM NPV*	BRL	61 800	60 200	57 100	64 900	582 208	0.10	
TOTVS SA COM NPV*	BRL	65 000	52 000	31 900	85 100	427 103	0.08	
ULTRAPAR PARTICIPA COM NPV*	BRL	98 300	84 200	61 200	121 300	491 887	0.09	
WEG SA COM NPV*	BRL	192 500	181 400	109 200	264 700	1 732 649	0.31	
TOTAL Brazil						11 494 705	2.06	
Chile								
CENCOSUD SA COM NPV*	CLP	161 640	255 206	251 447	165 399	267 099	0.05	
EMPRESAS CMPC NPV*	CLP	111 230	124 062	102 295	132 997	236 992	0.04	
EMPRESAS COPEC SA NPV*	CLP	46 305	64 417	56 556	54 166	357 427	0.06	
ENEL AMERICAS SA COM NPV*	CLP	2 898 185	848 423		3 746 608	383 882	0.07	
S A C I FALABELLA COM NPV*	CLP	83 670	121 509	77 861	127 318	258 422	0.05	
TOTAL Chile						1 503 823	0.27	
China								
37 INTERACTIVE ENT 'A' CNY1*	CNY	26 100			26 100	73 827	0.01	
3SBIO INC USD0.00001*	HKD	200 500	77 000		277 500	246 837	0.04	
A-LIVING SMART CIT CNY1 H*	HKD	103 000		103 000				
AAC TECHNOLOGIES H USD0.01*	HKD	78 500	92 000	42 000	128 500	231 230	0.04	
AGRICULTURAL BK CH 'A' CNY1*	CNY		851 400		851 400	417 667	0.08	
AGRICULTURAL BK CH 'H' CNY1*	HKD		4 474 000		4 474 000	1 652 463	0.30	
AIR CHINA LTD 'A' CNY1*	CNY	55 200	141 400	123 700	72 900	79 892	0.01	
AIR CHINA LTD 'H' CNY1*	HKD	246 000	218 000	118 000	346 000	235 248	0.04	
ALIBABA HEALTH INF HKD0.01*	HKD	608 000	374 000	148 000	834 000	491 366	0.09	
ANGEL YEAST CO. LT 'A' CNY1*	CNY	3 300	35 400	20 400	18 300	87 498	0.02	
ANHUI CONCH CEMENT 'A' CNY1*	CNY		44 000		44 000	145 442	0.03	
ANHUI CONCH CEMENT 'H' CNY1*	HKD		190 500		190 500	475 240	0.09	
BAIDU INC HKD0.00000625 A CLASS*	HKD	20 850	479 200	134 800	365 250	4 794 005	0.86	
BAIDU INC HKD0.00000625 A CLASS*	HKD	241 150		241 150				
BAOSHAN IRON & STE 'A' CNY1*	CNY	162 500	97 900	260 400				
BEIJING CAP INTL A 'H' CNY1*	HKD	216 000	110 000		326 000	119 991	0.02	
BEIJING EASPRING M 'A' CNY1*	CNY	2 500			2 500	15 052	0.00	
BEIJING ENT WATER HKD0.10*	HKD	260 000	322 000		582 000	122 728	0.02	
BEIJING TONGRENTAN 'A' CNY1*	CNY		12 000		12 000	84 202	0.02	
BOSIDENG INTL HLDG USD0.00001*	HKD		670 000		670 000	264 589	0.05	
BY-HEALTH CO LTD 'A' CNY1*	CNY	9 100	30 200	31 400	7 900	19 777	0.00	
BYD CO 'A' CNY1*	CNY	12 800	10 000	3 900	18 900	616 062	0.11	
BYD CO 'H' CNY1*	HKD	97 500	91 000	19 000	169 500	5 142 665	0.92	
CECEP SOLAR ENERGY 'A' CNY1*	CNY	19 100			19 100	14 981	0.00	
CECEP WIND-POWER C 'A' CNY1*	CNY		191 800		191 800	83 082	0.01	
CHENG TUN MINING GR 'A' CNY1*	CNY	29 200		29 200				
CHENGXIN LITHIUM GROUP CO LTD 'A' CNY1*	CNY	10 000		10 000				
CHINA BAOAN GROUP 'A' CNY1*	CNY	13 700			13 700	19 338	0.00	
CHINA COMM SERVICE 'H' CNY1*	HKD	302 000	280 000	178 000	404 000	165 223	0.03	
CHINA CONCH VENTUR HKD0.01*	HKD	201 500	113 500	68 000	247 000	204 239	0.04	
CHINA CONST BK 'H' CNY1*	HKD	11 372 000	9 530 000	5 151 000	15 751 000	8 937 766	1.61	
CHINA COSCO HLDGS 'H' CNY1*	HKD		662 500	136 000	526 500	534 938	0.10	
CHINA EAST AIRLINE 'A' CNY1*	CNY	103 900			103 900	61 902	0.01	
CHINA EVER ENVIRON NPV*	HKD	394 000	443 000	234 000	603 000	205 763	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
CHINA FEIHE LTD USD0.000000025*	HKD	379 000	354 000	147 000	586 000	363 975	0.07	
CHINA FIBERGLASS C 'A' CNY1*	CNY	20 900	41 200		62 100	98 181	0.02	
CHINA GAS HOLDINGS HKD0.01*	HKD	368 200	246 000	614 200				
CHINA LESSO GROUP HKD0.05*	HKD	117 000	169 000	286 000				
CHINA LITERATURE L USD0.0001*	HKD		56 400		56 400	189 932	0.03	
CHINA MEDICAL SYS USD0.005(POST BOARD LOT)*	HKD	141 000	120 000	59 000	202 000	322 700	0.06	
CHINA MENGNIU DAIR HKD0.1*	HKD	363 000	322 000	182 000	503 000	1 642 467	0.30	
CHINA MERCHANTS BK 'A' CNY1*	CNY	143 500	118 100	55 500	206 100	866 295	0.16	
CHINA MERCHANTS BK 'H' CNY1*	HKD	449 500	398 000	220 500	627 000	2 387 930	0.43	
CHINA MOLYBDENUM C 'H' CNY0.2*	HKD	513 000	393 000	291 000	615 000	366 268	0.07	
CHINA MOLYBDENUM C 'A' CNY0.2*	CNY	73 000	125 000		198 000	149 891	0.03	
CHINA O/SEAS LAND HKD0.10*	HKD	445 000	407 000	231 000	621 000	1 173 016	0.21	
CHINA RES CEMENT HKD0.1'REG S*	HKD	258 000	148 000		406 000	104 294	0.02	
CHINA RES GAS GP L HKD0.10*	HKD	98 000	87 900	28 600	157 300	465 391	0.08	
CHINA RES LAND HKD0.10*	HKD		700 000	180 000	520 000	1 947 192	0.35	
CHINA RESOURCES MI HKD0.00001*	HKD	74 200	65 600	139 800				
CHINA RESOURCES P. NPV*	HKD		255 500		255 500	158 696	0.03	
CHINA STHN AIRLINE 'A' CNY1*	CNY	56 500	75 600		132 100	111 556	0.02	
CHINA STHN AIRLINE 'H' CNY1*	HKD	226 000	124 000		350 000	165 504	0.03	
CHINA SUNTIEN GREEN ENERGY-H*	HKD	259 000		259 000				
CHINA THREE GORGES RENEWAB-A*	CNY	187 800	229 300	112 600	304 500	199 724	0.04	
CHINA TOURISM GROU 'A' CNY1*	CNY		18 900		18 900	244 318	0.04	
CHINA VANKE CO 'A' CNY1*	CNY	64 500	71 200	45 900	89 800	139 030	0.02	
CHINA VANKE CO 'H' CNY1*	HKD	227 000	281 600	153 900	354 700	331 826	0.06	
CIFI HLDGS GROUP C HKD0.10*	HKD		322 800					
CTIC LIMITED NPV*	HKD	670 000	591 000	256 000	1 005 000	854 133	0.15	
COSCO SHIPPING HOLDINGS CO LTD 'A' CNY1*	CNY		191 300	57 000	134 300	179 297	0.03	
CSPC PHARMACEUTICA HKD0.10*	HKD	1 032 000	912 000	440 000	1 504 000	1 312 824	0.24	
DALI FOODS GROUP C HKD0.01*	HKD	259 000		259 000				
ENN ENERGY HOLDING HKD0.10*	HKD	95 500	80 000	43 000	132 500	1 011 793	0.18	
ENN NATURAL GAS CO LTD-A*	CNY	30 500			30 500	71 935	0.01	
EVE ENERGY CO LTD 'A' CNY1*	CNY	15 100		15 100				
FAR EAST HORIZON L HKD0.01*	HKD	171 000	130 000	103 000	198 000	139 429	0.03	
FOSUN INTL NPV*	HKD	271 500	248 500		520 000	311 019	0.06	
GANFENG LITHIUM CO LTD 'A' CNY1*	CNY	9 700	10 200		19 900	120 410	0.02	
GEELY AUTOMOBILE H HKD0.02*	HKD		960 000		960 000	1 088 260	0.20	
GEM CO LTD 'A' CNY1*	CNY	22 500			22 500	18 017	0.00	
GENSCRIPT BIOTECH USD0.001*	HKD	138 000	140 000	72 000	206 000	597 628	0.11	
GOLDWIND SCI & TEC 'A' CNY1*	CNY	36 200			36 200	43 481	0.01	
GOLDWIND SCIENCE & TECHNOLOGY CO LTD BR*	HKD	83 000	85 400	168 400				
GREENTOWN CHINA HO HKD0.10*	HKD		162 500		162 500	157 628	0.03	
GREENTOWN SERVICE HKD0.00001*	HKD	154 000	112 000	266 000				
GUANGZHOU BAIYUN 'A' CNY1*	CNY	17 900			17 900	72 915	0.01	
GUOXUAN HIGH-TECH 'A' CNY1*	CNY	13 600		13 600				
HAIER SMART HOME C 'A' CNY1*	CNY		56 100		56 100	170 337	0.03	
HAITIAN INTL HLDGS HKD0.10*	HKD		93 000		93 000	221 547	0.04	
HANSOH PHARMACEUTICAL GROUP CO LTD*	HKD	118 000	116 000		234 000	440 810	0.08	
HENAN SHUANG INVE 'A' CNY1*	CNY	33 900	22 900	16 100	40 700	145 768	0.03	
HUADONG MEDICINE 'A' CNY1*	CNY	9 300	15 200	24 500				
HUATAI SECURITIES 'A' CNY1*	CNY	50 000	48 100		98 100	214 884	0.04	
HUATAI SECURITIES 'H' CNY1*	HKD	197 600	161 000	165 800	192 800	252 316	0.05	
HUAXIN CEMENT CO 'A' CNY1*	CNY	25 200		25 200				
I/MONGOLIA YILI IN 'A' CNY1*	CNY	53 700	43 500	30 700	66 500	249 167	0.04	
IND & COM BK CHINA 'A' CNY1*	CNY		582 300		582 300	376 365	0.07	
INDUSTRIAL & COM B 'H' CNY1*	HKD		10 557 000		10 557 000	5 073 016	0.91	
JIANGSU EXPRESSWAY 'H' CNY1*	HKD		164 000		164 000	149 232	0.03	
JIANGSU HENGRUI ME 'A' CNY1*	CNY		59 500		59 500	389 777	0.07	
JIANGSU ZHONG TIAN 'A' CNY1*	CNY	16 600	35 000		51 600	98 644	0.02	
JINGSU WUJIANG CHI 'A' CNY1*	CNY	36 800	49 900		86 700	126 056	0.02	
JOINCARE PHARMACEU 'A' CNY1*	CNY	14 100			14 100	22 851	0.00	
JONJEE HI-TECH IND 'A' CNY1*	CNY	6 000		6 000				
KEDA INDUSTRIAL CO 'A' CNY1*	CNY	11 300		11 300				
KINGDEE INTL SOFTW HKD0.025*	HKD	306 000	231 000	63 000	474 000	628 801	0.11	
KINGFA SCI.&TECH. 'A' CNY1*	CNY	36 100		36 100				
KUANG-CHI TECHNOLO 'A' CNY1*	CNY		44 100		44 100	84 306	0.02	
KUNLUN ENERGY COMP HKD0.01*	HKD	410 000	502 000	258 000	654 000	544 958	0.10	
LENOVO GROUP LTD HKD0.025*	HKD	836 000	742 000	436 000	1 142 000	1 328 145	0.24	
LIVZON PHARM GRP 'A' CNY1*	CNY	4 900			4 900	23 442	0.00	
LONGFOR GROUP HLDG HKD0.10*	HKD	218 500	167 000	51 000	334 500	486 493	0.09	
MICROPORT SCIENTIF USD0.00001*	HKD	90 000	79 500	24 600	144 900	227 778	0.04	
ORIENT SECS CO LTD A CNY1*	CNY	42 300	72 900	115 200				

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in USD	in % ³	
POSTAL SAVINGS BAN 'H' CNY1*	HKD	927 000	672 000	272 000	1 327 000	605 448	0.11	
S.F. HOLDING CO 'A' CNY1*	CNY	36 900	26 200	16 100	47 000	252 402	0.05	
S/PHARMACEUTICAL 'A' CNY1*	CNY	28 300			28 300	69 724	0.01	
SANJIU MEDICAL 'A' CNY1*	CNY	10 500			10 500	61 897	0.01	
SHANDONG NANSHAN A 'A' CNY1*	CNY	48 800			48 800	20 672	0.00	
SHANDONG WEIGAO GP 'H' CNY0.1*	HKD	293 200	270 800	128 400	435 600	403 612	0.07	
SHANGHAI ELECTRIC 'A' CNY1*	CNY	121 300			121 300	73 595	0.01	
SHANGHAI FOSUN PHA 'A' CNY1*	CNY	9 300	16 000		25 300	98 322	0.02	
SHANGHAI FOSUN PHA CNY1 'H'*	HKD	52 500	61 000	32 000	81 500	187 902	0.03	
SHANGHAI MG STATIO 'A' CNY1*	CNY	10 700			10 700	56 657	0.01	
SHANGHAI PHARMACEU CNY1 H*	HKD	86 100	101 400	47 500	140 000	203 614	0.04	
SHENZHEN INOVANCE 'A' CNY1*	CNY	18 000	20 500	21 300	17 200	142 054	0.03	
SHN INTL HLDGS HKD1*	HKD	156 719	194 500	108 000	243 219	160 082	0.03	
SICHUAN TIANQI LIT 'A' CNY1*	CNY		11 200		11 200	84 175	0.02	
SICHUAN YAHUA INDU 'A' CNY1*	CNY	5 800		5 800				
SINO BIOPHARMACEUT HKD0.025*	HKD	1 174 000	1 105 000	445 000	1 834 000	712 542	0.13	
SINOPHARM GROUP CO CNY1*	HKD	166 400	130 000	67 200	229 200	547 765	0.10	
SINOTRUK (HK) LTD HKD0.10*	HKD	85 000	107 000	85 000	107 000	201 293	0.04	
SUNGROW POWER SUPP 'A' CNY1*	CNY	11 500	17 600	12 900	16 200	186 282	0.03	
SUZHOU TA AND A UL 'A' CNY1*	CNY	2 700		2 700				
TCL TECHNOLOGY GRO 'A' CNY1*	CNY		162 700		162 700	87 374	0.02	
TENCENT HLDGS LIMI HKD0.00002*	HKD	739 500	740 700	394 700	1 085 500	40 120 466	7.21	
TITAN WIND ENERGY 'A' CNY1*	CNY	11 900			11 900	21 692	0.00	
TOPCHOICE MEDICAL 'A' CNY1*	CNY	3 500			3 500	42 829	0.01	
UNI-PRESIDENT CHIN HKD0.01*	HKD	152 000	83 000		235 000	160 078	0.03	
UNISPLENDOUR CO. L 'A' CNY1*	CNY	27 100		27 100				
VINDA INTERNATIONAL HKD0.1*	HKD	26 000	31 000		57 000	140 886	0.03	
WANT WANT CHINA HO USD0.02*	HKD	567 000	358 000	142 000	783 000	486 335	0.09	
WEICHAI POWER CO 'A' CNY1*	CNY	93 600	93 600		93 600	177 528	0.03	
WEICHAI POWER CO 'H' CNY1*	HKD	400 000	63 000		337 000	503 911	0.09	
WESTERN MINING CO. 'A' CNY1*	CNY	51 200			51 200	87 874	0.02	
XPENG INC - CLASS A SHARES*	HKD	176 700	9 300		167 400	1 236 577	0.22	
YADEA GROUP HOLDIN USD0.00001*	HKD	126 000	126 000	42 000	210 000	383 790	0.07	
YOUNGY CO LTD 'A' CNY1*	CNY	1 300		1 300				
YUNNAN BAIYAO GRP 'A' CNY1*	CNY	14 800	10 500	12 100	13 200	91 721	0.02	
YUNNAN TIN 'A' CNY1*	CNY	24 100		24 100				
ZHANGZHOU PIENZEH 'A' CNY1*	CNY		5 400		5 400	184 622	0.03	
ZHEJIANG CHINT ELE CNY1'A**	CNY	10 800	19 100		29 900	94 340	0.02	
ZHEJIANG EXPRESS 'H' CNY1*	HKD	176 000	126 000	116 000	186 000	140 012	0.03	
ZHEJIANG HUAYOU CO 'A' CNY1*	CNY	10 540	9 700		20 240	101 752	0.02	
ZHEJIANG WEIXING N 'A' CNY1*	CNY	7 600	32 100	32 900	6 800	15 341	0.00	
ZHEJIANG YONGTAI T 'A' CNY1*	CNY	6 400		6 400				
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY 'A' CNY1*	CNY	23 100			23 100	20 265	0.00	
ZOOMLION HEAVY INDUS CNY1 H*	HKD	121 800		121 800				
TOTAL China						102 370 091	18.39	
Colombia								
BANCOLOMBIA SA COP500*	COP	7 686			7 686	54 530	0.01	
TOTAL Colombia						54 530	0.01	
Czech Republic								
KOMERCNI BANKA CZK100*	CZK	8 955	12 745	9 675	12 025	351 638	0.06	
MONETA MONEY BANK CZK1*	CZK	41 397	75 018	59 799	56 616	218 391	0.04	
TOTAL Czech Republic						570 029	0.10	
Greece								
ALPHA SVCS & HLDGS EURO.3(REV SPLIT)*	EUR	241 791	236 522	119 643	358 670	534 551	0.10	
EUROBANK ERGASIS EURO.23*	EUR	276 165	310 923	168 159	418 929	682 810	0.12	
OTE(HELLENIC TLM) EUR2.83(CR)*	EUR		35 651	5 795	29 856	417 510	0.07	
TERNA ENERGY SA EURO.30*	EUR		11 365	11 365				
TOTAL Greece						1 634 870	0.29	
Hong Kong								
CHOW TAI FOOK JEWE HKD1*	HKD		313 400		313 400	442 187	0.08	
WHARF(HLDGS) HKD1*	HKD	141 000		141 000				
XINYI SOLAR HLDGS HKD0.10*	HKD	564 000	538 000	1 102 000				
TOTAL Hong Kong						442 187	0.08	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Hungary								
GEDEON RICHTER PLC HUF100*	HUF		22 630		22 630	529 436	0.10	
MOL HUNGARIAN OIL HUF125(POST SUB-DIVISION)*	HUF	49 234	28 732		77 966	618 990	0.11	
OTP BANK HUF100*	HUF	25 177	18 232	5 429	37 980	1 410 155	0.25	
TOTAL Hungary						2 558 581	0.46	
India								
ABB LTD (INDIA) INR2 (POST SUBDIVISION)*	INR		8 039		8 039	396 771	0.07	
ADANI GREEN ENERGY INR10*	INR	36 955	27 079	10 595	53 439	585 136	0.11	
ASHOK LEYLAND INR1*	INR		231 061		231 061	465 404	0.08	
ASIAN PAINTS LTD INR1*	INR	45 402	42 881	27 166	61 117	2 199 026	0.40	
ASTRAL LTD INR1*	INR		18 627		18 627	414 058	0.07	
AU SMALL FINANCE B INR10*	INR		24 908		24 908	200 170	0.04	
AXIS BANK INR2*	INR	267 786	242 366	141 733	368 419	4 344 675	0.78	
BAJAJ FINANCE LTD INR2*	INR		45 203	971	44 232	3 980 541	0.72	
BERGER PAINTS INR1*	INR	32 830	35 449	24 018	44 261	296 956	0.05	
BHARTI AIRTEL LTD INR5*	INR		380 461	18 977	361 484	3 970 045	0.71	
COLGATE-PALM (IND) INR1.00*	INR	12 657	13 678	5 855	20 480	519 953	0.09	
CUMMINS INDIA INR2*	INR		22 188		22 188	446 791	0.08	
DABUR INDIA LTD INR1*	INR	74 072	54 258	26 179	102 151	648 913	0.12	
DLF LIMITED INR2*	INR		96 212		96 212	651 168	0.12	
GAIL INDIA LTD INR10*	INR	298 688	183 841	87 082	395 447	567 579	0.10	
GRASIM INDUSTRIES INR2*	INR	30 202	27 775	16 367	41 610	942 911	0.17	
HAVELLS INDIA INR1*	INR	29 996	24 520	11 810	42 706	639 189	0.11	
HCL TECHNOLOGIES INR2*	INR	128 946	97 996	74 838	152 104	2 331 103	0.42	
HERO MOTOCORP INR2*	INR	13 258	10 444	5 102	18 600	689 937	0.12	
HINDALCO INDS INR1*	INR	152 909	144 241	98 183	198 967	1 098 087	0.20	
HINDUSTAN UNILEVER INR1*	INR	97 068	96 857	62 025	131 900	3 935 197	0.71	
HOUSING DEVEL FIN INR2*	INR	203 599	180 465	384 064				
ICICI PRUDENTIAL L INR10*	INR	37 633	40 654	15 587	62 700	395 552	0.07	
INDIAN HOTELS INR1 (POST SUBDIVISION)*	INR		132 985		132 985	612 385	0.11	
INDRAPRASTHA GAS INR2 (POST SUBDIVISION)*	INR	33 347	37 994	15 609	55 732	255 939	0.05	
INFO EDGE INR10*	INR	8 569	6 329	3 719	11 179	548 385	0.10	
INFOSYS LTD INR5*	INR	397 910	360 870	220 814	537 966	8 841 745	1.59	
KOTAK MAHINDRA BAN INR5*	INR	65 910	118 317	8 579	175 648	3 669 550	0.66	
LUPIN LTD INR2*	INR	21 396	23 019	8 934	35 481	480 765	0.09	
MAHINDRA & MAHINDRA INR5*	INR	103 495	89 278	41 078	151 695	2 657 526	0.48	
MARICO LTD INR1*	INR	63 177	55 703	29 715	89 165	574 612	0.10	
NESTLE INDIA INR10*	INR	3 989	3 367	2 093	5 263	1 531 944	0.28	
PI INDUSTRIES INR1*	INR	9 288	6 155	2 617	12 826	523 962	0.09	
PIDILITE INDUSTRIES INR1(POST SUBDIVISION)*	INR		23 928		23 928	706 413	0.13	
RELIANCE INDS INR10(100%DEMAT)*	INR	359 758	321 262	187 742	493 278	13 554 981	2.43	
SHREE CEMENT INR10*	INR	1 302	888	609	1 581	487 164	0.09	
SHRIRAM FINANCE LIMITED*	INR	23 518	30 595	8 596	45 517	1 027 701	0.18	
SIEMENS INDIA LTD INR2 (POST SUBDIVISION)*	INR	9 196	5 507		14 703	588 226	0.11	
STATE BK OF INDIA INR1*	INR	211 447	201 125	412 572				
SUPREME INDUSTRIES INR2*	INR		10 002		10 002	520 079	0.09	
TATA CONSULTANCY S INR1*	INR	108 447	100 961	61 657	147 751	5 978 185	1.07	
TORRENT PHARM INR5*	INR		14 907		14 907	344 526	0.06	
TVS MOTOR CO INR1*	INR		37 089		37 089	708 648	0.13	
UPL LIMITED INR2*	INR	58 230	42 448	18 471	82 207	533 672	0.10	
VEDANTA LTD INR1*	INR		115 739		115 739	301 098	0.05	
TOTAL India						74 166 669	13.32	
Indonesia								
ANEKA TAMBANG IDR100*	IDR	1 159 700	664 500	673 900	1 150 300	123 466	0.02	
BANK CENTRAL ASIA IDR62.5*	IDR	6 516 700	5 654 400	3 103 400	9 067 700	4 994 801	0.90	
BK RAKYAT IDR250*	IDR		11 086 200		11 086 200	3 461 604	0.62	
KALBE FARMA IDR10*	IDR	2 571 800	1 451 700	773 100	3 250 400	345 809	0.06	
PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)*	IDR	948 400	943 000	1 891 400				
SARANA MENARA NUSA IDR10*	USD		2 834 700		2 834 700	158 822	0.03	
TELKOM INDONESIA SER"B"IDR50*	IDR	5 726 900	5 113 700	2 945 800	7 894 800	1 734 521	0.31	
TOWER BERSAMA INFR IDR100*	IDR	542 995		542 995				
UNILEVER INDONESIA IDR10*	IDR	955 200	660 200	326 500	1 288 900	293 725	0.05	
TOTAL Indonesia						11 112 748	2.00	
Kuwait								
KUWAIT FINANCE HOU KWD0.1*	KWD	877 696	963 107	516 321	1 324 482	2 926 654	0.53	
TOTAL Kuwait						2 926 654	0.53	

Security		31.10.2022			31.10.2023		Market value ³	Thereof
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in USD	in % ³	in lending Quantity/ Nominal
Malaysia								
AMMB HOLDINGS BHD MYR1*	MYR	203 700	205 300	114 300	294 700	236 280	0.04	
AXIATA GROUP BHD MYR1*	MYR	296 400	287 600		584 000	267 210	0.05	
CELCOMDIGI BHD*	MYR	305 600	280 000		585 600	519 905	0.09	
CIMB GROUP HOLDINGS BHD MYR1*	MYR	813 100	732 781	466 500	1 079 381	1 293 581	0.23	
DIALOG GROUP MYRO.10*	MYR		494 100			222 965	0.04	
GAMUDA BERHAD MYR1*	MYR		300 841		300 841	292 980	0.05	
HAP SENG CONSOLID MYR1*	MYR	63 200		63 200				
HARTALEGA HOLDINGS MYRO.5*	MYR	260 200		260 200				
IHH HEALTHCARE BHD NPV*	MYR	186 300	172 100		358 400	451 338	0.08	
KUALA LUMPUR KEPG MYR1*	MYR	45 200	45 700	18 400	72 500	334 463	0.06	
MALAYAN BKG BERHAD MYR1*	MYR	575 600	621 600	324 100	873 100	1 652 925	0.30	
MALAYSIA AIRPORTS MYR1*	MYR	94 200	125 105	63 000	156 305	242 438	0.04	
MAXIS BHD MYRO.10*	MYR	292 900	224 500	94 200	423 200	351 741	0.06	
MISC BERHAD MYR1*	MYR	167 300	138 100	73 900	231 500	352 267	0.06	
NESTLE (MALAYSIA) MYR1*	MYR	9 300	5 300	6 500	8 100	210 469	0.04	
PETRONAS CHEMICALS MYRO.10*	MYR		378 600		378 600	583 256	0.10	
PETRONAS DAGANGAN MYR1*	MYR	26 700	39 700		66 400	318 586	0.06	
PETRONAS GAS MYR1*	MYR	85 600	74 900	31 900	128 600	464 250	0.08	
PPB GROUP BERHAD MYR1*	MYR	72 300	55 900	25 200	103 000	328 165	0.06	
PRESS METAL ALUMIN NPV*	MYR	433 300	313 500	105 100	641 700	662 643	0.12	
PUBLIC BK BHD MYR1*	MYR	1 738 100	1 372 700	698 900	2 411 900	2 105 888	0.38	
QL RESOURCES BHD MYRO.25*	MYR	115 400	149 800	82 800	182 400	211 706	0.04	
RHB BANK BHD NPV*	MYR	111 800	156 413	86 500	181 713	212 815	0.04	
RHB BANK BHD NPV*	USD	88 900	1 841		90 741	106 272	0.02	
SIME DARBY BHD MYRO.50*	MYR	267 400	161 500		428 900	206 146	0.04	
TELEKOM MALAYSIA MYRO.7*	MYR	125 500	70 100		195 600	208 142	0.04	
TOP GLOVE CORP BHD MYRO.50*	MYR	589 100	415 100	1 004 200				
TOTAL Malaysia						11 836 430	2.13	
Mexico								
ARCA CONTINENTAL COM NPV*	MXN	50 000	88 400	52 500	85 900	769 260	0.14	
FOMENTO ECONOMICO UNITS (REP 1 'B' & 4 'D' SHS)*	MXN	226 800	240 300	156 500	310 600	3 510 831	0.63	
GPO AEROPORTUARIO SER'B'NPV*	MXN	22 560	18 235	9 460	31 335	674 415	0.12	
GPO BIMBO SA DE CV SER'A'NPV*	MXN	163 900	136 400	91 300	209 000	849 522	0.15	
GPO TELEvisa SAB CPO'S 25'A'22'B'35'D'35'L'*	MXN	297 200	249 200	90 800	455 600	208 708	0.04	
GRUMA SA DE CV COM SER'B' NPV*	MXN	22 360	25 180	15 845	31 695	550 804	0.10	
GRUPO FINANCIERO BANORTE SAB DE CV COM SER'O'NPV*	MXN	300 900	279 800	161 900	418 800	3 394 384	0.61	
INDS PENOLES NPV*	MXN	15 100	13 400		28 500	317 742	0.06	
KIMBERLY CLARK MEX COM SER'A'NPV*	MXN	158 000	180 200	338 200				
TOTAL Mexico						10 275 667	1.85	
Peru								
CREDICORP COM USD5*	USD	8 300	7 200	4 600	10 900	1 362 064	0.24	
TOTAL Peru						1 362 064	0.24	
Philippines								
AYALA CORP PHP50*	PHP		52 600	7 880	44 720	477 229	0.09	
GLOBE TELECOM INC PHP50*	PHP	3 468	2 210	5 678				
GT CAPITAL HOLDING PHP10*	PHP	14 920		14 920				
JG SUMMIT HLDGS PHP1*	PHP	353 400	211 100	95 880	468 620	303 521	0.05	
PLDT INC PHP5*	PHP		10 890		10 890	232 233	0.04	
SM INVEST CORP PHP10*	PHP	29 560	27 520	10 040	47 040	664 065	0.12	
SM PRIME HLDGS PHP1*	PHP	1 278 000	1 217 300	652 700	1 842 600	974 233	0.18	
UNIVERSAL ROBINA PHP1*	PHP	100 510	90 200		190 710	367 371	0.07	
TOTAL Philippines						3 018 652	0.54	
Poland								
BK PEKAO PLN1*	PLN	24 037	17 609	41 646				
CD PROJEKT SA PLN1.00*	PLN	9 110	9 851	7 735	11 226	279 718	0.05	
KGHM POLSKA MIEDZ PLN10 BR*	PLN	17 154	16 215	11 046	22 323	594 627	0.11	
MBANK SA PLN4*	PLN		2 549		2 549	314 421	0.06	
ORLEN SA BR*	PLN	56 048	91 694	58 465	89 277	1 408 856	0.25	
POL GORN NAFT I GA PLN1*	PLN	184 070		184 070				
POWSZECHNA KASA OS PLN1*	PLN	105 450	79 587	46 287	138 750	1 432 938	0.26	
POWSZECHNY ZAKLAD UBEZPIECZEN SA PLN1*	PLN	74 111	74 336	54 228	94 219	1 064 491	0.19	
SANTANDER BANK POL PLN10.00*	PLN	3 455	3 787	1 042	6 200	671 495	0.12	
TOTAL Poland						5 766 546	1.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Qatar								
COMM BK OF QATAR QAR1*	QAR	388 265	279 427	667 692				
QATAR FUEL CO QAR10*	QAR	63 165	73 393	35 002	101 556	414 201	0.07	
QATAR GAS TRANSPOR QAR1*	QAR	277 435	201 683	101 474	377 644	365 094	0.07	
QATAR NATIONAL BK QAR10*	QAR	547 347	522 062	348 781	720 628	2 947 034	0.53	
TOTAL Qatar						3 726 329	0.67	
Saudi Arabia								
ALINMA BANK SAR10*	SAR		165 873		165 873	1 454 638	0.26	
BANK ALBILAD SAR10*	SAR	56 011	53 044	30 215	78 840	781 759	0.14	
NATL INDUSTRIAL CO SAR10*	SAR		47 829		47 829	148 143	0.03	
SAUDI BASIC IND SAR10*	SAR	107 348	96 475	55 002	148 821	3 054 488	0.55	
SAUDI ELECTRIC CO SAR10*	SAR	100 626	98 457	72 286	126 797	601 606	0.11	
SAUDI INTL PETROCH SAR10*	SAR		55 830		55 830	479 933	0.09	
SAVOLA GROUP SAR10*	SAR		39 767		39 767	385 840	0.07	
TOTAL Saudi Arabia						6 906 409	1.24	
Singapore								
BOC AVIATION LTD NPV*	HKD	22 200	24 800	11 700	35 300	216 999	0.04	
TOTAL Singapore						216 999	0.04	
South Africa								
ANGLO PLATINUM LTD ZAR0.10*	ZAR	6 338	4 593		10 931	363 844	0.07	
ASPEN PHARMACARE ZAR0.1390607*	ZAR	41 307	34 406	13 681	62 032	560 167	0.10	
BID CORP LTD NPV*	ZAR	38 865	34 900	19 405	54 360	1 146 504	0.21	
BIDVEST GROUP ZAR0.05*	ZAR	34 867	38 377	27 331	45 913	646 097	0.12	
CAPITEC BANK HLDGS ZAR0.01*	ZAR	10 042	8 891	4 533	14 400	1 271 166	0.23	
CLICKS GROUP LTD ZAR0.01*	ZAR	29 256	25 035	18 534	35 757	523 836	0.09	
DISCOVERY LIMITED ZAR0.001*	ZAR	61 000	60 392	38 099	83 293	571 285	0.10	
FIRSTRAND LTD ZAR0.01*	ZAR	599 930	533 508	307 160	826 278	2 707 995	0.49	
FOSCHINI GP (THE) ZAR0.0125*	ZAR		44 886	44 886				
GOLD FIELDS ZAR0.50*	ZAR	104 905	94 055	49 813	149 147	1 976 783	0.36	
GROWTHPOINT PROPS NPV (POST DELINKING)*	ZAR	430 472	278 375	146 838	562 009	290 494	0.05	
IMPALA PLATINUM ZAR0.025*	ZAR	99 234	88 889	56 124	131 999	546 953	0.10	
KUMBA IRON ORE LTD*	ZAR	6 672	7 033	3 897	9 808	258 357	0.05	
MR PRICE GROUP ZAR0.025*	ZAR	29 047	28 380	57 427				
MTN GROUP LTD ZAR0.0001*	ZAR	203 254	172 153	100 108	275 299	1 336 045	0.24	
NEDBANK GROUP LTD ZAR1*	ZAR	53 399	44 653	23 533	74 519	797 267	0.14	
REMGRO ZAR0.01*	ZAR	61 925	47 331	109 256				
SANLAM ZAR0.01*	ZAR	201 980	191 127	104 390	288 717	1 006 749	0.18	
SASOL NPV*	ZAR	68 252	58 800	35 843	91 209	1 149 083	0.21	
SHOPRITE HLDGS LTD ZAR0.01134*	ZAR	58 427	51 526	29 765	80 188	1 021 572	0.18	
SPAR GROUP LIMITED NPV*	ZAR	23 699	17 195	40 894				
STANDARD BANK GROUP 0.1*	ZAR	159 916	141 154	87 988	213 082	2 078 774	0.37	
VODACOM GROUP LIMZ ZAR0.01*	ZAR	76 635	59 227	37 238	98 624	533 762	0.10	
WOOLWORTHS HLDGS ZAR0.0015*	ZAR		141 591		141 591	524 087	0.09	
TOTAL South Africa						19 310 820	3.47	
South Korea								
AMOREPACIFIC (NEW) KRW500*	KRW	3 836	3 292	2 242	4 886	457 288	0.08	
AMOREPACIFIC GROUP KRW500*	KRW	4 291		4 291				
BGF RETAIL CO LTD KRW1000*	KRW	902	1 244	631	1 515	155 028	0.03	
CELLTRION HEALTH C KRW1000*	KRW	10 165	10 316	2 876	17 605	866 856	0.16	
CJ CHEILJEDANG KRW5000*	KRW	1 080	894	576	1 398	292 425	0.05	
CJ CORP KRW5000*	KRW	1 965	1 325	3 290				
CJ KOREA EXPRESS C KRW5000*	KRW	940		940				
DOOSAN BOBCAT INC KRW500*	KRW	5 875	7 253	3 872	9 256	265 573	0.05	
DOOSAN ENERBILITY KRW5000*	KRW		74 024		74 024	735 554	0.13	
GS ENGINEERING & C KRW5000*	KRW	7 373		7 373				
HANA FINANCIAL GRP KRW5000*	KRW	36 008	30 670	19 465	47 213	1 370 367	0.25	
HANON SYSTEMS KRW100*	KRW		27 063		27 063	137 865	0.02	
HANWHA SOLUTIONS C KRW5000*	KRW	13 751	31 340	28 088	17 003	360 695	0.06	
HD HYUNDAI*	USD		6 623		6 623	281 485	0.05	
HYUNDAI ENG & CONS KRW5000*	KRW	8 719	7 598	3 009	13 308	329 116	0.06	
HYUNDAI GLOVIS KRW500*	KRW	1 990	2 575	1 830	2 735	346 495	0.06	
HYUNDAI MIPO DOCK KRW5000*	KRW		6 144	1 918	4 226	216 846	0.04	
KB FINANCIAL GROUP KRW5000*	KRW	46 455	39 662	24 297	61 820	2 357 358	0.42	
KOREA ZINC KRW5000*	KRW	1 054	803	552	1 305	453 182	0.08	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in USD	in % ³	
KOREAN AIR LINES KRW5000*	KRW	21 507	16 337	5 268	32 576	494 471	0.09	
KUMHO PETRO CHEM KRW5000*	KRW		2 618		2 618	245 604	0.04	
LG CHEMICAL KRW5000*	KRW	5 858	4 972	2 723	8 107	2 641 206	0.47	
LG CORP KRW5000*	KRW	10 904	10 130	6 288	14 746	842 909	0.15	
LG DISPLAY CO LTD KRW5000*	KRW	24 607	30 745	14 597	40 755	367 853	0.07	
LG ELECTRONICS INC KRW5000*	KRW	12 328	11 092	6 813	16 607	1 225 958	0.22	
LG HOUSEHOLD&HEALT KRW5000*	KRW	1 147	908	498	1 557	363 728	0.07	
LG UPLUS CORP KRW5000*	KRW		32 085		32 085	240 183	0.04	
LOTTE CHEMICAL CO KRW5000*	KRW	1 792	2 332	677	3 447	373 656	0.07	
MIRAE ASSET SEC KRW5000*	KRW		46 566		46 566	227 563	0.04	
NCSOFT CORPN KRW500*	KRW	1 954	1 856	1 425	2 385	410 583	0.07	
NETMARBLE CORP KRW100*	KRW	2 516	2 070		4 586	131 072	0.02	
POSCO CHEMICAL CO KRW500*	KRW	3 223	2 335	434	5 124	897 283	0.16	
S1 CORP KRW500*	KRW	2 681		2 681				
SAMSUNG ENGINEER KRW5000*	KRW	19 592	12 065	5 153	26 504	466 084	0.08	
SAMSUNG LIFE INSUR KRW500*	KRW	9 758	6 752	16 510				
SAMSUNG SDI KRW5000*	KRW	6 521	5 739	3 249	9 011	2 838 977	0.51	
SAMSUNG SDS CO LTD KRW500*	KRW	3 534	4 119	1 374	6 279	642 522	0.12	
SAMSUNG SECURITIES KRW5000*	KRW	7 011	7 190	3 205	10 996	287 408	0.05	
SHINHAN FIN GROUP KRW5000*	KRW	56 095	49 833	33 829	72 099	1 855 126	0.33	
SK INC. KRW200*	KRW	4 262	4 075	2 943	5 394	567 138	0.10	
SK INNOVATION CO KRW5000*	KRW	6 765	6 658	3 578	9 845	890 792	0.16	
SKC CO KRW5000*	KRW	2 162	4 137	2 891	3 408	198 593	0.04	
YUHAN CORP KRW1000*	KRW	5 799	6 982	5 148	7 633	324 412	0.06	
TOTAL South Korea						25 159 255	4.52	
Taiwan								
ACER INC TWD10*	TWD	332 000	311 000	174 000	469 000	493 075	0.09	
AIRTAC INTERNATION TWD10*	TWD	15 000	14 000	5 000	24 000	784 338	0.14	
AU OPTRONICS CORP TWD10*	TWD	779 400	550 000	232 000	1 097 400	527 808	0.09	
CATHAY FINL HLDG TWD10*	TWD	983 000	1 085 946	560 000	1 508 946	2 042 322	0.37	
CHAILEASE HOLDING TWD10*	TWD	155 750	153 000	308 750				
CHINA AIRLINES TWD10*	TWD	291 000	343 000	142 000	492 000	293 516	0.05	
CHINA STEEL CORP TWD10*	TWD	1 374 000	1 265 000	607 000	2 032 000	1 512 958	0.27	
CHUNGHWA TELECOM TWD10*	TWD	438 000	356 000	155 000	639 000	2 285 309	0.41	
CTBC FINANCIAL HOL TWD10*	TWD	2 046 000	1 776 000	920 000	2 902 000	2 178 625	0.39	
DELTA ELECTRONIC TWD10*	TWD	232 000	185 000	100 000	317 000	2 839 171	0.51	
E.SUN FINL HLDGS TWD10*	TWD	1 529 385	1 509 672	674 001	2 365 056	1 739 065	0.31	
EVA AIRWAYS TWD10*	TWD	270 000	391 000	243 000	418 000	353 112	0.06	
EVERGREEN MARINE C TWD10*	TWD	119 000	89 000	41 000	167 000	553 492	0.10	
FAR EASTERN NEW CE TWD10*	TWD	390 000	443 000	365 000	468 000	425 651	0.08	
FAR EASTONE TELECO TWD10*	TWD	206 000	161 000	108 000	259 000	606 077	0.11	
FIRST FINANCIAL HO TWD10*	TWD	1 267 120	1 226 524	656 001	1 837 643	1 467 395	0.26	
FUBON FINANCIAL HL TWD10*	TWD	902 600	836 480	493 000	1 246 080	2 308 907	0.41	
HOTAI MOTOR CO TWD10*	TWD	33 000	32 080	14 000	51 080	949 630	0.17	
HUA NAN FINANCIAL TWD10*	TWD	1 056 366	724 000	357 000	1 423 366	890 838	0.16	
LITE-ON TECHNOLOGY TWD10*	TWD		333 000		333 000	1 026 669	0.18	
MEDIA TEK INC TWD10*	TWD	180 000	167 000	102 000	245 000	6 360 105	1.14	
MEGA FINANCIAL HD TWD10*	TWD	1 328 375	1 161 555	656 000	1 833 930	2 075 080	0.37	
MOMO COM INC TWD10*	TWD	9 600	6 160	3 000	12 760	209 683	0.04	
NAN YA PLASTIC TWD10*	TWD	587 000	436 000	261 000	762 000	1 454 225	0.26	
PRESIDENT CHAIN ST TWD10*	TWD	65 000	61 000	33 000	93 000	738 323	0.13	
SINOPAC FIN HLDGS TWD10*	TWD	1 215 710	932 515	374 001	1 774 224	976 411	0.18	
TAISHIN FINANCIAL TWD10*	TWD	1 223 074	1 188 057	549 000	1 862 131	990 343	0.18	
TAIWAN CEMENT TWD10*	TWD	736 473	764 000	411 000	1 089 473	1 083 259	0.19	
TAIWAN COOPERATIVE TWD10*	TWD	1 170 350	1 077 068	566 001	1 681 417	1 303 766	0.23	
TAIWAN HI SPD RAIL TWD10*	TWD	296 000	315 000	286 000	325 000	294 589	0.05	
TAIWAN MOBILE CO TWD10*	TWD	222 000	175 000	111 000	286 000	844 729	0.15	
TAIWAN SEMICON MAN TWD10*	TWD	2 916 000	2 667 000	1 593 000	3 990 000	65 075 073	11.69	
UNI-PRESIDENT ENT TWD10*	TWD	580 000	529 000	283 000	826 000	1 729 163	0.31	
UTD MICRO ELECT TWD10*	TWD	1 379 000	1 326 000	880 000	1 825 000	2 599 507	0.47	
VOLTRONIC POWER TE TWD10*	TWD	7 000	6 000	2 000	11 000	439 186	0.08	
WAN HAI LINES TWD10*	TWD	68 000	142 550	96 000	114 550	163 164	0.03	
YANGMING MARINE TWD10*	TWD	212 000	204 000	139 000	277 000	359 541	0.06	
TOTAL Taiwan						109 974 106	19.75	
Thailand								
AIRPORTS OF THAILA THB1.00(ALIEN MKT)*	THB	518 700	488 300	362 600	644 400	1 196 736	0.21	
BANGKOK DUSIT MEDI THB0.1 (LOCAL MARKET)*	THB	62 500		62 500				
BANGKOK DUSIT MEDI THB0.1 (ALIEN MKT)*	THB	1 067 900	1 038 700	194 000	1 912 600	1 410 138	0.25	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in USD	in % ³	
Thailand								
BANGKOK EXP&METRO THB1(ALIEN MKT)*	THB		769 800		769 800	169 199	0.03	
BERLI JUCKER CO THB1(ALIEN MKT)*	THB	128 800	98 700		227 500	178 810	0.03	
BTS GROUP HOLDING THB4(ALIEN)*	THB	954 000	336 000		1 290 000	267 385	0.05	
BUMRUNGRAD HOPTL THB1(ALIEN MKT)*	THB	72 100	64 100	39 100	97 100	702 400	0.13	
CHAROEN POK FOODS THB1(ALIEN MKT)*	THB	76 900	-76 900					
CHAROEN POK FOODS THB1(ALIEN MKT)*	USD	338 300	484 400	298 200	524 500	272 884	0.05	
CP ALL PLC THB1(ALIEN MKT)*	THB	689 100	604 700	363 400	930 400	1 430 190	0.26	
ENERGY ABSOLUTE THB0.10(LOCAL)*	THB	72 700		72 700				
ENERGY ABSOLUTE THB0.10(ALIEN MKT)*	THB	62 700	248 500	116 700	194 500	227 280	0.04	
HOME PRODUCT CENTE THB1(ALIEN MKT)*	THB	682 600	414 100		1 096 700	363 100	0.07	
MINOR INTL THB1(ALIEN MKT)*	THB	327 500	279 900		607 400	473 178	0.08	
PTT EXPLORTN & PRD THB1(ALIEN MKT)*	THB	173 700	156 100	103 200	226 600	1 033 940	0.19	
SCG PACKAGING PCL-FOREIGN*	THB	144 500	85 400		229 900	230 268	0.04	
THAI UNION GROUP THB0.25 (ALIEN MKT)*	THB	301 300	180 700	482 000				
TOTAL Thailand						7 955 509	1.43	
Turkey								
HACI OMER SABANCI TRY1*	TRY		154 414		154 414	291 988	0.05	
KOC HLDG TRY1*	TRY	101 186	90 298	49 985	141 499	684 170	0.12	
T IS BANKASI SER'C'TRY1*	TRY	383 706	368 053	164 368	587 391	435 570	0.08	
T SISE VE CAM FABR TRY1*	TRY	146 889	223 536	122 882	247 543	414 194	0.07	
TUPRAS(T PETR RAF) TRY1*	TRY	16 372	201 120	217 492				
TURK HAVA YOLLARI TRY1*	TRY	57 230	56 273	27 117	86 386	663 480	0.12	
YAPI KREDI BANKASI TRY1*	TRY		456 242		456 242	278 008	0.05	
TOTAL Turkey						2 767 410	0.50	
United Arab Emirates								
ABU DHABI COMM.BK. AED1*	AED	334 395	443 818	352 586	425 627	930 516	0.17	
ABU DHABI ISLAM BK AED1*	AED	171 004	135 661	60 274	246 391	690 941	0.12	
ALDAR PROPERTIES AED1*	AED	415 016	597 506	468 080	544 442	770 786	0.14	
EMAAR PROPERTIES AED1*	AED		1 128 864	115 344	1 013 520	1 846 025	0.33	
ETISALAT AED1*	AED	399 836	360 579	188 330	572 085	2 875 222	0.52	
FIRST ABU DHABI BK AED1*	AED	527 375	468 416	311 504	684 287	2 362 309	0.42	
TOTAL United Arab Emirates						9 475 798	1.70	
United States of America								
YUM CHINA HLDGS IN COM USD0.01*	USD	49 100	50 000	33 000	66 100	3 474 216	0.62	
TOTAL United States of America						3 474 216	0.62	
Total Bearer shares						430 061 096	77.25	
Bonus shares								
South Korea								
HMM CO LTD*	KRW	32 095	22 270	14 497	39 868	430 104	0.08	
TOTAL South Korea						430 104	0.08	
Total Bonus shares						430 104	0.08	
Participation certificates								
Mexico								
CEMEX SAB DE CV CPO NPV(REP 2'A' & 1'B')*	MXN	1 691 600	1 604 000	770 800	2 524 800	1 514 628	0.27	
TOTAL Mexico						1 514 628	0.27	
Total Participation certificates						1 514 628	0.27	
Other shares								
Brazil								
BANCO SANTANDER(BR UNITS (COMB OF COM+PRF+REC))*	BRL	41 800	38 500	21 000	59 300	316 549	0.06	
ERGISA SA UNITS (1 COM & 4 PRF)*	BRL	22 400	19 700	9 800	32 300	298 533	0.05	
KLABIN SA UNITS (1 COM & 4 PRF)*	BRL	93 400	68 700	37 000	125 100	530 863	0.10	
TOTAL Brazil						1 145 945	0.21	
Total Other shares						1 145 945	0.21	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Preference shares								
Brazil								
BCO BRADESCO SA PRF NPV*	BRL	609 100	638 700	393 200	854 600	2 370 782	0.43	
CEMIG CIA ENER MG PRF BRLO.01*	BRL	149 600	143 400	78 200	214 800	500 050	0.09	
GERDAU SA SIDERURG PRF NPV*	BRL	130 900	150 690	91 800	189 790	819 300	0.15	
ITAU UNIBANCO HOLDING SA PRF NPV*	BRL	555 100	567 800	342 100	780 800	4 152 500	0.75	
TOTAL Brazil						7 842 631	1.41	
Chile								
QUIMICA Y MINERA PRF SER'B*	CLP	16 321	16 422	9 424	23 319	1 124 527	0.20	
TOTAL Chile						1 124 527	0.20	
Colombia								
BANCOLOMBIA SA-PREF*	COP	70 618	118 037	91 955	96 700	617 100	0.11	
TOTAL Colombia						617 100	0.11	
South Korea								
LG CHEMICAL PRF KRW5000*	KRW	811	836	334	1 313	272 701	0.05	
LG HOUSEHOLD&HEALT PRF KRW5000*	KRW	131		131				
LG HOUSEHOLD&HEALT PRF KRW5000*	USD	93		93				
TOTAL South Korea						272 701	0.05	
Total Preference shares						9 856 959	1.77	
Registered shares								
Brazil								
AMERICANAS SA COM NPV*	BRL	67 900	64 500	132 400				
HAPVIDA PARTICIPAC COM NPV 144A/REG S*	BRL	549 700	584 500	246 400	887 800	649 610	0.12	
NATURA &CO HDLS SA COM NPV*	BRL	113 200	71 500	34 200	150 500	380 503	0.07	
REDE D OR SAO LUIZ COM NPV*	BRL	42 400	77 900	25 400	94 900	406 849	0.07	
TIM S.A. COM NPV*	BRL	92 700	119 600	74 900	137 400	413 317	0.07	
TOTAL Brazil						1 850 278	0.33	
China								
ALIBABA GROUP HLDG USD1*	HKD	1 793 800	1 606 100	739 700	2 660 200	27 215 322	4.89	
ANJOY FOODS GROUP CO LTD-A*	CNY	3 300			3 300	58 266	0.01	
CANSINO BIOLOGICS CNY1 H*	HKD	13 000		13 000				
CHINA RUYI HOLDING HKD0.02*	HKD	492 000	648 000	320 000	820 000	188 636	0.03	
CHINA TOURISM GROU HKD1 H*	HKD		12 900		12 900	145 658	0.03	
CONTEMPORARY AMPER A CNY1*	CNY	16 400	41 540	13 700	44 240	1 122 005	0.20	
COUNTRY GARDEN SVC USD0.0001*	HKD	260 000	214 000	100 000	374 000	326 938	0.06	
GANFENG LITHIUM CO 'H' CNY1*	HKD	45 960	30 200		76 160	273 022	0.05	
GUANGZHOU KINGMED A CNY1*	CNY	5 500			5 500	46 522	0.01	
HAIER SMART HOME C CNY1 H*	HKD		388 200		388 200	1 111 326	0.20	
HANGZHOU TIGERMED NPV*	HKD		15 000	15 000				
HOPSON DEVELOPMENT HKD0.10(POST B/L CHANGE)*	HKD	91 030	9 103	100 133				
INXIN FERTILITY G HKD0.00001*	HKD	170 500		170 500				
JAFRON BIOMEDICAL 'A' CNY1*	CNY	4 200		4 200				
JD LOGISTICS INC USD0.000025*	HKD		303 100		303 100	358 703	0.06	
JD.COM INC USD0.00002*	HKD		385 350	5 750	379 600	4 841 663	0.87	
JIANGSU GOODWE POW A CNY1*	CNY		2 276	0	2 276	36 230	0.01	
JJUMAOJIU INTL HLD USD0.0000001*	HKD		143 000		143 000	155 343	0.03	
KOOLEARN TECHNOLOG USD0.00002*	HKD		74 000		74 000	301 690	0.05	
KUAISHOU TECHNOLOG USD0.0000053*	HKD		384 400	10 600	373 800	2 405 341	0.43	
LI AUTO INC-CLASS A*	HKD		255 200	74 300	180 900	3 091 063	0.56	
MEITUAN USD0.00001 (A & B CLASS)*	HKD	521 600	578 750	1 100 350				
MING YANG SMART EN A CNY1*	CNY	18 500			18 500	35 316	0.01	
NETEASE INC USD0.0001*	HKD	246 000	208 800	142 100	312 700	6 725 891	1.21	
NONGFU SPRING CO L CNY1 H*	HKD		282 400		282 400	1 607 868	0.29	
OVCTEK CHINA INC A CNY1*	CNY	3 600	23 600	27 200				
PHARMARON BEIJING A CNY1*	CNY	9 450	15 575	9 200	15 825	71 901	0.01	
PHARMARON BEIJING CNY1 H*	HKD	21 050	48 475	69 525				
PING AN HEALTHCARE USD0.000005*	HKD	56 500	66 400	35 900	87 000	203 474	0.04	
POP MART INTL GRP USD0.0001*	HKD	60 200	67 400	41 400	86 200	237 406	0.04	
POSTAL SAVINGS BAN A CNY1*	CNY	194 400	279 400	156 800	317 000	197 960	0.04	
PYLON TECHNOLOGIES A CNY1*	CNY		4 338	3 930	408	6 349	0.00	

		31.10.2022		31.10.2023		Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in USD	in % ³	in lending Quantity/ Nominal
SHANGHAI PUTAILAI A CNY1*	CNY	12 100	27 050	16 900	22 250	76 010	0.01	
SHENZHEN CAPCHEM T 'A' CNY1*	CNY		14 200		14 200	85 688	0.02	
SHENZHEN MINDRAY B 'A' CNY1*	CNY	8 800	6 700	3 700	11 800	461 190	0.08	
SKSHU PAINT CO LTD A CNY1*	CNY	1 600	7 080	8 680				
TONGCHENG ELONG HL USD0.0005*	HKD	161 200	92 800	38 800	215 200	410 895	0.07	
WUXI APPTEC CO LTD A CNY1*	CNY	20 400	14 900	9 200	26 100	308 538	0.06	
WUXI APPTEC CO LTD CNY1 H*	HKD	43 600	28 900	18 800	53 700	645 119	0.12	
WUXI BIOLOGICS (CA USD0.0000083)*	HKD	425 500	376 500	188 000	614 000	3 813 665	0.69	
YIHAI INTERNATIONA USD0.00001*	HKD	52 000	51 000		103 000	186 923	0.03	
YIHAI KERRY ARAWAN A CNY1*	CNY		16 000		16 000	76 523	0.01	
YUNNAN ENERGY NEW A CNY1*	CNY	5 300	9 000	6 900	7 400	67 750	0.01	
ZAI LAB LTD USD0.000006*	HKD		130 000		130 000	329 627	0.06	
ZHEJIANG JIUZHOU P 'A' CNY1*	CNY	11 400	13 300	10 100	14 600	59 313	0.01	
TOTAL China						57 285 132	10.29	
Colombia								
INTERCONEXION ELEC COM COP32.8*	COP	32 072	48 637	24 349	56 360	197 544	0.04	
TOTAL Colombia						197 544	0.04	
Cyprus								
GALAXY COSMOS MEZZ EURO.00*	EUR	8 955		8 955				
TOTAL Cyprus							0.00	
Greece								
MOTOR OIL SA EURO.75*	EUR		9 935		9 935	236 279	0.04	
MYTILINEOS S.A EURO.97(CR)*	EUR	13 261	9 210	4 614	17 857	660 242	0.12	
PUBLIC POWER CORP EUR2.48*	EUR	21 630		21 630				
TOTAL Greece						896 521	0.16	
India								
ADANI GAS LTD INR1*	INR	32 779	23 986	56 765				
BRITANNIA INDS INR1(POST SUBDIVISION)*	INR	12 677	10 654	5 761	17 570	934 119	0.17	
EICHER MOTORS INR1*	INR	15 737	14 601	8 719	21 619	855 724	0.15	
PIRAMAL PHARMA LTD INR10*	INR	13 468		13 468				
RELIANCE STRATEGIC INR10*	INR		504 166	504 166				
ZOMATO LIMITED INR1.00*	INR	312 006	425 101		737 107	930 472	0.17	
TOTAL India						2 720 315	0.49	
Indonesia								
BARITO PACIFIC TBK IDR100*	IDR	2 888 200	3 700 929	1 682 701	4 906 428	347 481	0.06	
INDAH KIAT PULP&PA IDR 1000*	IDR	338 500	152 900	491 400				
MERDEKA COPPER GLD IDR20*	IDR	1 470 600	1 445 800	879 200	2 037 200	285 990	0.05	
TOTAL Indonesia						633 471	0.11	
Malaysia								
MR D.I.Y. GROUP (M NPV)*	MYR		425 600		425 600	132 204	0.02	
TOTAL Malaysia						132 204	0.02	
Mexico								
AMERICA MOVIL SAB DE CV RG*	MXN		6 138 500	3 119 800	3 018 700	2 489 805	0.45	
COCA-COLA FEMSA SAB DE CV*	MXN	57 355	56 225	113 580				
ORBIA ADVANCE CORP SAB DE CV*	MXN		182 400		182 400	295 126	0.05	
TOTAL Mexico						2 784 930	0.50	
Netherlands								
NEPI ROCKCASTLE N. EUR 0.01*	ZAR	58 075	57 050	36 533	78 592	421 994	0.08	
TOTAL Netherlands						421 994	0.08	
Philippines								
MONDE NISSIN CORPO PHP0.5*	PHP	655 700	861 400	1 517 100				
TOTAL Philippines							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Poland								
ALLEGRO.EU.PLN0.01*	PLN		80 761		80 761	577 823	0.10	
TOTAL Poland						577 823	0.10	
Saudi Arabia								
DR SULAIMAN AL HAB SAR10*	SAR	10 191	8 845	4 492	14 544	976 940	0.18	
INT CO FOR WATER SAR10*	SAR	9 539	8 746	2 891	15 394	931 453	0.17	
SAUDI ARABIAN OIL SAR10*	SAR	288 355	328 816	183 965	433 206	3 845 229	0.69	
TOTAL Saudi Arabia						5 753 621	1.03	
South Africa								
ABSA GROUP LTD ZAR2*	ZAR	99 552	90 091	47 600	142 043	1 287 463	0.23	
MULTICHOICE GROUP NPV*	ZAR	45 875	29 830	75 705				
NASPERS NPV (POST REV SPLIT)*	ZAR		32 170		32 170	4 992 460	0.90	
NORTHAM PLATINUM H NPV*	ZAR	40 514	30 877	10 999	60 392	362 380	0.07	
OLD MUTUAL LTD NPV*	ZAR	500 472	439 077	159 726	779 823	492 930	0.09	
SIBANYE STILLWATER NPV*	ZAR		464 961		464 961	592 768	0.11	
TOTAL South Africa						7 728 001	1.39	
South Korea								
HANWHA GALLERIA CO KRW500*	KRW		24 069	24 069				
KAKAO CORP KRW100*	KRW	37 316	34 330	22 402	49 244	1 378 271	0.25	
NAVER CORP KRW100*	KRW	15 518	13 531	8 058	20 991	2 912 675	0.52	
SK BIOPHARMACEUTICALS CO LTD*	KRW	3 391	3 360	2 729	4 022	224 545	0.04	
SK BIOSCIENCE CO L KRW500*	KRW		4 208		4 208	188 816	0.03	
SK CHEMICALS KRW5000*	KRW	1 621		1 621				
SK IE TECHNOLOGY C KRW1000*	KRW	2 743	4 200	3 297	3 646	160 089	0.03	
SK SQUARE CO LTD KRW100*	KRW		15 453		15 453	486 857	0.09	
WOONGJIN COWAY CO KRW500*	KRW	7 361	4 364	2 404	9 321	298 151	0.05	
WOORI FINANCIAL GR KRW5000*	KRW	64 140	65 742	35 056	94 826	835 533	0.15	
TOTAL South Korea						6 484 936	1.16	
Taiwan								
THE SHANGHAI COMM TWD10*	TWD	437 000	431 034	868 034				
TOTAL Taiwan							0.00	
Thailand								
ADVANCED INFO SERV THB1(ALIEN MKT)*	THB	149 700	131 600	89 700	191 600	1 172 762	0.21	
ASSET WORLD CORP P THB1 (ALIEN)*	THB	828 700	448 800		1 277 500	122 978	0.02	
BGRIMM POWER PCL THB2(ALIEN)*	THB	113 500	86 900		200 400	123 220	0.02	
CENTRAL RETAIL COR THB1 (LOCAL)*	THB		200 700	200 700				
CENTRAL RETAIL COR THB1 (ALIEN)*	THB		275 300		275 300	281 485	0.05	
DELTA ELECTRONICS THB0.1(ALIEN)*	THB		496 800		496 800	1 091 944	0.20	
INDORAMA VENTURES THB1(ALIEN MKT)*	THB	188 400	160 400		348 800	229 994	0.04	
KRUNGTHAI CARD THB1 (ALIEN)*	THB	141 100	135 200	276 300				
MUANGTHAI CAPITAL THB1(ALIEN)*	THB		77 000		77 000	78 194	0.01	
OSOTSPA PCL THB1 (ALIEN)*	THB	102 700	177 100		279 800	182 939	0.03	
PTT GLOBAL PUBLIC CO LTD THB10(ALIEN MKT)*	THB	255 400	214 600	85 600	384 400	368 973	0.07	
PTT OIL AND RETAIL THB10 (ALIEN)*	THB	268 300	417 000	147 700	537 600	273 717	0.05	
SCB X PCL THB10 (ALIEN)*	THB	110 400	70 100	180 500				
TRUE CORPORATION THB4 (ALIEN)*	THB		467 700	467 700				
TOTAL Thailand						3 926 207	0.71	
United Arab Emirates								
EMIRATES NBD BANK AED1*	AED	228 013	170 783	82 087	316 709	1 461 535	0.26	
TOTAL United Arab Emirates						1 461 535	0.26	
Total Registered shares						92 854 513	16.68	
Depository receipts								
China								
KANZHUN LTD SPON EACH ADR REP 2 ORD SHS*	USD		36 261		36 261	536 663	0.10	
LI AUTO INC SPN ADS ECH REP 2 ORD SHS*	USD	63 900	3 400	67 300				
MINISO GROUP HLDG SPON ADS EACH REP 4 ORD SHS*	USD		15 949		15 949	403 669	0.07	
NIO INC ADS EACH REPR 1 ORD A SHS*	USD		228 100	8 600	219 500	1 602 350	0.29	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in USD	in % ³	in lending Quantity/ Nominal
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS*	USD	49 900	52 500	46 800	55 600	792 856	0.14	
XPENG INC SPN ADS ECH REP 2 CLS A ORD*	USD	45 100	7 000	52 100				
ZTO EXPRESS (CAYMA ADR EACH REPR 1 SHS SPON)*	USD		96 200	25 900	70 300	1 656 971	0.30	
TOTAL China						4 992 509	0.90	
Egypt								
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 (REG'S)-GDR*	USD	348 283	291 807	278 427	361 663	411 572	0.07	
TOTAL Egypt						411 572	0.07	
Thailand								
CENT PATTANA PUB THB0.5(NVDR)*	THB	249 600	264 100	513 700				
ENERGY ABSOLUTE THB0.10(NVDR)*	THB	73 900			73 900	86 355	0.02	
INTOUCH HOLDINGS P THB1(NVDR)*	THB	134 700	122 900	120 700	136 900	270 429	0.05	
KASIKORN BANK PLC THB10 (NVDR)*	THB		90 200		90 200	330 008	0.06	
SIAM CEMENT CO THB1(NVDR)*	THB	95 800	112 900	83 000	125 700	1 007 209	0.18	
TRUE CORPORATION THB4 (NVDR)*	THB		2 190 847	2 190 847				
TOTAL Thailand						1 694 000	0.30	
Total Depository receipts						7 098 082	1.28	
Rights								
Brazil								
EQUATORIAL ENERGIA SA RIGHTS 01.06.2023*	BRL		2 944	2 944				
EQUATORIAL ENERGIA SA RIGHTS 23-PRP*	BRL		2 944	2 944				
EQUATORIAL ENERGIA SA RIGHTS 01.06.2023*	BRL		2 944	2 944				
LOCALIZA RENT A CAR SA RIGHTS 31.10.22*	BRL	239						
LOCALIZA RENT A CAR SA RIGHTS 22-31.01.23*	BRL		366	366				
LOCALIZA RENT A CAR SA RIGHTS 11.05.23*	BRL		686	686				
LOCALIZA RENT A CAR SA RIGHTS 23-10.11.23*	BRL		1 055	0	1 055	1 464	0.00	
LOCALIZA RENT A CAR SA RIGHTS 22-31.01.23*	BRL		366	366				
LOCALIZA RENT A CAR SA RIGHTS 11.05.23*	BRL		686	686				
TOTAL Brazil						1 464	0.00	
China								
FAR EAST HORIZON LTD RIGHTS PRP*	HKD		2 529	2 529				
TOTAL China							0.00	
Romania								
NEPI ROCKCASTLE NV (STOCK DIVIDEND) RIGHTS 23-29.09.23*	EUR		74 643	74 643				
TOTAL Romania							0.00	
South Korea								
HANWHA SOLUTIONS CORP RIGHTS 23-09.01.23*	KRW		118	118				
LOTTE CHEMICAL CORP RIGHTS 23-20.01.23*	KRW		359	359				
SK INNOVATION CO LTD (STOCK DIVIDEND) RIGHTS 23-12.09.23*	KRW		680	680				
TOTAL South Korea							0.00	
Taiwan								
ACER INC RIGHTS 27.10.23*	TWD		1 154		1 154	0	0.00	
CATHAY FINANCIAL HOLD RIGHTS 22.12.22*	TWD		73 947	73 947				
SHANGHAI COMMERCIAL RIGHTS 08.12.22*	TWD	32 035		32 035				
TOTAL Taiwan							0.00	
Total Rights						1 464	0.00	
Total Securities traded on an exchange						542 962 791	97.53	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Securities traded neither on an exchange nor on a regulated market								
Bearer shares								
Mexico								
AMERICA MOVIL SAB COM SER 'L' NPV (LVTG)**	MXN		5 369 600	5 369 600				
TOTAL Mexico							0.00	
South Africa								
NASPERS 'N' ZAR0.02**	ZAR	25 758	21 865	47 623				
TOTAL South Africa							0.00	
Total Bearer shares							0.00	
Other shares								
Brazil								
LOCALIZA RENT A CAR SA**	BRL		238	238				
TOTAL Brazil							0.00	
Total Other shares							0.00	
Depository receipts								
Brazil								
LOCALIZA RENT A CA COM NPV RECEIPTS 12/2022**	BRL		366	366				
LOCALIZA RENT A CA COM NPV (RECEIPTS MAY/2023)**	BRL		685	685				
TOTAL Brazil							0.00	
Thailand								
TRUE CORPORATION THB4(INVDR)**	THB	1 282 500	1 425 600	2 708 100				
TOTAL Thailand							0.00	
Total Depository receipts							0.00	
Rights								
Taiwan								
ACER INC RIGHTS 23-16.06.23**	TWD		296	296				
E.SUN FINANCIAL HOLDING CO LTD RIGHTS 24.04.2023**	TWD		114 593	114 593				
SINOPAC FINANCIAL HOL RIGHTS 07.03.23**	TWD		105 727	105 727				
TOTAL Taiwan							0.00	
Thailand								
THAI UNION GROUP RIGHTS 22-PRP**	THB	8 544		8 544				
TOTAL Thailand							0.00	
Total Rights							0.00	
Total Securities traded neither on an exchange nor on a regulated market							0.00	
Total securities and similar instruments						542 962 791	97.53	
(thereof in lending)							0.00)	
Bank deposits at sight						14 145 869	2.54	
Derivative financial instruments						-844 285	-0.15	
Other assets						439 145	0.08	
Total fund assets						556 703 520	100.00	
Short-term bank liabilities						-769 189		
Other liabilities						-100 241		
Net fund assets						555 834 090		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	542 118 506	97.38
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	542 118 506	97.38

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

Instrument	Number of contracts	Currency	Coverage in USD	Variation margin in USD	in % of total assets
Futures on indices/commodities/currencies					
MSCI EM ESG LD NT FUTURE 15.12.23*	300	USD	12 362 250	-844 285	-0.15
			12 362 250	-844 285	-0.15

Liquidity linked to open derivative financial instruments: USD 12 362 250

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
MSCI EM ESG LD NT FUTURE 16.12.22	USD	42	130
MSCI EM ESG LD NT FUTURE 17.03.23	USD	518	518
MSCI EM ESG LD NT FUTURE 16.06.23	USD	505	505
MSCI EM ESG LD NT FUTURE 15.09.23	USD	275	275
MSCI EM ESG LD NT FUTURE 15.12.23	USD	310	10

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
ZAR	1 400 000	USD	82 341	05.12.2022
ZAR	9 000 000	USD	511 278	06.12.2022
USD	136 156	ZAR	2 300 000	09.01.2023
USD	9 446 297	ZAR	161 000 000	13.01.2023
ZAR	3 800 000	USD	218 026	03.02.2023
ZAR	5 000 000	USD	272 361	03.03.2023
USD	252 630	ZAR	4 500 000	06.04.2023
CHF	800 000	USD	884 217	11.04.2023
ZAR	8 000 000	USD	434 920	03.05.2023
CHF	1 250 000	USD	1 404 423	03.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	304 897	MXN	5 500 000	03.05.2023
USD	162 192	ZAR	3 000 000	05.05.2023
USD	1 819 285	ZAR	33 300 000	11.05.2023
ZAR	160 000 000	USD	8 071 901	05.06.2023
USD	63 837	ZAR	1 200 000	10.07.2023
USD	93 496	ZAR	1 700 000	17.07.2023
ZAR	1 700 000	USD	92 251	10.08.2023
USD	112 861	TRY	3 000 000	31.08.2023
USD	79 871	ZAR	1 500 000	06.09.2023
ZAR	7 500 000	USD	395 405	15.09.2023

Supplementary information

Derivative financial instruments

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

Position	amount in USD	In % of the fund's net asset
Total exposure- increasing positions	12 362 250.00	2.22%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Emerging Markets Global ESG Leaders
Passive II

Class (CHF) I-A1

0.32%

Class (CHF) I-X

0.01%

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

See appendix to supplementary information.

Exchange rates

AED 1 = USD 0.27	KRW 1 = USD 0.00
BRL 1 = USD 0.20	KWD 1 = USD 3.23
CHF 1 = USD 1.10	MXN 1 = USD 0.06
CLP 1 = USD 0.00	MYR 1 = USD 0.21
CNY 1 = USD 0.14	PHP 1 = USD 0.02
COP 1 = USD 0.00	PLN 1 = USD 0.24
CZK 1 = USD 0.04	QAR 1 = USD 0.27
EUR 1 = USD 1.06	SAR 1 = USD 0.27
HKD 1 = USD 0.13	THB 1 = USD 0.03
HUF 1 = USD 0.00	TRY 1 = USD 0.04
IDR 1 = USD 0.00	TWD 1 = USD 0.03
INR 1 = USD 0.01	ZAR 1 = USD 0.05

UBS (CH) Institutional Fund – Equities Emerging Markets Global ESG Screened Passive II

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.10.2023	31.10.2022
Net fund assets in USD		483 189 679.50	219 406 673.78
Class (CHF) I-X	CH1167887517		¹
Net asset value per unit in CHF		823.66	822.78
Issue and redemption price per unit in CHF ²		823.66	822.78
Number of units outstanding		533 868.3770	266 863.5600

¹ Initial subscription: 9.6.2022

² see Supplementary information

Performance

	Currency	2022/2023	2022
Class (CHF) I-X	CHF	0.6%	-
Benchmark:			
MSCI Emerging Markets ESG Screened Index (net div. reinv.)	CHF	0.7%	-

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The 10 largest issuers in % of total assets

Taiwan Semiconductor Manufacturing Co Ltd	6.73
Samsung Electronics Co Ltd	4.49
Tencent Holdings Ltd	4.14
Alibaba Group Holdings	2.81
Reliance Industries	1.41
Meituan	1.20
Petroleo Brasileiro	1.03
Pdd Holdings Inc	1.01
ICICI Bank Ltd	0.94
China Const Bank	0.92
Others	74.42
TOTAL	99.10

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

Breakdown by sectors in % of total assets

Electronics & semiconductors	15.78
Banks & credit institutions	15.00
Internet, software & IT services	10.70
Financial & investment companies	6.82
Chemicals	4.22
Miscellaneous services	3.49
Vehicles	3.39
Petroleum	3.37
Pharmaceuticals, cosmetics & medical products	3.34
Telecommunications	3.05
Others	29.94
TOTAL	99.10

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

Statement of assets

	31.10.2023	31.10.2022
Market values	USD	USD
Bank deposits		
– at sight	4 127 470.67	2 772 473.70
Securities		
– Shares and other equity instruments	479 429 514.05	217 302 137.51
Derivative financial instruments	-287 310.00	-363 850.00
Other assets	548 766.33	156 842.34
TOTAL fund assets	483 818 441.05	219 867 603.55
Loans	0.00	-465.29
Other liabilities	-628 761.55	-460 464.48
Net fund assets	483 189 679.50	219 406 673.78

Statement of income

	1.11.2022-31.10.2023	8.6.2022-31.10.2022
Income	USD	USD
Income from bank assets	76 905.57	8 430.63
Negative interest	-4 441.88	-1 805.68
Income from securities		
– from shares and other equity instruments	9 933 984.20	2 511 598.05
– from bonus shares	1 139 591.65	60 361.11
Purchase of current net income on issue of units	3 536 795.81	816 960.46
TOTAL income	14 682 835.35	3 395 544.57
Expenses		
Interest payable	-8 990.59	-29 685.00
Audit expenses	-16 841.11	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) I-X	0.00	0.00
Other expenses	-12 081.36	-190.03
Payment of current net income on redemption of units	-94 355.58	-693.54
TOTAL expenses	-132 268.64	-30 568.57
Net income	14 550 566.71	3 364 976.00
Realized capital gains and losses	-1 969 418.18	-309 664.97
Realized result	12 581 148.53	3 055 311.03
Unrealized capital gains and losses	-5 317 274.45	-45 515 705.81
TOTAL result	7 263 874.08	-42 460 394.78

Allocation of result

	1.11.2022-31.10.2023	8.6.2022-31.10.2022
	USD	USD
Net income of the financial year	14 550 566.71	3 364 976.00
Available for distribution	14 550 566.71	3 364 976.00
Less federal withholding tax ¹	-5 092 698.35	-1 177 741.60
Net income retained for reinvestment	-9 457 868.36	-2 187 234.40
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	8.6.2022-31.10.2022
	USD	USD
Net fund assets at the beginning of the financial year	219 406 673.78	0.00
Paid federal withholding tax	-1 622 878.03	0.00
Balance of unit movements	258 142 009.67	261 867 068.56
Total result	7 263 874.08	-42 460 394.78
Net fund assets at the end of the reporting period	483 189 679.50	219 406 673.78

Development of the outstanding units

	1.11.2022-31.10.2023	8.6.2022-31.10.2022
Class (CHF) I-X	Number	Number
Situation at the beginning of the financial year	266 863.5600	0.0000
Units issued	273 716.0930	266 968.8370
Units redeemed	-6 711.2760	-105.2770
Situation at the end of the period	533 868.3770	266 863.5600
Difference between units issued and units redeemed	267 004.8170	266 863.5600

Net income retained for reinvestment (accumulation)

Class (CHF) I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	24.803
Less federal withholding tax ¹	CHF	-8.682
Net accumulation per unit	CHF	16.121

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
Australia								
MMG LTD HKD0.05*	HKD	128 000		128 000				
TOTAL Australia							0.00	
Brazil								
ATACADAO SA NPV*	BRL	18 800	17 500		36 300	64 567	0.01	
B3 SA COM NPV*	BRL	245 300	239 300		484 600	1 066 639	0.22	
BANCO BTG PACTUAL UNITS (1 COM & 2 PRF CL'A)*	BRL	46 400	42 600		89 000	522 387	0.11	
BB SEGURIDADE PART COM NPV*	BRL	28 300	41 600	11 100	58 800	358 653	0.07	
BCO BRADESCO SA COM NPV*	BRL	74 000	96 800	28 400	142 400	347 035	0.07	
BCO DO BRASIL SA COM NPV*	BRL	35 000	34 300		69 300	664 417	0.14	
BRF SA*	BRL	20 600	35 700	56 300				
CCR SA COM NPV*	BRL	47 200	24 400		71 600	170 091	0.04	
CENTRAIS ELETRICAS BRASILEIRAS SA COM NPV*	BRL	41 800	25 600	67 400				
CIA SIDERURGICA NACIONAL SA COM NPV*	BRL	21 100	46 100		67 200	156 707	0.03	
COSAN SA INDUSTRIA COM NPV*	BRL	49 800	58 400		108 200	337 924	0.07	
CPFL ENERGIA SA COM NPV*	BRL	10 500	8 300		18 800	124 662	0.03	
EQUATORIAL ENERGIA COM NPV*	BRL	40 700	37 643		78 343	490 906	0.10	
HYPERA SA COM NPV*	BRL	16 300	13 200		29 500	177 187	0.04	
JBS SA COM NPV*	BRL	34 500	12 600	47 100				
LOCALIZA RENT A CA COM NPV*	BRL	29 000	46 216		75 216	758 723	0.16	
LOJAS RENNER SA COM NPV*	BRL	38 100	32 000		70 100	170 420	0.04	
MAGAZINE LUIZA SA COM NPV*	BRL	125 100	64 800		189 900	50 083	0.01	
PETRO RIO SA COM NPV*	BRL	28 800	43 400	7 600	64 600	611 029	0.13	
PETROL BRASILEIROS COM NPV*	BRL	152 000	149 000		301 000	2 258 545	0.47	
RAIA DROGASIL SA COM NPV*	BRL	44 000	62 524		106 524	544 977	0.11	
RUMO SA COM NPV*	BRL	49 100	52 900		102 000	451 243	0.09	
SABESP CIA SANEAME COM NPV*	BRL	14 100	17 200		31 300	362 281	0.07	
SUZANO SA COM NPV*	BRL	33 000	41 700	6 700	68 000	695 372	0.14	
TELEFONICA BRASIL COM NPV*	BRL	20 200	24 000	8 000	36 200	324 745	0.07	
TOTVS SA COM NPV*	BRL	23 200	20 700		43 900	220 327	0.05	
ULTRAPAR PARTICIPA COM NPV*	BRL	24 400	21 900	46 300				
WEG SA COM NPV*	BRL	70 100	66 300		136 400	892 834	0.18	
TOTAL Brazil						11 821 753	2.44	
Chile								
BCO CREDITO INVERS NPV*	CLP	2 166	2 821	0	4 987	118 857	0.02	
BCO DE CHILE ORD NPV*	CLP	2 023 357	1 522 473		3 545 830	363 113	0.08	
BCO SANTANDER-CHIL COM NPV*	CLP	2 876 864	2 862 278		5 739 142	249 406	0.05	
CENCOSUD SA COM NPV*	CLP	77 589	29 874		107 463	173 540	0.04	
COMPANIA CERVECERI COM NPV*	CLP	2 735	10 721		13 456	76 249	0.02	
EMPRESAS CMPC NPV*	CLP	35 220	76 079		111 299	198 328	0.04	
EMPRESAS COPEC SA NPV*	CLP	14 680	15 883		30 563	201 677	0.04	
ENEL AMERICAS SA COM NPV*	CLP	975 223	523 321		1 498 544	153 543	0.03	
S A C I FALABELLA COM NPV*	CLP	42 102	27 932		70 034	142 151	0.03	
SUDAMERICANA VAPOR NPV*	CLP	354 775	1 066 721		1 421 496	78 682	0.02	
TOTAL Chile						1 755 544	0.36	
China								
37 INTERACTIVE ENT 'A' CNY1*	CNY	5 900			5 900	16 689	0.00	
3SBIO INC USD0.00001*	HKD	64 000	48 000		112 000	99 624	0.02	
A-LIVING SMART CIT CNY1 H*	HKD	28 750		28 750				
AAC TECHNOLOGIES H USD0.01*	HKD	44 000	30 000		74 000	133 160	0.03	
AGRICULTURAL BK CH 'A' CNY1*	CNY	163 700	122 500		286 200	140 400	0.03	
AGRICULTURAL BK CH 'H' CNY1*	HKD	1 082 000	937 000		2 019 000	745 714	0.15	
AIR CHINA LTD 'A' CNY1*	CNY	13 900	34 500		48 400	53 042	0.01	
AIR CHINA LTD 'H' CNY1*	HKD	102 000	92 000		194 000	131 902	0.03	
ALIBABA HEALTH INF HKD0.01*	HKD	184 000	292 000		476 000	280 444	0.06	
ALUMINIUM CORP CHN 'H' CNY1*	HKD	182 000	106 000		288 000	154 221	0.03	
ALUMINIUM CORP CHN 'A' CNY1*	CNY	35 500			35 500	30 076	0.01	
ANGEL YEAST CO. LT 'A' CNY1*	CNY	3 000			3 000	14 344	0.00	
ANHUI CONCH CEMENT 'A' CNY1*	CNY	12 500	23 900		36 400	120 320	0.02	
ANHUI CONCH CEMENT 'H' CNY1*	HKD	48 000	63 000		111 000	276 911	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
ANHUI GUJING DISTL 'A'CNY1*	CNY	1 600			1 600	61 004	0.01	
ANHUI HONGLU STEEL 'A'CNY1*	CNY	3 900			3 900	13 382	0.00	
ANHUI KOUZI DISTIL CNY1 A*	CNY		5 400		5 400	37 028	0.01	
ANTA SPORTS PRODUC HKD0.10*	HKD	51 400	54 600		106 000	1 196 879	0.25	
ASIA - POTASH INTERNATIONAL INVESTMENT 'A' CNY1*	CNY	3 700			3 700	14 415	0.00	
AVIC AERO-ENGINE C 'A'CNY1*	CNY	4 700			4 700	13 327	0.00	
AVIC CAPITAL CO 'A'CNY1*	CNY		80 100		80 100	36 448	0.01	
BAIDU INC HKD0.000000625 A CLASS*	HKD	5 350	174 950		180 300	2 366 486	0.49	
BAIDU INC HKD0.000000625 A CLASS*	HKD	86 050		86 050				
BANK OF BEIJING CO 'A'CNY1*	CNY	33 400	86 900		120 300	74 960	0.02	
BANK OF CHENGDU CO A CNY1*	CNY	13 900			13 900	23 477	0.00	
BANK OF CHINA LTD 'A'CNY1*	CNY	103 500	99 700		203 200	108 290	0.02	
BANK OF CHINA LTD 'H'HKD1*	HKD	3 086 000	3 113 000		6 199 000	2 170 751	0.45	
BANK OF COMMUNICAT 'A'CNY1*	CNY	93 300	73 700		167 000	128 477	0.03	
BANK OF COMMUNICAT 'H'CNY1*	HKD	350 000	300 000		650 000	384 620	0.08	
BANK OF HANGZHOU C A CNY1*	CNY	10 900	26 600		37 500	54 830	0.01	
BANK OF JIANGSU CO A CNY1*	CNY	24 700	47 500		72 200	68 075	0.01	
BANK OF NANJING CO 'A'CNY1*	CNY	39 300	88 800		128 100	137 236	0.03	
BANK OF NINGBO CO. 'A'CNY1*	CNY	17 600	11 900		29 500	100 737	0.02	
BANK OF SHANGHAI C A CNY1*	CNY	32 100	59 300		91 400	75 812	0.02	
BAOSHAN IRON & STE 'A'CNY1*	CNY	68 000			68 000	58 168	0.01	
BEIJING CAP INTL A 'H'CNY1*	HKD	76 000	82 000		158 000	58 155	0.01	
BEIJING CAP TOURIS 'A'CNY1*	CNY	6 700			6 700	15 299	0.00	
BEIJING DABENONG 'A'CNY1*	CNY	17 200			17 200	16 429	0.00	
BEIJING EASPRING M 'A'CNY1*	CNY	1 600			1 600	9 633	0.00	
BEIJING ENT WATER HKD0.10*	HKD	196 000			196 000	41 331	0.01	
BEIJING ENTER. INV HKD0.1*	HKD	27 500	19 000		46 500	154 810	0.03	
BEIJING NEW BLDG 'A'CNY1*	CNY	4 200			4 200	14 055	0.00	
BEIJING ORIGINWATE 'A'CNY1*	CNY	8 243		8 243				
BEIJING SHUI INFO 'A'CNY1*	CNY		29 510		29 510	42 422	0.01	
BEIJING SHUNXIN AG 'A'CNY1*	CNY	5 500		5 500				
BEIJING TIAN TAN BI 'A'CNY1*	CNY		22 200		22 200	87 519	0.02	
BEIJING TONGRENTAN 'A'CNY1*	CNY	5 300			5 300	37 189	0.01	
BEIJING-SHANGHAI H A CNY1*	CNY	101 000	203 300	101 000	203 300	138 902	0.03	
BOE TECHNOLOGY GP 'A'CNY1*	CNY	39 200	60 200		99 400	53 244	0.01	
BOSIDENG INTL HLDG USD0.00001*	HKD	166 000	160 000		326 000	128 740	0.03	
BY-HEALTH CO LTD 'A'CNY1*	CNY		15 700		15 700	39 303	0.01	
BYD CO 'A'CNY1*	CNY	3 900	5 200		9 100	296 623	0.06	
BYD CO 'H'CNY1*	HKD	34 000	50 500		84 500	2 563 748	0.53	
BYD ELECTRONIC INT NPV*	HKD	35 500	37 000		72 500	302 060	0.06	
C/STATE SHIPBUILDI 'A'CNY1*	CNY	6 800	15 400		22 200	78 509	0.02	
CANSINO BIOLOGICS INC-A*	CNY	801		801				
CECEP WIND-POWER C 'A'CNY1*	CNY	48 200	14 460		62 660	27 143	0.01	
CETC CYBERSPACE SECURITY*	CNY	5 100			5 100	15 360	0.00	
CGN POWER CO LTD CNY1*	HKD	411 000	208 000		619 000	148 726	0.03	
CHANGCHUN HIGH NEW 'A'CNY1*	CNY	700	1 700		2 400	51 036	0.01	
CHANGJIANG SECURIT 'A'CNY1*	CNY	22 500			22 500	17 494	0.00	
CHANGZHOU XINGYU A 'A'CNY1*	CNY		3 500		3 500	69 923	0.01	
CHENGXIN LITHIUM GROUP CO LTD 'A' CNY1*	CNY	2 300			2 300	7 383	0.00	
CHIFENG JILONG GOL 'A'CNY1*	CNY	11 900	35 100	45 400	1 600	3 234	0.00	
CHINA CINDA ASSET 'H'CNY1*	HKD	114 000	393 000		507 000	49 245	0.01	
CHINA CITIC BK COR 'H'CNY1*	HKD	283 000	316 000		599 000	267 171	0.06	
CHINA COMM SERVICE 'H'CNY1*	HKD	132 000			132 000	53 984	0.01	
CHINA CONCH VENTUR HKD0.01*	HKD	59 500	79 500		139 000	114 936	0.02	
CHINA CONST BK 'A'CNY1*	CNY	36 500			36 500	31 272	0.01	
CHINA CONST BK 'H'CNY1*	HKD	3 960 000	3 817 000		7 777 000	4 412 990	0.91	
CHINA COSCO HLDGS 'H'CNY1*	HKD	122 500	101 500		224 000	227 590	0.05	
CHINA EAST AIRLINE 'A'CNY1*	CNY	27 700			27 700	16 503	0.00	
CHINA EVER ENVIRON NPV*	HKD	183 000	138 000		321 000	109 535	0.02	
CHINA EVERBRIGHT B 'A'CNY1*	CNY	58 800	267 200		326 000	132 305	0.03	
CHINA EVERBRIGHT B 'H'CNY1*	HKD	169 000			169 000	48 165	0.01	
CHINA FEIHE LTD USD0.000000025*	HKD	140 000	175 000		315 000	195 652	0.04	
CHINA FIBERGLASS C 'A'CNY1*	CNY	7 900			7 900	12 490	0.00	
CHINA GALAXY SECUR A CNY1*	CNY	14 300			14 300	23 703	0.00	
CHINA GALAXY SECUR CNY1 H*	HKD	176 500	129 500		306 000	156 430	0.03	
CHINA GAS HOLDINGS HKD0.01*	HKD	117 600	87 800		205 400	184 541	0.04	
CHINA GREATWALL C 'A'CNY1*	CNY		37 900		37 900	56 865	0.01	
CHINA JINMAO HOLDI NPV*	HKD	116 000	228 000		344 000	42 205	0.01	
CHINA LESSO GROUP HKD0.05*	HKD	41 000	45 000	86 000				
CHINA LIFE INSURAN 'A'CNY1*	CNY	4 800	9 500		14 300	65 656	0.01	
CHINA LIFE INSURAN 'H'CNY1*	HKD	323 000	276 000		599 000	811 466	0.17	

Security	31.10.2022			31.10.2023			Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
CHINA LITERATURE L USD0.0001*	HKD	8 400	26 400		34 800		117 192	0.02	
CHINA MEDICAL SYS USD0.005(POST BOARD LOT)*	HKD	69 000	44 000		113 000		180 520	0.04	
CHINA MEHECO CO LTD 'A' CNY1*	CNY	7 100			7 100		11 584	0.00	
CHINA MEIDONG AUTO HKD0.1*	HKD	30 000			30 000		16 065	0.00	
CHINA MENGNIU DAIR HKD0.1*	HKD	121 000	136 000		257 000		839 193	0.17	
CHINA MERCHANTS BK 'A' CNY1*	CNY	52 000	49 000		101 000		424 531	0.09	
CHINA MERCHANTS BK 'H' CNY1*	HKD	157 000	148 500		305 500		1 163 497	0.24	
CHINA MERCHANTS EN 'A' CNY1*	CNY	27 900			27 900		24 514	0.01	
CHINA MERCHANTS PO NPV*	HKD	52 000	96 000		148 000		188 201	0.04	
CHINA MERCHANTS SECURITIES 'A' CNY1*	CNY	11 900	26 000		37 900		73 230	0.02	
CHINA MERCHANTS SH A CNY1*	CNY	12 500	24 800		37 300		56 270	0.01	
CHINA MINSHENG BAN 'A' CNY1*	CNY	91 000			91 000		46 258	0.01	
CHINA MINSHENG BAN 'H' CNY1*	HKD	186 000	145 500		331 500		110 153	0.02	
CHINA MOLYBDENUM C 'H' CNY0.2*	HKD	111 000	216 000		327 000		194 747	0.04	
CHINA MOLYBDENUM C 'A' CNY0.2*	CNY	25 600	88 300		113 900		86 225	0.02	
CHINA NATIONAL ENG 'A' CNY1*	CNY	15 800			15 800		15 113	0.00	
CHINA NATIONAL MED 'A' CNY1*	CNY		13 700		13 700		53 878	0.01	
CHINA NATIONAL SOF 'A' CNY1*	CNY		5 200		5 200		24 408	0.01	
CHINA NATL NUCLE.P CNY1 A*	CNY	57 500	74 000		131 500		133 331	0.03	
CHINA O/SEAS LAND HKD0.10*	HKD	146 500	194 000	33 000	307 500		580 841	0.12	
CHINA OILFIELD SER 'H' CNY1*	HKD	66 000	108 000		174 000		205 475	0.04	
CHINA PACIFIC INSU 'A' CNY1*	CNY	20 800	19 100		39 900		151 300	0.03	
CHINA PACIFIC INSU 'H' CNY1*	HKD	101 400	96 000		197 400		486 398	0.10	
CHINA PETROLEUM 'A' CNY1*	USD	94 200	82 000		176 200		131 462	0.03	
CHINA PETROLEUM & 'H' CNY1*	HKD	994 000	938 000		1 932 000		987 654	0.20	
CHINA RAILWAY GROU 'A' CNY1*	CNY	67 400	87 700		155 100		128 224	0.03	
CHINA RAILWAY GROU 'H' CNY1*	HKD	175 000	99 000		274 000		129 216	0.03	
CHINA RARE EARTH RESOURCES AND TECHNOLOGY CO LTD 'A' CNY1*	CNY	4 300			4 300		17 610	0.00	
CHINA RES CEMENT HKD0.1'REG S*	HKD	138 000			138 000		35 450	0.01	
CHINA RES ENT NPV*	HKD	66 000	56 000		122 000		645 503	0.13	
CHINA RES GAS GP L HKD0.10*	HKD	35 900	30 700		66 600		197 044	0.04	
CHINA RES LAND HKD0.10*	HKD	130 000	134 000		264 000		988 575	0.20	
CHINA RESOURCES MI HKD0.00001*	HKD	26 200	24 200		50 400		196 457	0.04	
CHINA RESOURCES P NPV*	HKD		98 000		98 000		60 870	0.01	
CHINA SHIPPING DEV 'H' CNY1*	HKD		138 000		138 000		146 032	0.03	
CHINA STATE CONSTR HKD0.025*	HKD	98 000	46 000		144 000		154 221	0.03	
CHINA STHN AIRLINE 'A' CNY1*	CNY	20 300			20 300		17 143	0.00	
CHINA STHN AIRLINE 'H' CNY1*	HKD	98 000			98 000		46 341	0.01	
CHINA SUNTIEN GREEN ENERGY-H*	HKD	105 000		105 000					
CHINA TAIPING INSURANCE HOLDINGS CO LTD HKD0.05*	HKD	80 800	66 800		147 600		136 195	0.03	
CHINA THREE GORGES RENEWAB-A*	CNY	62 200	60 800		123 000		80 677	0.02	
CHINA TOURISM GROU 'A' CNY1*	CNY	4 300	3 600		7 900		102 122	0.02	
CHINA TRAD CHINESE NPV*	HKD	116 000	108 000		224 000		110 217	0.02	
CHINA UNITED TELEC 'A' CNY1*	CNY	37 500	71 000		108 500		66 125	0.01	
CHINA VANKE CO 'A' CNY1*	CNY	28 100	31 500		59 600		92 274	0.02	
CHINA VANKE CO 'H' CNY1*	HKD	71 800	161 600		233 400		218 348	0.05	
CHINA YANGTZE POWE 'A' CNY1*	CNY	63 600	81 100		144 700		446 274	0.09	
CHINA ZHENHUA SCIE 'A' CNY1*	CNY	1 200			1 200		10 972	0.00	
CHINASOFT INTL LTD HKD0.05 (POST B/L CHANGE)*	HKD	120 000	60 000		180 000		130 435	0.03	
CHINASTATE CONSTRU 'A' CNY1*	CNY	98 500	65 300		163 800		115 943	0.02	
CHN INTL CAP (HK) CNY1 H*	HKD	59 600	52 000		111 600		177 713	0.04	
CHONG QING BREWERY 'A' CNY1*	CNY	1 300			1 300		13 945	0.00	
CHONG QING CHANGAN 'A' CNY1*	CNY	11 050	27 100		38 150		78 874	0.02	
CHONGQING FULING Z 'A' CNY1*	CNY	7 800	2 340		10 140		21 408	0.00	
CHONGQING SOKON IN 'A' CNY1*	CNY		16 100		16 100		179 280	0.04	
CHONGQING ZHIFEI B 'A' CNY1*	CNY	4 300	12 350		16 650		142 540	0.03	
CIFI HLDGS GROUP C HKD0.10*	HKD	135 360		135 360					
CITIC LIMITED NPV*	HKD	233 000	246 000		479 000		407 094	0.08	
CITIC SECURITIES 'A' CNY1*	CNY	40 000	44 200		84 200		249 789	0.05	
CITIC SECURITIES CNY1 'H'*	HKD	82 000	57 000		139 000		270 375	0.06	
COSCO SHIPPING ENERGY 'A' CNY1*	CNY	13 400			13 400		26 404	0.01	
COSCO SHIPPING HOLDINGS CO LTD 'A' CNY1*	CNY	28 300	34 900		63 200		84 375	0.02	
COSCO SHIPPING POR HKD0.1*	HKD	64 000	64 000		128 000		77 049	0.02	
COUNTRY GARDEN HLD HKD0.10*	HKD	323 000	495 000		818 000		73 179	0.02	
CRRC CORPORATION L 'H' CNY1*	HKD	144 000	122 000		266 000		110 825	0.02	
CSPC PHARMACEUTICA HKD0.10*	HKD	380 000	290 000		670 000		584 835	0.12	
CSR CORP LTD 'A' CNY1*	CNY	29 300	68 600		97 900		71 437	0.01	
DALI FOODS GROUP C HKD0.01*	HKD	38 000	156 000	194 000					
DALIAN DAYANG TRAN 'A' CNY1*	CNY	6 000			6 000		11 134	0.00	
DAQIN RAILWAY CO 'A' CNY1*	CNY	49 300			49 300		48 572	0.01	
DONG-E-E-JIAO CO 'A' CNY1*	CNY	4 000			4 000		25 362	0.01	
DONGFANG ELECT COR 'A' CNY1*	CNY	9 100			9 100		18 528	0.00	
DONGFENG MOTOR GRO 'H' CNY1*	HKD	134 000	88 000	222 000					

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
DONGYUE GROUP LTD HKD0.1*	HKD	80 000	60 000		140 000	111 469	0.02	
ENN ENERGY HOLDING HKD0.10*	HKD	33 000	36 000		69 000	526 896	0.11	
ENN NATURAL GAS CO LTD-A*	CNY	8 500			8 500	20 048	0.00	
EVE ENERGY CO LTD 'A'CNY1*	CNY	5 000	4 500		9 500	60 260	0.01	
EVERBRIGHT SECURIT 'A'CNY1*	CNY	11 000			11 000	24 741	0.01	
FANGDA CARBON NEW 'A'CNY1*	CNY	32 200			32 200	25 960	0.01	
FAR EAST HORIZON L HKD0.01*	HKD	60 000	58 000		118 000	83 094	0.02	
FAW JIEFANG GROUP 'A'CNY1*	CNY	14 500		14 500				
FIBERHOME TELECOMM 'A'CNY1*	CNY	9 000		9 000				
FLAT GLASS GROUP C 'H' CNY0.25*	HKD	15 000	18 000		33 000	59 129	0.01	
FOCUS MEDIA INFORM 'A'CNY1*	CNY	19 700	78 100		97 800	92 480	0.02	
FOSHAN HAITIAN FLA 'A'CNY1*	CNY	9 400	16 220		25 620	131 809	0.03	
FOSUN INTL NPV*	HKD	117 500	58 000		175 500	104 969	0.02	
FUJIAN SUNNER DEVE 'A'CNY1*	CNY	12 400			12 400	30 500	0.01	
FUYAO GLASS GROUP 'A'CNY1*	CNY	8 700			8 700	44 225	0.01	
FUYAO GLASS INDUST 'H' CNY1*	HKD	23 600	13 600		37 200	169 489	0.04	
GANFENG LITHIUM CO LTD 'A' CNY1*	CNY	4 400			4 400	26 623	0.01	
GEELY AUTOMOBILE H HKD0.02*	HKD	259 000	225 000		484 000	548 664	0.11	
GEMDALE CORP 'A' CNY1*	CNY	11 100			11 100	7 842	0.00	
GENSCRIPT BIOTECH USD0.001*	HKD	46 000	38 000		84 000	243 693	0.05	
GF SECURITIES CO 'A'CNY1*	CNY	8 300	20 100		28 400	57 591	0.01	
GF SECURITIES CO CNY1 H*	HKD	46 800	32 000		78 800	102 521	0.02	
GOERTEK INC. 'A'CNY1*	CNY	11 700			11 700	28 826	0.01	
GOLDWIND SCI & TEC 'A'CNY1*	CNY	10 300			10 300	12 372	0.00	
GOLDWIND SCIENCE & TECHNOLOGY CO LTD BR*	HKD	29 600		29 600				
GREAT WALL MOTOR 'A'CNY1*	CNY	3 700	12 000		15 700	63 031	0.01	
GREAT WALL MOTOR 'H'CNY1*	HKD	121 000	91 500		212 500	296 565	0.06	
GREE ELEC APPLICAN 'A'CNY1*	CNY	11 400			11 400	52 856	0.01	
GREENTOWN CHINA HO HKD0.10*	HKD	48 000	52 000		100 000	97 002	0.02	
GREENTOWN SERVICE HKD0.00001*	HKD	82 000		82 000				
GUANGDONG HAID GRP 'A'CNY1*	CNY	6 400			6 400	39 389	0.01	
GUANGZHOU AUTOMOBILI 'H' CNY1*	HKD	118 000	78 000		196 000	91 680	0.02	
GUANGZHOU AUTOMOBILI CNY1 A*	CNY	8 700			8 700	11 912	0.00	
GUANGZHOU BAIYUN 'A'CNY1*	CNY	4 100			4 100	16 701	0.00	
GUANGZHOU TINCI MA 'A'CNY1*	CNY	3 100	7 600		10 700	40 662	0.01	
GUANGZHOU YUEXIU CAPITAL HOLDINGS GROUP CO LTD*	CNY	21 870			21 870	19 604	0.00	
GUOSEN SECURITIES 'A'CNY1*	CNY	13 900			13 900	18 253	0.00	
GUOTAI JUNAN SECUR CNY1 A*	CNY	12 800	25 100		37 900	76 493	0.02	
GUOXUAN HIGH-TECH 'A'CNY1*	CNY	3 200			3 200	9 952	0.00	
H/Z GREAT STAR IND 'A'CNY1*	CNY		27 500		27 500	74 442	0.02	
HAFEI AVIATION IND 'A'CNY1*	CNY	5 400			5 400	28 011	0.01	
HAIER SMART HOME C 'A'CNY1*	CNY	18 400	17 600		36 000	109 307	0.02	
HAITIAN INTL HLDGS HKD0.10*	HKD	13 000	48 000		61 000	145 316	0.03	
HAITONG SECURITIES 'A'CNY1*	CNY	17 400	89 800		107 200	143 117	0.03	
HAITONG SECURITIES 'H'CNY1*	HKD	91 200	76 800		168 000	96 404	0.02	
HANGZHOU BINJIANG 'A'CNY1*	CNY		36 900		36 900	42 254	0.01	
HANGZHOU FIRST PV 'A'CNY1*	CNY	5 500	2 200		7 700	26 904	0.01	
HANGZHOU HANGYANG 'A'CNY1*	CNY		11 800		11 800	53 243	0.01	
HANGZHOU SILAN MIC 'A'CNY1*	CNY	2 700			2 700	8 951	0.00	
HANSOH PHARMACEUTICAL GROUP CO LTD*	HKD	36 000	64 000		100 000	188 380	0.04	
HEILONGJIANG AGRIC 'A'CNY1*	CNY	8 300			8 300	14 449	0.00	
HENAN SHENHUO COAL 'A'CNY1*	CNY	11 700			11 700	26 332	0.01	
HENAN SHUANG INVE 'A'CNY1*	CNY	13 400	20 600	19 400	14 600	52 290	0.01	
HENGAN INTL HKD0.10*	HKD	18 500	18 000		36 500	122 217	0.03	
HENG TONG OPTIC-ELE 'A'CNY1*	CNY		27 800		27 800	50 068	0.01	
HENGYI PETROCHEM 'A' CNY1*	CNY	23 400			23 400	22 990	0.00	
HONGFA TECHNOLOGY 'A'CNY1*	CNY	3 640			3 640	14 425	0.00	
HUADONG MEDICINE 'A'CNY1*	CNY	3 400	13 600		17 000	99 843	0.02	
HUAGONG TECH CO 'A'CNY1*	CNY		20 000		20 000	76 933	0.02	
HUALAN BIOLOGICAL 'A'CNY1*	CNY	10 700			10 700	34 316	0.01	
HUATAI SECURITIES 'A'CNY1*	CNY	12 300	28 700		41 000	89 809	0.02	
HUATAI SECURITIES 'H'CNY1*	HKD	47 400	73 800		121 200	158 614	0.03	
HUAXIA BANK CO 'A'CNY1*	CNY	35 200	68 600		103 800	79 430	0.02	
HUAXIN CEMENT CO 'A'CNY1*	CNY	12 000		12 000				
HUAYU AUTOMOTIVE S 'A'CNY1*	CNY	5 700	27 000		32 700	78 375	0.02	
HUBEI JUMP CAN PHAR 'A'CNY1*	CNY		13 400		13 400	49 604	0.01	
HUBEI XINGFA CHEMI 'A'CNY1*	CNY	4 200			4 200	11 278	0.00	
HUNAN VALIN STEEL 'A'CNY1*	CNY	25 000			25 000	19 916	0.00	
HUNDSUN TECHNOLOGI 'A'CNY1*	CNY	3 900			3 900	16 585	0.00	
IMONGOLIA YILI IN 'A'CNY1*	CNY	13 200	30 000		43 200	161 865	0.03	
IFLYTEK CO LTD CNY1*	CNY	3 400	8 100		11 500	71 595	0.01	

Security		31.10.2022		Sales ²	31.10.2023		Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹		Quantity/ Nominal				
IND & COM BK CHINA 'A'CNY1*	CNY	182 100	82 200		264 300		170 828	0.04	
INDUSTRIAL & COM B 'H'CNY1*	HKD	2 315 000	2 858 000		5 173 000		2 485 811	0.51	
INDUSTRIAL BANK CO 'A'CNY1*	CNY	46 800	73 700		120 500		248 308	0.05	
INDUSTRIAL SECURIT 'A'CNY1*	CNY	26 520			26 520		22 613	0.00	
INNER MONGOLIA YUAN XING-A*	CNY		39 900		39 900		37 130	0.01	
INSPUR ELECTRONIC 'A'CNY1*	CNY	5 100			5 100		20 482	0.00	
JA SOLAR TECHNOLOG 'A'CNY1*	CNY	6 180	10 172		16 352		50 141	0.01	
JCET GROUP CO LTD 'A'CNY1*	CNY	9 300			9 300		39 141	0.01	
JIANGSU EXPRESSWAY 'H'CNY1*	HKD	62 000			62 000		56 417	0.01	
JIANGSU HENGLI HIG 'A'CNY1*	CNY	2 400	5 400		7 800		60 007	0.01	
JIANGSU HENGRUI ME 'A'CNY1*	CNY	15 000	20 900		35 900		235 177	0.05	
JIANGSU KING'S LUC 'A'CNY1*	CNY	2 700	6 000		8 700		69 547	0.01	
JIANGSU PACIFIC QUARTZ CO -A*	CNY		5 400		5 400		67 901	0.01	
JIANGSU YANGHE BRE 'A'CNY1*	CNY	4 200	6 500		10 700		178 526	0.04	
JIANGSU YANGNONG C 'A'CNY1*	CNY		7 020		7 020		64 808	0.01	
JIANGSU YUYUE MEDI 'A'CNY1*	CNY	5 300			5 300		24 370	0.01	
JIANGSU ZHONG TIAN 'A'CNY1*	CNY	6 800			6 800		13 000	0.00	
JIANGXI COPPER CO 'A'CNY1*	CNY	8 500	28 800		37 300		93 529	0.02	
JIANGXI COPPER CO 'H'CNY1*	HKD	41 000	32 000		73 000		103 371	0.02	
JIANGXI SPECIAL EL 'A'CNY1*	CNY	6 500			6 500		10 623	0.00	
JINDUICHENG MOLYBD 'A'CNY1*	CNY		55 100		55 100		75 594	0.02	
JINGSU WUJIANG CHI 'A'CNY1*	CNY	8 600	40 600		49 200		71 533	0.01	
JJUGUI LIQUOR CO 'A'CNY1*	CNY	800			800		8 361	0.00	
JOINCARE PHARMACEU 'A'CNY1*	CNY	10 400			10 400		16 855	0.00	
JOINTOWN PHARMACEU 'A'CNY1*	CNY	19 700	21 394	0	41 094		39 982	0.01	
JONJEE HI-TECH IND 'A'CNY1*	CNY	5 000			5 000		22 957	0.00	
JPMF GUANGDONG CO 'A'CNY1*	CNY	27 700			27 700		22 976	0.00	
JUNEYAO AIRLINES C 'A'CNY1*	CNY		21 700		21 700		43 263	0.01	
KEDA INDUSTRIAL CO 'A'CNY1*	CNY	11 100			11 100		16 518	0.00	
KINGDEE INTL SOFTW HKD0.025*	HKD	100 000	139 000		239 000		317 054	0.07	
KINGSOFT CORP USD0.0005*	HKD	36 400	50 800		87 200		304 240	0.06	
KUANG-CHI TECHNOLO 'A'CNY1*	CNY	9 100			9 100		17 396	0.00	
KUNLUN ENERGY COMP HKD0.01*	HKD	158 000	156 000		314 000		261 647	0.05	
KUNLUN TECH CO LTD*	CNY		8 300		8 300		35 749	0.01	
KWEICHOW MOUTAI 'A'CNY1*	CNY	3 100	3 200		6 300		1 450 220	0.30	
LB GROUP CO LTD 'A'CNY1*	CNY		14 800		14 800		37 677	0.01	
LENOVO GROUP LTD HKD0.025*	HKD	280 000	334 000		614 000		714 081	0.15	
LI NING CO LTD HKD0.1*	HKD	95 000	105 500		200 500		614 984	0.13	
LONGFOR GROUP HLDG HKD0.10*	HKD	70 000	79 000		149 000		216 704	0.04	
LUXI CHEMICAL GP 'A'CNY1*	CNY	10 100			10 100		15 665	0.00	
LUXSHARE PRECISION 'A'CNY1*	CNY	14 300	12 000	26 300					
LUZHOU LAO JIAO CO 'A'CNY1*	CNY	3 600	4 000		7 600		222 877	0.05	
METALLURGICAL CORP OF CHINA-A*	CNY	36 100			36 100		16 328	0.00	
MICROPORNT SCIENTIF USD0.00001*	HKD	28 000	21 300		49 300		77 498	0.02	
MUYUAN FOODSTUFF C 'A'CNY1*	CNY	13 200	7 800		21 000		108 356	0.02	
NARI TECH DEV CO 'A'CNY1*	CNY	16 980	19 356		36 336		111 966	0.02	
NAURA TECHNOLOGY GROUP CO LTD 'A' CNY1*	CNY	1 500	1 800		3 300		115 440	0.02	
NAVINFO CO LTD 'A'CNY1*	CNY		30 500		30 500		41 677	0.01	
NEW CHINA LIFE INS 'H'CNY1*	HKD	39 900	22 700		62 600		137 127	0.03	
NEW CHINA LIFE INS 'A'CNY1*	CNY	4 500	12 300		16 800		76 676	0.02	
NEW HOPE LIUHE CO 'A'CNY1*	CNY	9 200			9 200		12 773	0.00	
NINE DRAGONS PAPER HKD0.1*	HKD	63 000	66 000		129 000		73 365	0.02	
NINESTAR CORP 'A'CNY1*	CNY	3 000			3 000		10 068	0.00	
NINGBO JOYSON ELEC 'A'CNY1*	CNY	9 900			9 900		25 500	0.01	
NINGBO SHANSHAN CO 'A'CNY1*	CNY	5 400			5 400		10 331	0.00	
NINGBO TUOPU GROUP A CNY1*	CNY	2 500			2 500		22 014	0.00	
OPPEIN HOME GROUP A CNY1*	CNY	1 000			1 000		11 898	0.00	
ORIENT SECS CO LTD A CNY1*	CNY	13 400			13 400		15 875	0.00	
PANGANG GROUP VANADIUM TITANIUM 'A' CNY1*	CNY	37 400			37 400		17 836	0.00	
PEOPLE'S INSURANCE 'H'CNY1*	HKD	249 000	301 000		550 000		181 351	0.04	
PERFECT WORLD CO L 'A'CNY1*	CNY	17 400			17 400		28 532	0.01	
PETROCHINA CO 'A'CNY1*	CNY	68 300		68 300					
PETROCHINA CO 'H'CNY1*	HKD	862 000	366 000	1 228 000					
PICC PROPERTY & CA 'H'CNY1*	HKD	274 000	282 000		556 000		635 258	0.13	
PING AN BANK CO LT 'A'CNY1*	CNY	52 000	73 900		125 900		179 953	0.04	
PING AN INSURANCE 'A'CNY1*	CNY	29 400	24 000		53 400		331 721	0.07	
PING AN INSURANCE 'H'CNY1*	HKD	263 000	278 000		541 000		2 772 551	0.57	
POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD 'A'CNY1*	CNY	31 100	24 200		55 300		83 274	0.02	
POSTAL SAVINGS BAN 'H' CNY1*	HKD	295 000	356 000		651 000		297 021	0.06	
POWER CONSTR CHINA 'A'CNY1*	CNY	46 200	84 400		130 600		93 871	0.02	
QINGHAI SALT LAKE 'A' CNY1*	CNY		28 300		28 300		65 470	0.01	
RISEN ENERGY CO LT 'A'CNY1*	CNY		21 100		21 100		51 236	0.01	

Security		31.10.2022		Sales ²	31.10.2023		Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹		Quantity/ Nominal				
RONGSHENG PETRO CH 'A'CNY1*	CNY	29 000	42 200		71 200		110 817	0.02	
S.F. HOLDING CO 'A'CNY1*	CNY	9 500	16 400		25 900		139 089	0.03	
S/BAOSIGHT SOF 'A'CNY1*	CNY	3 120	12 224		15 344		89 467	0.02	
S/DONG HUALU-HENG 'A'CNY1*	CNY	5 900			5 900		25 936	0.01	
S/INTL AIRPORT 'A'CNY1*	CNY	3 300	10 700		14 000		71 185	0.01	
S/JINJIANG INTL HO 'A'CNY1*	CNY	3 000			3 000		13 467	0.00	
S/PHARMACEUTICAL 'A'CNY1*	CNY	7 000			7 000		17 246	0.00	
S/PUDONG DEV BANK 'A'CNY1*	CNY	103 200	48 900		152 100		141 747	0.03	
S/YUYUAN TOURIST 'A'CNY1*	CNY	13 300			13 300		11 813	0.00	
SAIC MOTOR CO. LTD 'A'CNY1*	CNY	25 300		25 300					
SAILUN JINYU GROUP 'A'CNY1*	CNY	12 400			12 400		19 028	0.00	
SANAN OPTOELECTRON 'A'CNY1*	CNY		23 200		23 200		47 173	0.01	
SANJIU MEDICAL 'A'CNY1*	CNY	4 200			4 200		24 759	0.01	
SANY HEAVY EQUIPME HKD0.1*REG S*	HKD	24 000	51 000		75 000		98 535	0.02	
SANY HEAVY IND CO 'A'CNY1*	CNY	24 400			24 400		48 246	0.01	
SATELLITE CHEMICAL CO LTD 'A'CNY1*	CNY	6 580			6 580		14 629	0.00	
SEAZEN HOLDINGS CO A CNY1*	CNY	5 200			5 200		8 456	0.00	
SHANDONG GOLD MINE 'A'CNY1*	CNY	7 100	18 000		25 100		81 939	0.02	
SHANDONG LINGLONG A CNY1*	CNY	5 800			5 800		15 851	0.00	
SHANDONG SUN PAPER 'A'CNY1*	CNY		35 400		35 400		60 128	0.01	
SHANDONG WEIGAO GP 'H'CNY0.1*	HKD	103 200	75 600		178 800		165 670	0.03	
SHANGHAI BAIRUN FL 'A'CNY1*	CNY	5 600			5 600		20 148	0.00	
SHANGHAI ELECTRIC 'A'CNY1*	CNY		88 500		88 500		53 694	0.01	
SHANGHAI FOSUN PHA 'A'CNY1*	CNY	3 000	9 700		12 700		49 355	0.01	
SHANGHAI FOSUN PHA CNY1 'H'*	HKD	25 500	30 500		56 000		129 111	0.03	
SHANGHAI FUDAN 'H'CNY0.10*	HKD		16 000	16 000					
SHANGHAI INTL PORT 'A'CNY1*	CNY	25 900			25 900		17 696	0.00	
SHANGHAI MG STATIO 'A'CNY1*	CNY	4 700			4 700		24 887	0.01	
SHANGHAI PHARMACEU CNY1 H*	HKD	41 600	29 500		71 100		103 407	0.02	
SHANXI TAIGANG ST 'A'CNY1*	CNY	22 000			22 000		11 754	0.00	
SHANXI XINGHUACUN 'A'CNY1*	CNY	2 800	2 400		5 200		175 652	0.04	
SHEDA SPIRITS CO LTD CNY1 'A'*	CNY		7 700	4 000	3 700		58 199	0.01	
SHENGYI TECHNOLOGY CO LTD 'A'CNY1*	CNY	7 700			7 700		18 508	0.00	
SHENWAN HONGYUAN G 'A'CNY1*	CNY	35 400			35 400		21 236	0.00	
SHENZHEN INOVANCE 'A'CNY1*	CNY	7 200			7 200		59 465	0.01	
SHENZHEN SALUBRIS 'A'CNY1*	CNY	5 000			5 000		22 239	0.00	
SHENZHOU INTERNATI HKD0.10*	HKD	31 800	34 300		66 100		648 362	0.13	
SHIJIAZHANG YILIN 'A'CNY1*	CNY	7 500			7 500		22 772	0.00	
SHN INTL HLDGS HKD1*	HKD	68 000			68 000		44 756	0.01	
SICHUAN CHUANTOU E 'A'CNY1*	CNY	11 000	37 600		48 600		97 690	0.02	
SICHUAN KELUN PHAR 'A'CNY1*	CNY	7 000			7 000		26 266	0.01	
SICHUAN ROAD & BRI 'A'CNY1*	CNY	12 100	44 320		56 420		59 441	0.01	
SICHUAN SWELLFUN 'A'CNY1*	CNY	2 100			2 100		17 548	0.00	
SICHUAN TIANQI LIT 'A'CNY1*	CNY	4 600			4 600		34 572	0.01	
SICHUAN YAHUA INDU 'A'CNY1*	CNY	4 000			4 000		7 696	0.00	
SIEYUAN ELECTRIC C 'A'CNY1*	CNY	6 000			6 000		40 412	0.01	
SINO BIOPHARMA CEUT HKD0.025*	HKD	395 000	401 000		796 000		309 261	0.06	
SINOLINK SECURITIE 'A'CNY1*	CNY	15 300		15 300					
SINOPEC S/PETROCHE 'A'CNY1*	CNY	38 700			38 700		15 812	0.00	
SINOPHARM GROUP CO CNY1*	HKD	52 800	37 600		90 400		216 047	0.04	
SINOTRUK (HK) LTD HKD0.10*	HKD	45 000	76 000	45 000	76 000		142 975	0.03	
SONGCHENG PERFORMA 'A'CNY1*	CNY	17 900			17 900		26 881	0.01	
SOOCHOW SECURITIES 'A'CNY1*	CNY	34 700			34 700		38 028	0.01	
SPRING AIRLINES CO 'A'CNY1*	CNY		8 099		8 099		60 592	0.01	
SUNGROW POWER SUPP 'A'CNY1*	CNY	4 000	2 900		6 900		79 342	0.02	
SUNNY OPTICAL TECH HKD0.10*	HKD	30 900	29 800		60 700		508 510	0.11	
SUNWODA ELECTRONIC 'A'CNY1*	CNY	4 100			4 100		9 020	0.00	
SUZHOU TA AND A UL 'A'CNY1*	CNY	2 700	810		3 510		13 041	0.00	
TCL TECHNOLOGY GRO 'A'CNY1*	CNY	29 700	2 970		32 670		17 545	0.00	
TENCENT HLDGS LIMI HKD0.00002*	HKD	255 500	291 300	4 400	542 400		20 047 297	4.14	
THUNDER SOFTWARE T CNY1 A*	CNY	1 100			1 100		10 550	0.00	
TIANJIN ZHONGHUAN 'A'CNY1*	CNY	8 400	29 500		37 900		95 603	0.02	
TIBET SUMMIT INDUS 'A'CNY1*	CNY	5 300		5 300					
TINGYI(CAYMAN ISL) USD 0.005*	HKD	76 000	74 000		150 000		198 988	0.04	
TONGFU MICROELECTR 'A'CNY1*	CNY		16 800		16 800		46 947	0.01	
TONGWEI CO 'A'CNY1*	CNY	8 900	8 700		17 600		65 656	0.01	
TOPCHOICE MEDICAL 'A'CNY1*	CNY		2 200		2 200		26 921	0.01	
TRAVELSKY TECHNOLO 'H'CNY1*	HKD	38 000	24 000		62 000		97 779	0.02	
TSINGTAO BREWERY 'A'CNY1*	CNY	1 400	3 200		4 600		52 530	0.01	
TSINGTAO BREWERY 'H'CNY1*	HKD	24 000	24 000		48 000		363 776	0.08	
UNI-PRESIDENT CHIN HKD0.01*	HKD	67 000			67 000		45 639	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
UNIGROUP GUOXIN MICROELECTRONICS CO LTD 'A' CNY1*	CNY	2 800		1	2 799	28 800	0.01	
UNISPLENDOUR CO. L 'A' CNY1*	CNY	7 100			7 100	19 026	0.00	
VINDA INTERNATIONA HKD0.1*	HKD	9 000	17 000		26 000	64 264	0.01	
WALVAX BIOTECHNOLO 'A' CNY1*	CNY	2 900			2 900	9 225	0.00	
WANHUA CHEMICAL GR 'A' CNY1*	CNY	8 600	9 500		18 100	219 631	0.05	
WANT WANT CHINA HO USD0.02*	HKD	192 000	179 000		371 000	230 435	0.05	
WEICHAI POWER CO 'A' CNY1*	CNY	10 800	52 700		63 500	120 438	0.02	
WEICHAI POWER CO 'H' CNY1*	HKD	78 000	84 000		162 000	242 236	0.05	
WESTERN MINING CO. 'A' CNY1*	CNY	19 300			19 300	33 124	0.01	
WINGTECH TECHNOLOG 'A' CNY1*	CNY	1 900	6 300		8 200	55 768	0.01	
WINNING HEALTH TEC 'A' CNY1*	CNY	14 700		14 700				
WUHAN GUIDE INFRAR 'A' CNY1*	CNY	19 300	5 790		25 090	27 154	0.01	
WUHAN HUMANWELL HI 'A' CNY1*	CNY		13 400		13 400	42 829	0.01	
XCMG CONSTRUCTION MACHINERY CO LTD 'A' CNY1*	CNY	24 400			24 400	19 105	0.00	
XI AN AERO-ENGINE 'A' CNY1*	CNY	8 000			8 000	38 644	0.01	
XIAMEN FARATRONIC CO LTD-A*	CNY	800			800	10 911	0.00	
XIAMEN TUNGSTEN 'A' CNY1*	CNY	6 100			6 100	14 129	0.00	
XPENG INC - CLASS A SHARES*	HKD		89 300		89 300	659 655	0.14	
YADEA GROUP HOLDIN USD0.00001*	HKD	54 000	26 000		80 000	146 206	0.03	
YANGZHOU YANGJIE E 'A' CNY1*	CNY	1 700			1 700	8 818	0.00	
YANTAI JEREH OILFI 'A' CNY1*	CNY	4 500			4 500	17 556	0.00	
YIBIN WULIANGYE 'A' CNY1*	CNY	9 900	9 700		19 600	417 813	0.09	
YIFENG PHARMACY CH 'A' CNY1*	CNY	4 400	1 760		6 160	27 576	0.01	
YINTAI GOLD CO LTD 'A' CNY1*	CNY		34 400		34 400	64 023	0.01	
YONGXING SPECIAL S A CNY1*	CNY	1 000	300		1 300	8 873	0.00	
YONYOU SOFTWARE CO 'A' CNY1*	CNY	6 500			6 500	14 540	0.00	
YOUNGY CO LTD 'A' CNY1*	CNY	1 200		1 200				
YUNDA HOLDING CO L 'A' CNY1*	CNY	9 800			9 800	12 200	0.00	
YUNNAN BAIYAO GRP 'A' CNY1*	CNY	6 900			6 900	47 945	0.01	
YUNNAN TIN 'A' CNY1*	CNY	7 500			7 500	14 450	0.00	
YUNNAN YUTIANHUA 'A' CNY1*	CNY	10 200			10 200	23 207	0.00	
ZHANGZHOU PIENZEH 'A' CNY1*	CNY	1 500	1 100		2 600	88 892	0.02	
ZHAOJIN MINING IND 'H' CNY1*	HKD	55 500	44 500		100 000	124 990	0.03	
ZHEJIANG CENTURY G 'A' CNY1*	CNY		70 000		70 000	56 053	0.01	
ZHEJIANG CHINA COM 'A' CNY1*	CNY		58 300		58 300	61 980	0.01	
ZHEJIANG CHINT ELE CNY1 A*	CNY	3 500	30 600		34 100	107 592	0.02	
ZHEJIANG DAHUA TEC 'A' CNY1*	CNY	9 600			9 600	26 761	0.01	
ZHEJIANG DINGLI MA A CNY1*	CNY		10 000		10 000	74 405	0.02	
ZHEJIANG EXPRESS 'H' CNY1*	HKD	30 000	64 000		94 000	70 759	0.01	
ZHEJIANG HUAHAI PH 'A' CNY1*	CNY		15 400		15 400	34 028	0.01	
ZHEJIANG HUAYOU CO 'A' CNY1*	CNY	3 700			3 700	18 601	0.00	
ZHEJIANG JUHUA 'A' CNY1*	CNY	2 600			2 600	5 383	0.00	
ZHEJIANG LONGSHENG 'A' CNY1*	CNY		53 500		53 500	65 065	0.01	
ZHEJIANG NHU CO 'A' CNY1*	CNY	5 900			5 900	13 045	0.00	
ZHEJIANG SANHUA CO 'A' CNY1*	CNY		17 400		17 400	63 579	0.01	
ZHEJIANG SUPOR COO 'A' CNY1*	CNY		6 700		6 700	45 896	0.01	
ZHEJIANG WEIMING E A CNY1*	CNY	7 020			7 020	17 209	0.00	
ZHEJIANG WEIXING N 'A' CNY1*	CNY	6 600			6 600	14 890	0.00	
ZHEJIANG YONGTAI T 'A' CNY1*	CNY		15 600	15 600				
ZHONGJI INNOLIGHT 'A' CNY1*	CNY		12 600	9 300	3 300	39 570	0.01	
ZHONGJIN GOLD CO 'A' CNY1*	CNY		48 000		48 000	71 822	0.01	
ZHONGSHENG GROUP H HKD0.0001 REG'S*	HKD	23 500	57 000		80 500	185 597	0.04	
ZHUZHOU CRRC TIMES 'H' CNY1*	HKD	24 700	9 900		34 600	111 654	0.02	
ZHUZHOU KIBING GRO 'A' CNY1*	CNY		28 100		28 100	30 642	0.01	
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY 'A' CNY1*	CNY	29 900			29 900	26 231	0.01	
ZOOMLION HEAVY INDUS CNY1 H*	HKD	98 200		98 200				
ZTE CORP 'A' CNY1*	CNY	5 600	13 300		18 900	67 536	0.01	
ZTE CORP 'H' CNY1*	HKD	43 400	18 600		62 000	137 714	0.03	
TOTAL China						83 354 101	17.23	
Colombia								
BANCOLOMBIA SA COP500*	COP	5 100			5 100	36 183	0.01	
TOTAL Colombia						36 183	0.01	
Czech Republic								
KOMERCNI BANKA CZK100*	CZK	3 164	3 968		7 132	208 556	0.04	
MONETA MONEY BANK CZK1*	CZK	17 733	14 277		32 010	123 475	0.03	
TOTAL Czech Republic						332 031	0.07	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Greece								
ALPHA SVCS & HLDGS EURO.3(REV SPLIT)*	EUR	89 371	81 441		170 812	254 573	0.05	
EUROBANK ERGASIS EURO.23*	EUR	121 234	79 396		200 630	327 006	0.07	
JUMBO SA EURO.88*	EUR	4 581	4 240		8 821	231 790	0.05	
OPAP(ORG OF FOOTB) EURO.30 (CR)*	EUR	7 873	9 354		17 227	291 343	0.06	
OTE(HELLENIC TLM) EUR2.83(CR)*	EUR	8 721	8 310		17 031	238 163	0.05	
TERNA ENERGY SA EURO.30*	EUR		5 340	5 340				
TOTAL Greece						1 342 875	0.28	
Hong Kong								
ALIBABA PICTURES G HKD0.25*	HKD	210 000		210 000				
CHINA OVERSEAS PRO HKD0.001*	HKD	55 000	65 000		120 000	104 133	0.02	
CHOW TAI FOOK JEWELRY HKD1*	HKD		181 200		181 200	255 661	0.05	
HUA HONG SEMICONDU NPV*	HKD	19 000	34 000		53 000	130 051	0.03	
KINGBOARD LAMINATES HOLDING*	HKD	38 000	46 000		84 000	78 690	0.02	
MINTH GRP HKD0.1*	HKD	24 000	18 000		42 000	93 612	0.02	
ORIENT O/SEAS INTL USD0.10*	HKD	5 500	3 000		8 500	107 165	0.02	
WHARF(HLDGS) HKD1*	HKD	48 000		48 000				
XINYI SOLAR HLDGS HKD0.10*	HKD	186 000	184 000		370 000	217 519	0.04	
XTEP INTERNATIONAL HKD0.01*	HKD	60 000	45 000		105 000	95 276	0.02	
TOTAL Hong Kong						1 082 109	0.22	
Hungary								
GEDEON RICHTER PLC HUF100*	HUF	4 004	5 110		9 114	213 225	0.04	
MOL HUNGARIAN OIL HUF125(POST SUB-DIVISION)*	HUF	14 871	24 064		38 935	309 114	0.06	
OTP BANK HUF100*	HUF	8 957	9 303		18 260	677 973	0.14	
TOTAL Hungary						1 200 312	0.25	
India								
ABB LTD (INDIA) INR2 (POST SUBDIVISION)*	INR		4 041		4 041	199 447	0.04	
ACC LTD INR10*	INR	2 511	1 827	4 338				
ADANI ENTERPRISES INR1*	INR	11 588	6 069	17 657				
ADANI GREEN ENERGY INR10*	INR	13 355	9 009		22 364	244 877	0.05	
ADANI PORTS & SPECIAL ECONOMIC ZONE LTD INR2*	INR	23 335	12 583	35 918				
AMBUJA CEMENTS LTD INR2*	INR	17 638	40 229		57 867	295 004	0.06	
APOLLO HOSPITALS INR5*	INR	3 848	4 980		8 828	511 058	0.11	
ASHOK LEYLAND INR1*	INR		121 432		121 432	244 589	0.05	
ASIAN PAINTS LTD INR1*	INR	15 692	18 111	1 819	31 984	1 150 804	0.24	
ASTRAL LTD INR1*	INR		10 363		10 363	230 358	0.05	
AU SMALL FINANCE B INR10*	INR	8 899	7 444		16 343	131 339	0.03	
AUROBINDO PHARMA INR1*	INR	10 880	9 664		20 544	209 613	0.04	
AXIS BANK INR2*	INR	90 960	97 436		188 396	2 221 708	0.46	
BAJAJ AUTO LTD INR10*	INR	2 746	2 314		5 060	322 958	0.07	
BAJAJ FINANCE LTD INR2*	INR	11 341	10 558		21 899	1 970 742	0.41	
BAJAJ HOLDINGS AND INVESTMENT LTD INR10*	INR		1 738		1 738	144 587	0.03	
BALKRISHNA INDS INR2.00*	INR	3 535	2 302		5 837	179 039	0.04	
BANDHAN BANK LTD*	INR	29 105	43 583		72 688	186 961	0.04	
BERGER PAINTS INR1*	INR	9 479	11 599		21 078	141 417	0.03	
BHARAT ELECTRONICS INR1*	INR	137 145	146 578		283 723	454 079	0.09	
BHARAT FORGE INR2*	INR	11 585	10 883		22 468	275 079	0.06	
BHARAT PETROL CORP INR10*	INR	34 395	25 693		60 088	252 054	0.05	
BHARTI AIRTEL LTD INR5*	INR	87 809	97 255		185 064	2 032 489	0.42	
BIOCON INR5*	INR	12 579	10 194	22 773				
BK OF BARODA INR2*	INR		79 815		79 815	188 085	0.04	
CG POWER AND INDUS INR2*	INR		46 951		46 951	219 984	0.05	
CIPLA INR2*	INR	20 971	20 442		41 413	596 881	0.12	
COLGATE-PALM (IND) INR1.00*	INR	4 865	6 062		10 927	277 418	0.06	
CUMMINS INDIA INR2*	INR		10 866		10 866	218 805	0.05	
DABUR INDIA LTD INR1*	INR	29 373	18 988		48 361	307 213	0.06	
DIVI'S LABORATORIE INR2.00*	INR	5 813	4 510		10 323	420 111	0.09	
DLF LIMITED INR2*	INR	25 995	22 334		48 329	327 093	0.07	
DR REDDYS LABS INR5*	INR	4 435	4 862		9 297	599 362	0.12	
GAIL INDIA LTD INR10*	INR	102 620	102 290		204 910	294 104	0.06	
GODREJ CONSUMER PR INR1*	INR	16 243	16 439		32 682	389 336	0.08	
GODREJ PROPERTIES INR5*	INR	6 068	3 651		9 719	193 735	0.04	
GRASIM INDUSTRIES INR2*	INR	10 364	9 819		20 183	457 361	0.09	
HAVELLS INDIA INR1*	INR	9 862	11 814		21 676	324 429	0.07	
HCL TECHNOLOGIES INR2*	INR	45 287	32 951		78 238	1 199 053	0.25	
HDFC LIFE INSURANC INR10*	INR	36 177	44 607		80 784	599 970	0.12	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
HERO MOTOCORP INR2*	INR	4 295	5 409		9 704	359 954	0.07	
HINDALCO INDS INR1*	INR	51 934	53 032		104 966	579 301	0.12	
HINDUSTAN PETROL INR10*	INR	22 175	17 441	39 616				
HINDUSTAN UNILEVER INR1*	INR	32 782	32 454		65 236	1 946 297	0.40	
HOUSING DEVEL FIN INR2*	INR	71 344	55 231	126 575				
ICICI BANK INR2*	INR	209 719	204 409		414 128	4 552 940	0.94	
ICICI LOMBARD GEN INR10*	INR	8 722	12 872		21 594	356 309	0.07	
ICICI PRUDENTIAL L INR10*	INR	15 754	9 035		24 789	156 385	0.03	
IDFC FIRST BANK INR10*	INR		306 177		306 177	304 122	0.06	
INDIAN HOTELS INR1 (POST SUBDIVISION)*	INR		61 890		61 890	284 999	0.06	
INDIAN OIL CORP INR10*	INR	128 108	111 067		239 175	257 679	0.05	
INDRAPRASTHA GAS INR2 (POST SUBDIVISION)*	INR	11 541	10 415		21 956	100 829	0.02	
INDUS TOWERS LTD INR10*	INR	23 933	23 708	47 641				
INFO EDGE INR10*	INR	2 665	2 583		5 248	257 440	0.05	
INFOSYS LTD INR5*	INR	136 786	131 852		268 638	4 415 202	0.91	
JINDAL STEEL & PWR INR1.00*	INR		24 746		24 746	188 377	0.04	
JSW STEEL LTD INR1*	INR	27 971	24 843		52 814	467 093	0.10	
KOTAK MAHINDRA BAN INR5*	INR	22 947	65 475		88 422	1 847 268	0.38	
LUPIN LTD INR2*	INR	7 329	10 998		18 327	248 330	0.05	
MAHINDRA & MAHINDRA INR5*	INR	35 875	39 782		75 657	1 325 426	0.27	
MARICO LTD INR1*	INR	20 175	17 890		38 065	245 305	0.05	
MARUTI UDYOG INR5*	INR	5 026	6 170		11 196	1 397 477	0.29	
MOTHERSON SUMI SYS INR1*	INR	62 571	118 491		181 062	199 963	0.04	
MPHASIS BFL LTD INR10*	INR	3 772	2 016		5 788	147 615	0.03	
MRF INR10*	INR	74	53		127	165 194	0.03	
MUTHOOT FINANCE LT INR10*	INR	4 157	4 063		8 220	128 219	0.03	
NESTLE INDIA INR10*	INR	1 477	1 376		2 853	830 446	0.17	
OIL & NATURAL GAS INR5*	INR	104 622	167 425		272 047	608 243	0.13	
PAGE INDUSTRIES LT INR10*	INR	245	223		468	212 567	0.04	
PETRONET LNG INR10*	INR	28 110	19 685		47 795	114 581	0.02	
PI INDUSTRIES INR1*	INR	3 121	2 812		5 933	242 372	0.05	
PIDILITE INDUSTRIES INR1(POST SUBDIVISION)*	INR	6 039	6 381		12 420	366 668	0.08	
POWER FINANCE CORP INR10*	INR		97 443	1	97 442	288 609	0.06	
POWER GRID CORP ORD INR10*	INR	122 413	250 840	0	373 253	906 248	0.19	
RELIANCE INDS INR10(100%DEMAT)*	INR	124 644	122 772		247 416	6 798 842	1.41	
SHREE CEMENT INR10*	INR	440	179		619	190 736	0.04	
SHRIRAM FINANCE LIMITED*	INR	7 518	15 943		23 461	529 712	0.11	
SIEMENS INDIA LTD INR2 (POST SUBDIVISION)*	INR	3 157	4 848		8 005	320 258	0.07	
SRF LIMITED INR10*	INR	5 835	6 744		12 579	331 673	0.07	
STATE BK OF INDIA INR1*	INR	74 696	75 587		150 283	1 020 824	0.21	
SUN PHARMACEUTICAL INR1*	INR	40 205	36 596		76 801	1 004 166	0.21	
SUPREME INDUSTRIES INR2*	INR		4 811		4 811	250 160	0.05	
TATA CONSULTANCY S INR1*	INR	37 753	38 645	1 709	74 689	3 022 008	0.62	
TATA ELXSI INR10*	INR	1 343	1 361		2 704	247 644	0.05	
TATA MOTORS LTD. INR 2*	INR	71 258	59 653		130 911	988 451	0.20	
TECH MAHINDRA INR5*	INR	25 227	21 009		46 236	629 271	0.13	
TITAN COMPANY LTD INR1*	INR	14 830	15 039		29 869	1 144 284	0.24	
TORRENT PHARM INR5*	INR	3 899	5 996		9 895	228 690	0.05	
TRENT INR1*	INR	7 535	6 892		14 427	373 364	0.08	
TUBE INVESTMENTS O INR1*	INR		7 782		7 782	294 442	0.06	
TVS MOTOR CO INR1*	INR		17 458		17 458	333 565	0.07	
ULTRATECH CEMENT LTD INR10*	INR	4 396	5 194		9 590	970 101	0.20	
UPL LIMITED INR2*	INR	19 964	22 880		42 844	278 135	0.06	
VARUN BEVERAGES INR10*	INR		16 179	16 179				
VEDANTA LTD INR1*	INR		58 073		58 073	151 079	0.03	
WIPRO INR2*	INR	60 517	57 264	3 779	114 002	522 779	0.11	
TOTAL India						61 142 783	12.64	
Indonesia								
ANEKA TAMBANG IDR100*	IDR	348 700	364 900		713 600	76 594	0.02	
BANK CENTRAL ASIA IDR62.5*	IDR	2 196 900	2 390 400		4 587 300	2 526 843	0.52	
BK MANDIRI IDR250*	IDR	756 900	3 284 600	1 088 700	2 952 800	1 054 904	0.22	
BK RAKYAT IDR250*	IDR	2 815 500	2 531 000		5 346 500	1 669 415	0.35	
CHAROEN POKPHAND IDR10*	IDR	296 900	304 200		601 100	219 476	0.05	
INDOFOOD CBP SUKSE IDR50*	IDR	113 200	76 500		189 700	123 601	0.03	
INDOFOODS SUKSES M IDR100*	IDR	160 000	118 700	278 700				
KALBE FARMA IDR10*	IDR	917 800	756 700		1 674 500	178 150	0.04	
PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)*	IDR	264 500	1 629 100	631 200	1 262 400	380 667	0.08	
SARANA MENARA NUSA IDR10*	USD	831 200			831 200	46 570	0.01	
SEMEN INDONESIA IDR100*	IDR	147 400	182 828		330 228	126 811	0.03	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in USD	in % ³	in lending Quantity/ Nominal
SUMBER ALFARIA IDR10*	IDR	773 300	679 200		1 452 500	264 257	0.05	
TELKOM INDONESIA SER'B'IDR50*	IDR	1 942 200	2 140 200		4 082 400	896 921	0.19	
TOWER BERSAMA INFR IDR100*	IDR	245 971		245 971				
UNILEVER INDONESIA IDR10*	IDR	352 800	470 300		823 100	187 575	0.04	
VALE INDONESIA TBK IDR25*	IDR	159 800			159 800	49 796	0.01	
TOTAL Indonesia						7 801 578	1.61	
Kuwait								
AGILITY PUBLIC WAR KWDO.100*	KWD	71 551	61 048		132 599	225 318	0.05	
BOUBYAN BANK KWDO.10*	KWD	59 831	57 761	0	117 592	222 610	0.05	
GULF BNK OF KUWAIT KWDO.1*	KWD	56 260	82 639		138 899	106 345	0.02	
KUWAIT FINANCE HOU KWDO.1*	KWD	284 007	391 563	1	675 569	1 492 777	0.31	
MABANEE CO KWDO.1*	KWD	21 896	1 314	1	23 209	61 856	0.01	
MOBILE TEL SYSTEMS KWDO.1*	KWD	104 696	64 244		168 940	262 511	0.05	
TOTAL Kuwait						2 371 416	0.49	
Luxembourg								
REINET INVESTMENTS ORD NPV*	ZAR	3 727	5 451		9 178	189 593	0.04	
TOTAL Luxembourg						189 593	0.04	
Malaysia								
AMMB HOLDINGS BHD MYR1*	MYR	51 000	55 100		106 100	85 067	0.02	
AXIATA GROUP BHD MYR1*	MYR	60 800	77 100		137 900	63 096	0.01	
CELCOMDIGI BHD*	MYR	143 400	60 800		204 200	181 292	0.04	
CELCOMDIGI BHD*	USD		60 800	60 800				
CIMB GROUP HOLDINGS BHD MYR1*	MYR	297 900	245 608		543 508	651 365	0.13	
DIALOG GROUP MYRO.10*	MYR	151 600			151 600	68 410	0.01	
GAMUDA BERHAD MYR1*	MYR		170 945		170 945	166 478	0.03	
GENTING MALAYSIA B MYRO.10*	USD	114 600			114 600	58 208	0.01	
HAP SENG CONSOLID MYR1*	MYR	34 100		34 100				
HARTALEGA HOLDINGS MYRO.5*	MYR	37 200		37 200				
HONG LEONG BANK MYR1*	MYR	27 900	44 400		72 300	294 390	0.06	
HONG LEONG FINANSI MYR1*	MYR	6 400	12 100		18 500	68 183	0.01	
IHH HEALTHCARE BHD NPV*	MYR	80 300	89 200		169 500	213 454	0.04	
INARI AMERTRON BHD MYRO.1*	MYR	120 900			120 900	72 319	0.01	
IOI CORP MYRO.50*	MYR	87 800	61 300	149 100				
KUALA LUMPUR KEPG MYR1*	MYR	15 000	10 500	25 500				
MALAYAN BKG BERHAD MYR1*	MYR	219 700	256 000		475 700	900 580	0.19	
MALAYSIA AIRPORTS MYR1*	MYR	42 400	48 873		91 273	141 569	0.03	
MAXIS BHD MYRO.10*	MYR	92 500	59 600		152 100	126 417	0.03	
MISC BERHAD MYR1*	MYR	46 800	31 300		78 100	118 842	0.02	
NESTLE (MALAYSIA) MYR1*	MYR	3 500	1 800		5 300	137 714	0.03	
PETRONAS CHEMICALS MYRO.10*	MYR	98 400	125 200		223 600	344 469	0.07	
PETRONAS DAGANGAN MYR1*	MYR	7 000	7 100		14 100	67 652	0.01	
PETRONAS GAS MYR1*	MYR	31 800	31 900		63 700	229 959	0.05	
PPB GROUP BERHAD MYR1*	MYR	22 100	34 600		56 700	180 650	0.04	
PRESS METAL ALUMIN NPV*	MYR	139 800	181 100		320 900	331 373	0.07	
PUBLIC BK BHD MYR1*	MYR	598 500	539 200		1 137 700	993 353	0.21	
QL RESOURCES BHD MYRO.25*	MYR	41 400	38 500	79 900				
RHB BANK BHD NPV*	MYR	47 200	102 894		150 094	175 784	0.04	
RHB BANK BHD NPV*	USD	20 200	419		20 619	24 148	0.00	
SIME DARBY BHD MYRO.50*	MYR	57 300	68 900		126 200	60 657	0.01	
SIME DARBY PLANTAT MYRO.5*	MYR	66 000	52 200	118 200				
TELEKOM MALAYSIA MYRO.7*	MYR	56 000	66 200		122 200	130 035	0.03	
TOP GLOVE CORP BHD MYRO.50*	MYR	184 700	381 300	566 000				
TOTAL Malaysia						5 885 468	1.22	
Mexico								
ALFA SA DE CV SER'A'NPV*	MXN	96 000	182 400		278 400	173 335	0.04	
ARCA CONTINENTAL COM NPV*	MXN	19 900	30 200		50 100	448 660	0.09	
BANCO DEL BAIJO COM MXN2 SER'O'*	MXN		63 100		63 100	192 869	0.04	
FIBRA UNO TRUST UNIT MXN0.010*	MXN	127 700	138 400		266 100	403 432	0.08	
FOMENTO ECONOMICO UNITS (REP 1'B'& 4'D' SHS)*	MXN	80 400	84 400	7 600	157 200	1 776 892	0.37	
GPO AEROPORTUARIO SER'B'NPV*	MXN	8 285	6 730		15 015	323 164	0.07	
GPO BIMBO SA DE CV SER'A'NPV*	MXN	52 200	86 200	28 400	110 000	447 117	0.09	
GPO CARSO SA DE CV COM SER'A1'NPV*	MXN	16 500	29 300		45 800	291 651	0.06	
GPO FIN INBURSA SA COM SER 'O' MXN0.827422*	MXN	76 700	58 700		135 400	278 855	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Mexico								
GPO MEXICO SA SER'B'COM NPV*	MXN	125 500	135 700		261 200	1 063 870	0.22	
GPO TELEVISA SAB CPO'S 25'A'22'B'35'D'35'L**	MXN	105 600	46 000		151 600	69 447	0.01	
GRUMA SA DE CV COM SER'B' NPV*	MXN	9 200	8 150		17 350	301 513	0.06	
GRUPO AEROPORTUARI SER 'B' NPV*	MXN	13 600	17 500		31 100	362 302	0.07	
GRUPO FINANCIERO BANORTE SAB DE CV COM SER'O'NPV*	MXN	109 000	108 800		217 800	1 765 274	0.36	
INDS PENOLES NPV*	MXN	6 400	7 700		14 100	157 199	0.03	
KIMBERLY CLARK MEX COM SER'A'NPV*	MXN	77 300	57 400		134 700	246 598	0.05	
PROMOTORA Y OPERAD COM NPV*	MXN	13 455			13 455	109 992	0.02	
WAL-MART DE MEXICO COM NPV*	MXN	211 200	267 900	35 800	443 300	1 584 565	0.33	
TOTAL Mexico						9 996 735	2.07	
Peru								
CREDICORP COM USD5*	USD	3 000	2 200		5 200	649 792	0.13	
TOTAL Peru						649 792	0.13	
Philippines								
AYALA CORP PHP50*	PHP		25 630		25 630	273 510	0.06	
AYALA LAND INC PHP1*	PHP	270 200	223 900		494 100	242 522	0.05	
BDO UNIBANK INC PHP10*	PHP	78 370	142 958		221 328	497 344	0.10	
BK OF PHILIP ISLAN PHP10*	PHP	89 220	69 908	2 574	156 554	277 294	0.06	
GLOBE TELECOM INC PHP50*	PHP	1 570		1 570				
GT CAPITAL HOLDING PHP10*	PHP	6 600		6 600				
INTL CONTAINER TER PHP1*	PHP	38 400	48 380		86 780	307 722	0.06	
JG SUMMIT HLDGS PHP1*	PHP	96 220	52 360		148 580	96 234	0.02	
JOLLIBEE FOODS PHP1*	PHP	17 260	22 810		40 070	144 772	0.03	
METRO BANK & TRUST PHP20*	PHP	72 670	119 030		191 700	176 699	0.04	
METRO PACIFIC INVE PHP1*	PHP	393 000		393 000				
PLDT INC PHP5*	PHP	3 730	2 115		5 845	124 647	0.03	
SM INVEST CORP PHP10*	PHP	10 760	7 120		17 880	252 412	0.05	
SM PRIME HLDGS PHP1*	PHP	481 600	315 300		796 900	421 343	0.09	
UNIVERSAL ROBINA PHP1*	PHP	31 990	19 950		51 940	100 054	0.02	
TOTAL Philippines						2 914 553	0.60	
Poland								
BK PEKAO PLN1*	PLN	7 125	9 200		16 325	494 709	0.10	
BUDIMEX PLN5*	PLN		1 437		1 437	160 273	0.03	
CD PROJEKT SA PLN1.00*	PLN	2 950	1 853		4 803	119 676	0.02	
CYFROWY POLSAT SA PLN0.04*	PLN	10 157	17 886		28 043	87 277	0.02	
DINO POLSKA SA PLN0.10*	PLN	1 917	1 644		3 561	336 749	0.07	
KGHM POLSKA MIEDZ PLN10 BR*	PLN	5 419	7 614		13 033	347 165	0.07	
LPP SA PLN2*	PLN	36	46		82	263 863	0.05	
MBANK SA PLN4*	PLN	1 070			1 070	131 985	0.03	
ORANGE POLSKA SA PLN3*	PLN	44 107		44 107				
ORLEN SA BR*	PLN	17 221	40 629	11 373	46 477	733 441	0.15	
POL GORN NAFT I GA PLN1*	PLN	78 682		78 682				
POWSZECHNA KASA OS PLN1*	PLN	43 297	30 855		74 152	765 803	0.16	
POWSZECHNY ZAKLAD UBEZPIECZEN SA PLN1*	PLN	23 532	27 877		51 409	580 822	0.12	
SANTANDER BANK POL PLN10.00*	PLN	1 040	1 661		2 701	292 534	0.06	
TOTAL Poland						4 314 296	0.89	
Qatar								
BARWA REAL ESTATE QAR1*	QAR	100 813	95 461		196 274	136 384	0.03	
COMM BK OF QATAR QAR1*	QAR	134 600	111 344		245 944	346 253	0.07	
INDUSTRIES OF QATA QAR1*	QAR	67 951	57 156		125 107	419 887	0.09	
MASRAF AL-RAYAN QAR10*	QAR	216 918	193 738		410 656	236 852	0.05	
MESAIEED PETROCHEM QAR1*	QAR	158 345	229 834		388 179	169 515	0.04	
QOOREDOO QAR1*	QAR	30 965	21 535		52 500	142 605	0.03	
QATAR ELECT & WATER QAR1*	QAR	12 222	22 173		34 395	156 246	0.03	
QATAR FUEL CO QAR10*	QAR	22 797	38 568		61 365	250 280	0.05	
QATAR GAS TRANSPOR QAR1*	QAR	83 533	112 485		196 018	189 504	0.04	
QATAR INT ISLAM BK QAR1*	QAR	29 352	58 570		87 922	223 367	0.05	
QATAR ISLAMIC BANK QAR10*	QAR	70 254	55 531		125 785	601 115	0.12	
QATAR NATIONAL BK QAR10*	QAR	188 313	182 770		371 083	1 517 557	0.31	
TOTAL Qatar						4 389 565	0.91	
Saudi Arabia								
ADVANCED PETROCHEMICALS COMPANY SAR10*	SAR	4 485	8 884		13 369	132 920	0.03	
AL RAJHI BKG & INV SAR10*	SAR	80 443	76 453		156 896	2 806 195	0.58	
ALINMA BANK SAR10*	SAR	37 651	42 173		79 824	700 024	0.14	

Security		31.10.2022		Sales ²	31.10.2023		Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹		Quantity/ Nominal				
ALMARAI CO SAR10*	SAR	10 617	7 670		18 287	272 482	0.06		
ARAB NATIONAL BANK SAR10*	SAR	25 843	24 536		50 379	319 065	0.07		
BANK AL JAZIRA SAR10*	SAR	18 546	28 887		47 433	206 846	0.04		
BANK ALBILAD SAR10*	SAR	18 600	19 814		38 414	380 904	0.08		
BANQUE SAUDI FRANS SAR10*	SAR	24 669	18 602		43 271	413 494	0.09		
BUPA ARABIA FOR CO SAR10*	SAR	2 558	3 370	1	5 927	336 510	0.07		
CO FOR COOP INS SAR10*	SAR		5 307		5 307	170 883	0.04		
DALLAH HEALTHCARE SAR10*	SAR		2 811		2 811	110 893	0.02		
DAR AL ARKAN REAL SAR10*	SAR	23 825	16 942		40 767	164 085	0.03		
EMAAR THE ECONOMIC SAR10*	SAR	18 680		18 680					
ETIHAD ETISALAT CO SAR10*	SAR	14 335	16 651		30 986	380 759	0.08		
JARIR MARKETING CO SAR1*	SAR	2 668	58 663	4 055	57 276	221 067	0.05		
MOBILE TELECOMMUNI SAR10*	SAR	17 913	18 732		36 645	134 796	0.03		
MOUWASAT MEDICAL S SAR10*	SAR	1 941	6 023		7 964	212 283	0.04		
NATL INDUSTRIAL CO SAR10*	SAR	12 683	15 820		28 503	88 284	0.02		
RABIGH REFINING AN SAR10*	SAR	14 104	18 051		32 155	86 396	0.02		
RIYAD BANK SAR10*	SAR	54 132	61 150		115 282	815 848	0.17		
SABIC AGRI-NUTRIEN SAR10*	SAR	8 952	10 114		19 066	679 985	0.14		
SAUDI ARABIAN MINI SAR10*	SAR	34 646	66 245	1	100 890	968 131	0.20		
SAUDI BASIC IND SAR10*	SAR	36 960	36 804		73 764	1 513 975	0.31		
SAUDI BRITISH BANK SAR10*	SAR	37 693	44 288		81 981	730 959	0.15		
SAUDI ELECTRIC CO SAR10*	SAR	33 430	47 335		80 765	383 201	0.08		
SAUDI IND INV GRP SAR10*	SAR	16 266	19 923		36 189	231 125	0.05		
SAUDI INTL PETROCH SAR10*	SAR	14 023	19 938		33 961	291 940	0.06		
SAUDI INVEST BANK SAR10*	SAR	21 766	28 118		49 884	195 462	0.04		
SAUDI KAYAN PETROC SAR10*	SAR	29 584	36 818		66 402	187 262	0.04		
SAUDI RESEARCH & M SAR10*	SAR	1 173	2 149		3 322	124 854	0.03		
SAUDI TELECOM SAR10*	SAR	62 541	98 235		160 776	1 645 644	0.34		
SAVOLA GROUP SAR10*	SAR	11 946	6 111		18 057	175 199	0.04		
THE SAUDI NAT BANK SAR10*	SAR	89 818	152 581	7 581	234 818	2 099 942	0.43		
YANBU NATIONAL PET SAR10*	SAR	10 152	9 842		19 994	201 720	0.04		
TOTAL Saudi Arabia						17 383 134	3.59		
Singapore									
BOC AVIATION LTD NPV*	HKD	6 900	6 100		13 000	79 915	0.02		
TOTAL Singapore						79 915	0.02		
South Africa									
ANGLO PLATINUM LTD ZAR0.10*	ZAR	2 016	3 396		5 412	180 141	0.04		
ASPEN PHARMACARE ZAR0.1390607*	ZAR	14 441	12 976		27 417	247 584	0.05		
BID CORP LTD NPV*	ZAR	13 039	14 233		27 272	575 192	0.12		
BIDVEST GROUP ZAR0.05*	ZAR	11 784	9 396		21 180	298 049	0.06		
CAPTEC BANK HLDGS ZAR0.01*	ZAR	3 673	4 219	812	7 080	624 990	0.13		
CLICKS GROUP LTD ZAR0.01*	ZAR	9 846	9 271		19 117	280 062	0.06		
DISCOVERY LIMITED ZAR0.001*	ZAR	20 252	27 580		47 832	328 067	0.07		
FIRSTRAND LTD ZAR0.01*	ZAR	201 502	213 600		415 102	1 360 431	0.28		
FOSCHINI GP (THE) ZAR0.0125*	ZAR	14 941	11 612	26 553					
GOLD FIELDS ZAR0.50*	ZAR	37 498	34 712		72 210	957 066	0.20		
GROWTHPOINT PROPS NPV (POST DELINKING)*	ZAR	139 709	61 313		201 022	103 905	0.02		
HARMONY GOLD MNG ZAR0.50*	ZAR	29 440	16 475		45 915	211 538	0.04		
IMPALA PLATINUM ZAR0.025*	ZAR	35 529	33 215		68 744	284 849	0.06		
KUMBA IRON ORE LTD*	ZAR	2 029	1 737		3 766	99 202	0.02		
MR PRICE GROUP ZAR0.025*	ZAR	10 460	5 475	15 935					
MTN GROUP LTD ZAR0.0001*	ZAR	65 802	69 685		135 487	657 528	0.14		
NEDBANK GROUP LTD ZAR1*	ZAR	20 900	15 790		36 690	392 540	0.08		
REMGRO ZAR0.01*	ZAR	20 744	22 865		43 609	335 159	0.07		
SANLAM ZAR0.01*	ZAR	67 347	85 631		152 978	533 431	0.11		
SASOL NPV*	ZAR	23 526	26 388	5 331	44 583	561 672	0.12		
SHOPRITE HLDGS LTD ZAR0.01134*	ZAR	19 517	22 164		41 681	531 004	0.11		
SPAR GROUP LIMITED NPV*	ZAR	7 839		7 839					
STANDARD BANK GROUP 0.1*	ZAR	56 440	52 275		108 715	1 060 596	0.22		
VODACOM GROUP LIMZ ZAR0.01*	ZAR	24 052	30 423		54 475	294 824	0.06		
WOOLWORTHS HLDGS ZAR0.0015*	ZAR	39 807	35 753		75 560	279 679	0.06		
TOTAL South Africa						10 197 508	2.11		
South Korea									
ALTEOGEN INC KRW500*	KRW	1 558		1 558					
AMOREPACIFIC (NEW) KRW500*	KRW	1 201	1 322		2 523	236 131	0.05		
AMOREPACIFIC GROUP KRW500*	KRW	1 452		1 452					
BGF RETAIL CO LTD KRW1000*	KRW	405	536		941	96 291	0.02		
CELLTRION HEALTH C KRW1000*	KRW	3 291	5 780	1	9 070	446 600	0.09		

Security		31.10.2022		Sales ²	31.10.2023		Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹		Quantity/ Nominal				
CELLTRION PHARM IN KRW500*	KRW	754	984	1	1 737	81 413	0.02		
CHEIL WORLDWIDE KRW200*	KRW	2 635	2 916	5 551					
CJ CHEILJEDANG KRW5000*	KRW	391	225		616	128 851	0.03		
CJ CORP KRW5000*	KRW	404	626	1 030					
CJ ENM CO LTD KRW5000*	KRW	732		732					
CJ KOREA EXPRESS C KRW5000*	KRW	766		766					
COSMO ADV MATERIAL KRW1000*	KRW		1 742		1 742	179 804	0.04		
DAEWOO SHIPBUILDIN KRW5000*	USD		2 917		2 917	50 973	0.01		
DB INSURANCE CO KRW500*	KRW	1 489	2 069		3 558	231 571	0.05		
DOOSAN BOBCAT INC KRW500*	KRW	2 799	1 516		4 315	123 806	0.03		
DOOSAN ENERBILITY KRW5000*	KRW	15 120	20 974		36 094	358 655	0.07		
E-MART CO LTD KRW5000*	KRW	961	711	1 672					
ECOPRO KRW500*	KRW		1 630		1 630	748 288	0.15		
GREEN CROSS CORPOR KRW5000*	KRW	136		136					
GS ENGINEERING & C KRW5000*	KRW	3 034		3 034					
HANA FINANCIAL GRP KRW5000*	KRW	11 668	12 751		24 419	708 767	0.15		
HANKOOK TIRE CO KRW500*	KRW	2 479	2 010		4 489	126 970	0.03		
HANMI PHARM CO LTD KRW2500*	KRW	244	248	1	491	102 523	0.02		
HANMI SEMICONDUCTO KRW500*	KRW		3 446		3 446	133 957	0.03		
HANON SYSTEMS KRW100*	KRW	6 271	7 942		14 213	72 404	0.01		
HANWHA SOLUTIONS C KRW5000*	KRW	4 523	12 564	6 275	10 812	229 361	0.05		
HD HYUNDAI*	USD	2 451	1 530		3 981	169 197	0.03		
HLB CO LTD KRW500*	KRW	3 973	5 835	0	9 808	210 241	0.04		
HOTEL SHILLA KRW5000*	KRW	1 137	1 923		3 060	141 156	0.03		
HYUNDAI ENG & CONS KRW5000*	KRW	3 714	1 765		5 479	135 499	0.03		
HYUNDAI GLOVIS KRW500*	KRW	795	837		1 632	206 757	0.04		
HYUNDAI MIPO DOCK KRW5000*	KRW		1 659		1 659	85 127	0.02		
HYUNDAI MOBIS KRW5000*	KRW	2 363	2 250		4 613	712 162	0.15		
HYUNDAI MOTOR CO KRW5000*	KRW	5 825	6 037	528	11 334	1 424 146	0.29		
HYUNDAI STEEL KRW5000*	KRW	3 218	4 186		7 404	179 542	0.04		
ILJIN MATERIALS CO KRW500*	KRW	910	1 101		2 011	57 327	0.01		
INDL BANK OF KOREA KRW5000*	KRW	12 945	24 329	8 620	28 654	236 989	0.05		
JYP ENTERTAINMENT KRW500*	KRW		2 262		2 262	171 842	0.04		
KAKAOBANK CORP*	KRW	4 767	10 005		14 772	198 630	0.04		
KANGWON LAND INC KRW500*	KRW	3 782	3 919		7 701	83 650	0.02		
KB FINANCIAL GROUP KRW5000*	KRW	16 456	13 875		30 331	1 156 600	0.24		
KIA CORPORATION KRW5000*	KRW	11 195	10 466		21 661	1 233 372	0.25		
KOREA INVESTMENT H KRW5000*	KRW	2 100	1 777		3 877	144 395	0.03		
KOREA SHIP & O ENG KRW5000*	KRW		1 556		1 556	104 037	0.02		
KOREA SHIP & O ENG KRW5000*	USD	1 865			1 865	124 697	0.03		
KOREA ZINC KRW5000*	KRW	343	254		597	207 318	0.04		
KOREAN AIR LINES KRW5000*	KRW	6 610	6 185		12 795	194 215	0.04		
KT CORPORATION KRW5000*	KRW		7 160		7 160	173 095	0.04		
KUMHO PETRO CHEM KRW5000*	KRW	578	1 063		1 641	153 948	0.03		
L & F CO KRW500*	KRW	1 084	1 263		2 347	226 611	0.05		
LG CHEMICAL KRW5000*	KRW	1 986	2 055		4 041	1 316 530	0.27		
LG CORP KRW5000*	KRW	4 254	2 832		7 086	405 049	0.08		
LG DISPLAY CO LTD KRW5000*	KRW	9 867	10 902		20 769	187 460	0.04		
LG ELECTRONICS INC KRW5000*	KRW	4 735	4 161		8 896	656 719	0.14		
LG HOUSEHOLD&HEALT KRW5000*	KRW	361	501		862	201 371	0.04		
LG INNOTEK CO KRW5000*	KRW	506	528		1 034	170 732	0.04		
LG UPLUS CORP KRW5000*	KRW	7 392	23 771	9 316	21 847	163 543	0.03		
LOTTE CHEMICAL CO KRW5000*	KRW	790	561		1 351	146 449	0.03		
LOTTE SHOPPING CEN KRW5000*	KRW	739		739					
MERITZ FINANCIAL G KRW500*	KRW	930	8 916	931	8 915	331 371	0.07		
MERITZ FIRE&MARINE KRW500*	KRW	1 686		1 686					
MERITZ SECURITIES KRW1000*	KRW	6 386	11 039	17 425					
MIRAE ASSET SEC KRW5000*	KRW	10 838	9 438		20 276	99 087	0.02		
NCSOFT CORPN KRW500*	KRW	633	448		1 081	186 096	0.04		
NETMARBLE CORP KRW100*	KRW	919	1 103		2 022	57 791	0.01		
NH INVESTMENT & SE KRW5000*	KRW	7 495	6 970		14 465	103 677	0.02		
ORION KRW500*	KRW	842	1 219		2 061	182 820	0.04		
PAN OCEAN KRW100*	KRW	15 523			15 523	49 424	0.01		
POSCO CHEMICAL CO KRW500*	KRW	1 146	1 380		2 526	442 338	0.09		
POSCO KRW5000*	KRW	3 236	1 264	4 500					
S-OIL CORP KRW2500*	KRW	1 747	2 928		4 675	229 847	0.05		
S1 CORP KRW500*	KRW	1 232		1 232					
SAMSUNG BIOLOGICS KRW2500*	KRW	741	715		1 456	764 358	0.16		
SAMSUNG C&T CORP KRW100*	KRW	2 946	4 165		7 111	561 804	0.12		
SAMSUNG ELEC MECH KRW5000*	KRW	1 961	2 572		4 533	417 202	0.09		
SAMSUNG ELECTRONIC KRW100*	KRW	94 140	296 738	4 698	386 180	19 129 571	3.95		
SAMSUNG ELECTRONIC KRW100*	USD	101 432	112 350	213 782					

Security		31.10.2022		Sales ²	31.10.2023		Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹		Quantity/ Nominal				
SAMSUNG ENGINEER KRW5000*	KRW	6 884	14 780	9 572	12 092		212 643	0.04	
SAMSUNG FIRE & MAR KRW500*	KRW	1 155	1 175		2 330		445 970	0.09	
SAMSUNG HEAVY KRW5000*	KRW	25 804	25 994		51 798		261 569	0.05	
SAMSUNG LIFE INSUR KRW500*	KRW	3 448	3 536		6 984		373 880	0.08	
SAMSUNG SDI KRW5000*	KRW	2 274	2 069		4 343		1 368 292	0.28	
SAMSUNG SDS CO LTD KRW500*	KRW	1 248	1 761		3 009		307 907	0.06	
SAMSUNG SECURITIES KRW5000*	KRW	2 489	1 853		4 342		113 489	0.02	
SEEGENE INC KRW500*	KRW	1 650		1 650					
SHINHAN FIN GROUP KRW5000*	KRW	20 392	16 812	2 249	34 955		899 401	0.19	
SK HYNIX INC KRW5000*	KRW	22 491	21 921		44 412		3 824 454	0.79	
SK INC. KRW200*	KRW	1 398	2 146		3 544		372 625	0.08	
SK INNOVATION CO KRW5000*	KRW	2 109	2 585	1	4 693		424 630	0.09	
SKC CO KRW5000*	KRW	620	690		1 310		76 337	0.02	
YUHAN CORP KRW1000*	KRW	2 383	1 507	0	3 890		165 330	0.03	
TOTAL South Korea							46 436 684	9.60	

Taiwan

ACCTON TECHNOLOGY TWD10*	TWD	19 000	20 000		39 000		599 399	0.12	
ACER INC TWD10*	TWD	89 000	160 000		249 000		261 782	0.05	
ADVANTECH CO LTD TWD10*	TWD	17 000	22 797	1	39 796		406 733	0.08	
AIRTAC INTERNATION TWD10*	TWD	5 000	5 000		10 000		326 807	0.07	
ASIA CEMENT CORP TWD10*	TWD	112 000	95 000		207 000		255 280	0.05	
ASMEDIA TECHNOLOGY TWD10*	TWD	1 000		1 000					
ASUSTEK COMPUTER TWD10*	TWD	29 000	28 000		57 000		593 988	0.12	
AU OPTRONICS CORP TWD10*	TWD	254 400	257 000		511 400		245 964	0.05	
CATCHER TECHNOLOGY TWD10*	TWD	26 000	20 000		46 000		257 407	0.05	
CATHAY FINL HLDG TWD10*	TWD	348 000	448 403		796 403		1 077 912	0.22	
CHAILEASE HOLDING TWD10*	TWD	52 250	73 185		125 435		678 706	0.14	
CHANG HWA BANK TWD10*	TWD	198 970	248 924	0	447 894		236 824	0.05	
CHENG SHIN RUBBER TWD10*	TWD	97 000	53 000		150 000		204 178	0.04	
CHINA AIRLINES TWD10*	TWD	85 000	176 000		261 000		155 707	0.03	
CHINA DEV FIN HLDG TWD10*	TWD	584 000	577 000		1 161 000		404 480	0.08	
CHINA STEEL CORP TWD10*	TWD	499 000	403 000		902 000		671 599	0.14	
CHUNGHWA TELECOM TWD10*	TWD	145 000	130 000		275 000		983 505	0.20	
COMPAL ELECTRONIC TWD10*	TWD	181 000	209 000		390 000		337 275	0.07	
CTBC FINANCIAL HOL TWD10*	TWD	681 000	737 000		1 418 000		1 064 538	0.22	
DELTA ELECTRONIC TWD10*	TWD	80 000	78 000		158 000		1 415 107	0.29	
E.SUN FINL HLDGS TWD10*	TWD	535 067	633 150	1	1 168 216		859 009	0.18	
ECLAT TEXTILE COMPANY CO TWD10*	TWD	9 000	3 000		12 000		190 165	0.04	
EVA AIRWAYS TWD10*	TWD	105 000	144 000		249 000		210 347	0.04	
EVERGREEN MARINE C TWD10*	TWD	39 600	29 000		68 600		227 362	0.05	
FAR EASTERN NEW CE TWD10*	TWD	156 000	108 000		264 000		240 111	0.05	
FAR EASTONE TELECO TWD10*	TWD	71 000	60 000		131 000		306 548	0.06	
FENG TAY ENTRPRISE TWD10*	TWD	17 000	26 000		43 000		236 643	0.05	
FIRST FINANCIAL HO TWD10*	TWD	437 580	409 677	0	847 257		676 552	0.14	
FORMOSA CHEM&FIBRE TWD10*	TWD	149 000	122 000		271 000		508 830	0.11	
FORMOSA PETROCHEMI TWD10*	TWD	58 000	82 000	29 000	111 000		270 698	0.06	
FORMOSA PLASTIC TWD10*	TWD	175 000	176 000	19 000	332 000		788 161	0.16	
FUBON FINANCIAL HL TWD10*	TWD	317 850	295 193	1	613 042		1 135 928	0.23	
GIANT MFG CO TWD10*	TWD	10 000	17 362		27 362		137 506	0.03	
GIGA-BYTE TECH TWD10*	TWD		40 000		40 000		268 229	0.06	
GLOBAL UNICHIP COR TWD10*	TWD		7 000		7 000		309 696	0.06	
GLOBALWAFERS CO LT TWD10*	TWD	8 000	11 000		19 000		277 956	0.06	
HON HAI PRECISION TWD10*	TWD	499 000	974 000	499 000	974 000		2 897 826	0.60	
HOTAI MOTOR CO TWD10*	TWD	11 000	11 440		22 440		417 183	0.09	
HUA NAN FINANCIAL TWD10*	TWD	373 274	344 000		717 274		448 918	0.09	
INNOLUX CORP TWD10*	TWD	342 090	878 786	626 091	594 785		222 804	0.05	
INVENTEC CORP TWD10*	TWD	128 000	116 000		244 000		302 414	0.06	
LARGAN PRECISION C TWD10*	TWD	4 000	4 000		8 000		510 560	0.11	
LITE-ON TECHNOLOGY TWD10*	TWD	85 000	69 000		154 000		474 796	0.10	
MEDIA TEK INC TWD10*	TWD	61 000	61 000		122 000		3 167 073	0.65	
MEGA FINANCIAL HD TWD10*	TWD	455 100	515 041	1	970 140		1 097 707	0.23	
MICRO-STAR INTL TWD10*	TWD	28 000	27 000		55 000		279 790	0.06	
MOMO COM INC TWD10*	TWD	2 400	2 440		4 840		79 535	0.02	
NAN YA PLASTIC TWD10*	TWD	196 000	211 000		407 000		776 732	0.16	
NAN YA PRINTED CIR TWD10*	TWD	6 000	12 000		18 000		130 970	0.03	
NANYA TECHNOLOGY C TWD10*	TWD	54 000	62 000		116 000		231 392	0.05	
NIEN MADE ENTERPRI TWD10*	TWD	7 000			7 000		61 723	0.01	
NOVATEK MICROELECT TWD10*	TWD	24 000	20 000		44 000		616 556	0.13	
PARADE TECHNOLOGIE TWD10*	TWD	3 000	4 000		7 000		227 686	0.05	
PEGATRON CORP TWD10*	TWD	94 000	87 000		181 000		420 762	0.09	

Security	31.10.2022			31.10.2023			Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Quantity/ Nominal	Quantity/ Nominal			
PHARMAESSENTIA COR TWD10*	TWD		29 000	6 000	23 000		228 688	0.05	
POU CHEN TWD10*	TWD	108 000	139 000		247 000		219 699	0.05	
PRESIDENT CHAIN ST TWD10*	TWD	24 000	23 000		47 000		373 131	0.08	
QUANTA COMPUTER TWD10*	TWD	112 000	104 000		216 000		1 258 640	0.26	
REALTEK SEMICOND TWD10*	TWD	19 000	20 000		39 000		482 766	0.10	
RUENTEX DEVELOPMEN TWD10*	TWD	84 000	215 900	121 000	178 900		178 707	0.04	
SHIN KONG FINL HLD TWD10*	TWD	549 000	502 000		1 051 000		281 584	0.06	
SILERGY CORP TWD10*	TWD	13 000	11 000		24 000		211 993	0.04	
SINOPAC FIN HLDGS TWD10*	TWD	408 040	523 838	1	931 877		512 841	0.11	
SYNNEX TECH INTL TWD10*	TWD	65 000	33 000		98 000		207 572	0.04	
TAISHIN FINANCIAL TWD10*	TWD	416 543	434 295	1	850 837		452 503	0.09	
TAIWAN BUSINESS BK TWD10*	TWD		450 560		450 560		177 112	0.04	
TAIWAN CEMENT TWD10*	TWD	261 788	299 000		560 788		557 589	0.12	
TAIWAN COOPERATIVE TWD10*	TWD	405 820	479 791		885 611		686 700	0.14	
TAIWAN HI SPD RAIL TWD10*	TWD	106 000	134 000		240 000		217 543	0.04	
TAIWAN MOBILE CO TWD10*	TWD	84 000	128 000	48 000	164 000		484 390	0.10	
TAIWAN SEMICON MAN TWD10*	TWD	1 007 000	1 026 000	37 000	1 996 000		32 553 846	6.73	
UNI-PRESIDENT ENT TWD10*	TWD	203 000	213 000		416 000		870 862	0.18	
UNIMICRON TECHNOLO TWD10*	TWD	48 000	58 000		106 000		467 335	0.10	
UTD MICRO ELECT TWD10*	TWD	494 000	459 000		953 000		1 357 441	0.28	
VOLTRONIC POWER TE TWD10*	TWD	2 000	3 000		5 000		199 630	0.04	
WALSIN LIHWA CORP TWD10*	TWD	109 427	139 000		248 427		263 094	0.05	
WAN HAI LINES TWD10*	TWD	31 050	29 000		60 050		85 534	0.02	
WIN SEMICONDUCTORS TWD10*	TWD	17 000	9 000	26 000					
WINBOND ELECTRONIC TWD10*	TWD	91 000	121 000		212 000		163 077	0.03	
WISTRON CORP TWD10*	TWD		213 000		213 000		587 088	0.12	
WPG HOLDINGS TWD10*	TWD	81 000	76 000		157 000		346 576	0.07	
YAGEO CORP TWD10*	TWD	14 327	12 000	1	26 326		426 930	0.09	
YANGMING MARINE TWD10*	TWD	68 000	112 000		180 000		233 637	0.05	
YUANTA FINANCIAL HOLDING CO LTD*	TWD	398 610	449 109	0	847 719		635 103	0.13	
ZHEN DING TECHNOLO TWD10*	TWD	20 000	70 000	20 000	70 000		210 421	0.04	
TOTAL Taiwan							74 117 393	15.32	
Thailand									
AIRPORTS OF THAILA THB1.00(ALIEN MKT)*	THB	188 100	141 800		329 900		612 668	0.13	
AIRPORTS OF THAILA THB1.00(ALIEN MKT)*	USD		62 000		62 000		120 280	0.02	
BANGKOK DUSIT MEDI THB0.1 (LOCAL MARKET)*	THB		117 000	117 000					
BANGKOK DUSIT MEDI THB0.1 (ALIEN MKT)*	THB	382 900	429 000		811 900		598 605	0.12	
BANGKOK EXP&METRO THB1(ALIEN MKT)*	THB	357 500	184 500		542 000		119 129	0.02	
BERLI JUCKER CO THB1(ALIEN MKT)*	THB	27 500			27 500		21 614	0.00	
BTS GROUP HOLDING THB4(ALIEN)*	THB	270 900	200 400		471 300		97 689	0.02	
BUMRUNGRAD HOPTL THB1(ALIEN MKT)*	THB	23 800	27 300		51 100		369 646	0.08	
CARABAO GROUP PCL THB1 (ALIEN MKT)*	THB	18 800	28 700	47 500					
CHAROEN POK FOODS THB1(ALIEN MKT)*	USD	151 000	181 400		332 400		172 940	0.04	
CP ALL PLC THB1(ALIEN MKT)*	THB	227 200	256 800		484 000		743 994	0.15	
CP AXTRA PUBLIC CO THB0.5(ALIEN MKT)*	THB		143 400		143 400		112 709	0.02	
ENERGY ABSOLUTE THB0.10(LOCAL)*	THB	37 600		37 600					
ENERGY ABSOLUTE THB0.10(ALIEN MKT)*	THB	36 600	64 900	101 500					
HOME PRODUCT CENTE THB1(ALIEN MKT)*	THB	213 700	85 700		299 400		99 127	0.02	
KRUNG THAI BNK LTD THB5.15(ALIEN MKT)*	THB	80 900	222 400		303 300		158 643	0.03	
MINOR INTL THB1(ALIEN MKT)*	THB	88 900	121 000		209 900		163 517	0.03	
PTT EXPLORTN & PRD THB1(ALIEN MKT)*	THB	57 300	51 200		108 500		495 069	0.10	
SCG PACKAGING PCL-FOREIGN*	THB	52 600	34 400		87 000		87 139	0.02	
SRISAWAD CORP PCL THB1(ALIEN)*	THB	47 500		47 500					
THAI OIL PLC THB10(ALIEN MKT)*	THB	57 500	84 500		142 000		185 685	0.04	
THAI UNION GROUP THB0.25 (ALIEN MKT)*	THB	138 000		138 000					
TOTAL Thailand							4 158 454	0.86	
Turkey									
AKBANK TRY1*	TRY	139 877	125 135		265 012		275 945	0.06	
ASELSAN TRY1*	TRY	35 194	69 472		104 666		152 933	0.03	
BIM BIRLESIK MAGAZ TRY1*	TRY	21 302	15 046		36 348		349 441	0.07	
EREGLI DEMIR CELIK TRY1*	TRY	65 617	98 041	39 423	124 235		166 245	0.03	
FORD OTOSAN TRY1*	TRY	2 736	1 901		4 637		128 870	0.03	
HACI OMER SABANCI TRY1*	TRY	55 421	41 257		96 678		182 813	0.04	
HEKTAS TRY1*	TRY		73 475		73 475		56 925	0.01	
KOC HLDG TRY1*	TRY	22 152	33 934		56 086		271 185	0.06	
KOZA ALTIN ISLETME TRY1*	TRY		52 387		52 387		40 661	0.01	
PEGASUS HAVE TASIM TRY1*	TRY		4 823		4 823		120 180	0.02	
SASA POLYESTER SANAYI AS TRY1*	TRY		91 529	1	91 528		138 330	0.03	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in USD	in % ³	in lending Quantity/ Nominal
T IS BANKASI SER'C TRY1*	TRY	124 359	203 537		327 896	243 146	0.05	
T SISE VE CAM FABR TRY1*	TRY	57 318	64 874		122 192	204 454	0.04	
TOFAS OTOMOBIL FAB TRY1*	TRY		12 701		12 701	108 054	0.02	
TUPRAS(T PETR RAF) TRY1*	TRY	4 460	74 326	78 786				
TURK HAVA YOLLARI TRY1*	TRY	21 304	24 338		45 642	350 549	0.07	
TURKCELL ILETISIM TRY1*	TRY	49 226	27 851		77 077	130 765	0.03	
YAPI KREDI BANKASI TRY1*	TRY		332 430		332 430	202 564	0.04	
TOTAL Turkey						3 123 060	0.65	
United Arab Emirates								
ABU DHABI COMM.BK. AED1*	AED	117 003	105 596	1	222 598	486 649	0.10	
ABU DHABI ISLAM BK AED1*	AED	56 344	65 316		121 660	341 165	0.07	
ABU DHABI NATL CO AED0.08*	AED	129 259	111 406		240 665	220 156	0.05	
ALDAR PROPERTIES AED1*	AED	147 885	165 275		313 160	443 352	0.09	
DUBAI ISLAMIC BANK AED1*	AED	119 181	95 868		215 049	316 162	0.07	
EMAAR PROPERTIES AED1*	AED	178 586	361 402		539 988	983 534	0.20	
ETISALAT AED1*	AED	143 240	135 481		278 721	1 400 814	0.29	
FIRST ABU DHABI BK AED1*	AED	177 712	171 908		349 620	1 206 965	0.25	
TOTAL United Arab Emirates						5 398 797	1.12	
United States of America								
SOUTHERN COPPER CO COM USD0.01*	USD	3 900	3 600	900	6 600	467 940	0.10	
YUM CHINA HLDGS IN COM USD0.01*	USD	17 400	19 400	2 700	34 100	1 792 296	0.37	
TOTAL United States of America						2 260 236	0.47	
Total Bearer shares						363 735 867	75.18	
Bonus shares								
South Korea								
HMM CO LTD*	KRW	10 294	18 490	5 319	23 465	253 145	0.05	
TOTAL South Korea						253 145	0.05	
Total Bonus shares						253 145	0.05	
Participation certificates								
Mexico								
CEMEX SAB DE CV CPO NPV(REP 2'A' & 1'B)*	MXN	571 100	601 200		1 172 300	703 263	0.15	
TOTAL Mexico						703 263	0.15	
Total Participation certificates						703 263	0.15	
Other shares								
Brazil								
BANCO SANTANDER(BR UNITS (COMB OF COM+PRF+REC)*	BRL	17 400	9 500		26 900	143 595	0.03	
ERGISA SA UNITS (1 COM & 4 PRF)*	BRL	9 100	6 600		15 700	145 107	0.03	
KLABIN SA UNITS (1 COM & 4 PRF)*	BRL	30 800	27 700		58 500	248 245	0.05	
TOTAL Brazil						536 947	0.11	
Total Other shares						536 947	0.11	
Preference shares								
Brazil								
BCO BRADESCO SA PRF NPV*	BRL	215 500	242 700	22 200	436 000	1 209 526	0.25	
BRASKEM S.A. PRF'A' NPV*	BRL	8 900		8 900				
CEMIG CIA ENER MG PRF BRLO.01*	BRL	55 000	48 400		103 400	240 713	0.05	
CENTRAIS ELETRICAS BRASILEIRAS SA PRF'B'NPV*	BRL	12 200		12 200				
GERDAU SA SIDERURG PRF NPV*	BRL	44 500	60 390		104 890	452 797	0.09	
ITAU UNIBANCO HOLDING SA PRF NPV*	BRL	199 800	207 300	12 200	394 900	2 100 182	0.43	
ITAUSA SA*	BRL	192 400	265 940	68 800	389 540	667 386	0.14	
PETROL BRASILEIROS PRF NPV*	BRL	194 800	198 300		393 100	2 707 970	0.56	
TOTAL Brazil						7 378 574	1.53	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Chile								
QUIMICA Y MINERA PRF SER'B*	CLP	5 762	6 370		12 132	585 049	0.12	
TOTAL Chile						585 049	0.12	
Colombia								
BANCOLOMBIA SA-PREF*	COP	21 960	27 028		48 988	312 621	0.06	
TOTAL Colombia						312 621	0.06	
South Korea								
HYUNDAI MOTOR CO 2ND PRF KRW5000*	KRW	1 615	1 774		3 389	251 186	0.05	
HYUNDAI MOTOR CO PRF KRW5000*	KRW	819	818		1 637	120 725	0.02	
LG CHEMICAL PRF KRW5000*	KRW	254	454		708	147 047	0.03	
LG HOUSEHOLD&HEALT PRF KRW5000*	KRW	64		64				
SAMSUNG ELECTRONIC PFD KRW100*	KRW	33 924	31 841		65 765	2 610 051	0.54	
TOTAL South Korea						3 129 008	0.65	
Total Preference shares						11 405 253	2.36	
Registered shares								
Brazil								
AMBEV SA COM NPV*	BRL	185 000	210 100	24 100	371 000	946 076	0.20	
AMERICANAS SA COM NPV*	BRL	32 200		32 200				
HAPVIDA PARTICIPAC COM NPV 144A/REG S*	BRL	198 400	227 900		426 300	311 927	0.06	
ITAUSA S.A. PRF RECEIPTS*	BRL		5 196		5 196	8 840	0.00	
NATURA & CO HDLS SA COM NPV*	BRL	39 500	39 900		79 400	200 744	0.04	
PETROBRAS DISTRIBUIDORA SA*	BRL	45 500	37 000	82 500				
REDE D OR SAO LUIZ COM NPV*	BRL	17 500	24 800		42 300	181 346	0.04	
SENDAS DISTRIBUIDO COM NPV*	BRL		124 700		124 700	270 517	0.06	
TIM S.A. COM NPV*	BRL	41 000	21 300		62 300	187 407	0.04	
TOTAL Brazil						2 106 856	0.44	
China								
360 SECURITY TECHN A CNY1*	CNY		52 100		52 100	63 932	0.01	
ADVANCED MICRO-FAB A CNY1*	CNY	1 019	3 407		4 426	103 512	0.02	
AIER EYE HOSPITAL 'A'CNY1*	CNY	16 653	19 427	0	36 080	90 273	0.02	
ALIBABA GROUP HLDG USD1*	HKD	620 800	748 100	39 800	1 329 100	13 597 431	2.81	
AMLLOGIC (SHANGHAI) A CNY1*	CNY		4 452		4 452	36 605	0.01	
ANHUI YINGJIA DIST A CNY1*	CNY	2 100			2 100	22 010	0.00	
ANJOY FOODS GROUP CO LTD-A*	CNY	1 600			1 600	28 250	0.01	
ASYMCHEM LABORATOR A CNY1*	CNY	700			700	14 439	0.00	
AUTOBIO DIAGNOSTIC A CNY1*	CNY		5 700		5 700	34 622	0.01	
AVARY HOLDING (SHE) A CNY1*	CNY	4 200	20 200	4 200	20 200	59 125	0.01	
BANK OF CHANGSHA A CNY1*	CNY	16 600			16 600	16 672	0.00	
BANK OF SUZHOU CO A CNY1*	CNY		55 400		55 400	47 541	0.01	
BEIGENE LTD USD0.0001*	USD		24 700	24 700				
BEIGENE LTD USD0.0001*	HKD		58 200		58 200	842 734	0.17	
BEIJING KINGSOFT O A CNY1*	CNY	598	2 013		2 611	102 433	0.02	
BEIJING ROBOCK 'A'CNY1*	CNY	335		335				
BEIJING UNITED INF A CNY1*	CNY	1 500	675		2 175	11 181	0.00	
BEIJING WANTAI BIO A CNY1*	CNY	1 000	3 900		4 900	29 367	0.01	
BETHEL AUTOMOTIVE A CNY1*	CNY		4 300		4 300	44 510	0.01	
BETTA PHARMACEUTIC A CNY1*	CNY		5 700		5 700	47 427	0.01	
BGI GENOMICS CO LT A CNY1*	CNY	2 200			2 200	14 794	0.00	
BILIBILI INC USD0.0001 Z CLASS*	HKD	7 100	10 580		17 680	239 285	0.05	
BLOOMAGE BIOTECHNO A CNY1*	CNY	1 887			1 887	19 716	0.00	
BOC INTERNATIONAL 'A' CNY1*	CNY	18 200			18 200	27 108	0.01	
C&D INTERNATIONAL HKD0.1*	HKD		65 657		65 657	147 348	0.03	
CAMBRICON TECHNOLO A CNY1*	CNY		1 907		1 907	27 943	0.01	
CANSINO BIOLOGICS CNY1 H*	HKD	4 000		4 000				
CHAOZHOU THREE-CIR 'A'CNY1*	CNY	4 100			4 100	17 289	0.00	
CHINA ENERGY ENGIN A CNY1*	CNY	55 400			55 400	16 503	0.00	
CHINA GREATWALL SE A CNY1*	CNY	15 000			15 000	17 136	0.00	
CHINA HONGQIAO GRO USD0.01*	HKD	100 500	49 000		149 500	139 859	0.03	
CHINA INT CAP CORP A CNY1*	CNY	3 300	16 000		19 300	97 158	0.02	
CHINA NATIONAL BUI 'H'CNY1*	HKD	162 000	120 000		282 000	134 069	0.03	
CHINA RESOURCES MI 'A' CNY1*	CNY	2 227	6 162		8 389	60 928	0.01	
CHINA RUYI HOLDING HKD0.02*	HKD	168 000	208 000		376 000	86 496	0.02	
CHINA TOURISM GROU HKD1 H*	HKD		9 000		9 000	101 622	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
CHINA TOWER CORP L CNY1 H*	HKD	1 348 000	1 882 000		3 230 000	301 344	0.06	
CHINA ZHESHANG BK A CNY1*	CNY	39 400	11 820		51 220	17 848	0.00	
CHONGQING RURAL COMMERCIAL BANK CO LTD*	CNY		103 500		103 500	60 108	0.01	
CNGR ADVANCED MATE A CNY1*	CNY	1 100			1 100	8 177	0.00	
CONTEMPORARY AMPER A CNY1*	CNY	5 700	15 720		21 420	543 249	0.11	
COUNTRY GARDEN SVC USD0.0001*	HKD	77 000	188 000	58 000	207 000	180 952	0.04	
CSC FINANCIAL CO L CNY1 A*	CNY	5 500	13 400		18 900	62 448	0.01	
DASHENLIN PHARMACE A CNY1*	CNY		15 000		15 000	48 783	0.01	
EAST MONEY INFORMA 'A'CNY1*	CNY	32 800	26 120		58 920	122 943	0.03	
ECOVACS ROBOTICS C A CNY1*	CNY	1 100			1 100	6 487	0.00	
FLAT GLASS GROUP C A CNY1*	CNY	2 800			2 800	9 871	0.00	
FOXCONN INDUSTRIAL INTERNET CO-A*	CNY	15 700	37 500		53 200	107 009	0.02	
GANFENG LITHIUM CO 'H' CNY1*	HKD	14 080	15 800		29 880	107 115	0.02	
GDS HOLDINGS LTD USD0.00005 (A & B CLASS)*	HKD	32 600	62 900		95 500	118 145	0.02	
GIGA DEVICE SEMICO A CNY1*	CNY	1 000	3 100		4 100	59 947	0.01	
GINLONG TECHNOLOGI A CNY1*	CNY	800			800	7 323	0.00	
GUANGDONG KINLONG A CNY1*	CNY		3 900	3 900				
GUANGZHOU GREAT PO A CNY1*	CNY		7 900		7 900	33 292	0.01	
GUANGZHOU KINGMED A CNY1*	CNY	2 300			2 300	19 455	0.00	
GUANGZHOU SHIYUAN A CNY1*	CNY	2 100			2 100	12 049	0.00	
HAIDILAO INTL HLDG USD0.000005*	HKD	54 000	79 000		133 000	332 475	0.07	
HAIER SMART HOME C CNY1 H*	HKD	87 600	99 600		187 200	535 910	0.11	
HANGZHOU LION ELEC A CNY1*	CNY	2 800			2 800	12 297	0.00	
HANGZHOU TIGERMED 'A'CNY1*	CNY		2 900		2 900	26 432	0.01	
HANGZHOU TIGERMED NPV*	HKD	6 300		6 300				
HENGLI PETROCHEMIC 'A'CNY1*	CNY	19 500	34 800		54 300	108 628	0.02	
HITHINK ROYALFLUSH 'A'CNY1*	CNY	1 600			1 600	30 738	0.01	
HOPSON DEVELOPMENT HKD0.10(POST B/L CHANGE)*	HKD	42 240	4 224	46 464				
HOSHINE SILICON IN A CNY1*	CNY	1 400		1 400				
HOYMILES POWER ELE A CNY1*	CNY		1 315		1 315	40 274	0.01	
HUAXI SECURITIES C A CNY1*	CNY	17 700			17 700	19 180	0.00	
HUIZHOU DESAY SV A A CNY1*	CNY	900	2 900		3 800	65 219	0.01	
HYGEIA HEALTHCARE USD0.00001*	HKD	16 800	7 400		24 200	146 135	0.03	
IMEIK TECHNOLOGY D A CNY1*	CNY	300	600		900	40 541	0.01	
INGENIC SEMICONDUCT 'A'CNY1*	CNY		5 000		5 000	50 423	0.01	
INNOVENT BIOLOGICS USD0.00001*	HKD	39 500	57 500		97 000	570 873	0.12	
INXIN FERTILITY G HKD0.00001*	HKD	60 500		60 500				
JAFRON BIOMEDICAL 'A'CNY1*	CNY	5 000		5 000				
JASON FURNITURE (H A CNY1)*	CNY	2 600			2 600	13 167	0.00	
JD HEALTH INTERNAT USD0.0000005*	HKD	42 700	42 700		85 400	388 003	0.08	
JD LOGISTICS INC USD0.000025*	HKD		195 200		195 200	231 009	0.05	
JD.COM INC USD0.00002*	HKD	88 600	100 850		189 450	2 416 368	0.50	
JIANGSU GOODWE POW A CNY1*	CNY		1 368	1	1 367	21 760	0.00	
JILIAOJIU INTL HLD USD0.0000001*	HKD	31 000	70 000		101 000	109 718	0.02	
JOINN LABORATORIES A CNY1*	CNY	1 960	784	2 744				
KOOLEARN TECHNOLOG USD0.00002*	HKD		55 000	13 500	41 500	169 191	0.03	
KUAISHOU TECHNOLOG USD0.0000053*	HKD	73 000	114 400		187 400	1 205 888	0.25	
LENS TECHNOLOGY CO 'A'CNY1*	CNY	14 100		14 100				
LEPU MEDICAL TECHN 'A'CNY1*	CNY		16 100		16 100	37 928	0.01	
LI AUTO INC-CLASS A*	HKD		91 300		91 300	1 560 055	0.32	
LONGI GREEN ENERGY 'A'CNY1*	CNY	15 900	26 000		41 900	138 157	0.03	
LUOYANG XINQIANGLI A CNY1*	CNY	2 500		2 500				
MANGO EXCELLENT ME 'A'CNY1*	CNY	4 900			4 900	16 933	0.00	
MAXSCEND MICROELEC A CNY1*	CNY	960	2 600		3 560	73 310	0.02	
MEITUAN USD0.00001 (A & B CLASS)*	HKD	180 400	229 370		409 770	5 792 061	1.20	
MING YANG SMART EN A CNY1*	CNY	4 900			4 900	9 354	0.00	
MING YUAN CLOUD GR HKD0.0001*	HKD	47 000		47 000				
MONTAGE TECHNOLOGY A CNY1*	CNY	2 925			2 925	21 995	0.00	
NATIONAL SILICON I A CNY1*	CNY	5 286	23 078	5 286	23 078	57 174	0.01	
NETEASE INC USD0.0001*	HKD	85 500	76 300	4 300	157 500	3 387 681	0.70	
NEW ORIENTAL EDUCA USD0.001*	HKD	66 300	59 900		126 200	825 785	0.17	
NINGBO DEYE TECHNO A CNY1*	CNY	600	480		1 080	10 201	0.00	
NINGBO ORIENT WIRE 'A'CNY1*	CNY	2 300			2 300	13 232	0.00	
NINGBO RONBAY NEW A CNY1*	CNY	1 165			1 165	7 043	0.00	
NINGXIA BAOFENG EN A CNY1*	CNY	8 300	27 400		35 700	70 345	0.01	
NONGFU SPRING CO L CNY1 H*	HKD	74 600	68 400		143 000	814 182	0.17	
OVC TEK CHINA INC A CNY1*	CNY	5 400			5 400	18 617	0.00	
PHARMARON BEIJING A CNY1*	CNY	3 900	1 950		5 850	26 580	0.01	
PHARMARON BEIJING CNY1 H*	HKD	10 300	5 150	15 450				
PING AN HEALTHCARE USD0.000005*	HKD	18 300	22 300		40 600	94 954	0.02	
POP MART INTL GRP USD0.0001*	HKD	26 200	26 000		52 200	143 766	0.03	
POSTAL SAVINGS BAN A CNY1*	CNY	39 600	74 000		113 600	70 941	0.01	
PYLON TECHNOLOGIES A CNY1*	CNY		780		780	12 138	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
QI AN XIN TECHNOLO A CNY1*	CNY		9 662		9 662	60 826	0.01	
RAYTRON TECHNOLOGY A CNY1*	CNY	2 955			2 955	19 015	0.00	
SANGFOR TECHNOLOGI A CNY1*	CNY	1 300			1 300	14 904	0.00	
SEAZEN GROUP LTD HKD0.001*	HKD	44 000		44 000				
SG MICRO CORP A CNY1*	CNY	750	225		975	11 935	0.00	
SHANDONG GOLD MINI 'H' CNY1*	HKD	37 000	37 500		74 500	140 343	0.03	
SHANGHAI AIKO SOLA 'A' CNY1*	CNY		14 420		14 420	38 621	0.01	
SHANGHAI FRIENDSS A CNY1*	CNY	564			564	18 467	0.00	
SHANGHAI JUNSHI BIOSCIENCES CO LTD*	CNY	2 279			2 279	14 288	0.00	
SHANGHAI PUTAILAI A CNY1*	CNY	4 800	2 160		6 960	23 777	0.00	
SHANGHAI RUR COM B A CNY1*	CNY		64 000		64 000	52 123	0.01	
SHANXI MEIJIN ENER 'A' CNY1*	CNY	12 400		12 400				
SHENNAN CIRCUITS C A CNY1*	CNY	1 600			1 600	15 208	0.00	
SHENZHEN CAPCHEM T 'A' CNY1*	CNY	3 200			3 200	19 310	0.00	
SHENZHEN DYNANONIC A CNY1*	CNY	400	240		640	6 876	0.00	
SHENZHEN KANGTAI B A CNY1*	CNY	3 200			3 200	13 262	0.00	
SHENZHEN KEDALI IN A CNY1*	CNY	800			800	9 929	0.00	
SHENZHEN MINDRAY B 'A' CNY1*	CNY	2 700	4 300		7 000	273 587	0.06	
SHENZHEN NEW INDUS A CNY1*	CNY	4 400			4 400	41 011	0.01	
SHENZHEN S C NEW E A CNY1*	CNY	2 000			2 000	19 951	0.00	
SHENZHEN SENIOR TE A CNY1*	CNY	4 900			4 900	10 285	0.00	
SHENZHEN TRANSSION A CNY1*	CNY	1 272	3 432		4 704	86 237	0.02	
SHENZHEN YUTO PACK A CNY1*	CNY		12 400		12 400	44 496	0.01	
SICHUAN CHEMICAL 'A' CNY1*	CNY	6 000			6 000	9 609	0.00	
SINOMA SCIENCE & T 'A' CNY1*	CNY	5 600			5 600	13 231	0.00	
SINOMINE RESOURCE 'A' CNY1*	CNY	1 800	720		2 520	12 868	0.00	
SKSHU PAINT CO LTD A CNY1*	CNY	1 400	560		1 960	15 963	0.00	
STARPOWER SEMICOND A CNY1*	CNY	400			400	9 399	0.00	
SUZHOU DONGSHAN PR 'A' CNY1*	CNY	6 900			6 900	17 641	0.00	
SUZHOU MAXWELL TEC A CNY1*	CNY	300	1 460		1 760	29 052	0.01	
THE PEOPLE S INSUR A CNY1*	CNY		63 000		63 000	45 971	0.01	
TIANJIN 712 COMMUN A CNY1*	CNY		10 800		10 800	39 271	0.01	
TIANSHAN ALUMINUM 'A' CNY1*	CNY		42 800		42 800	37 898	0.01	
TONGCHENG ELONG HL USD0.0005*	HKD	54 000	54 800		108 800	207 739	0.04	
TOPSPORTS INTERNAT HKD0.000001*	HKD	66 000	55 000		121 000	101 753	0.02	
TRANSFAR ZHILIAN C 'A' CNY1*	CNY	20 400		20 400				
TRINA SOLAR CO LTD A CNY1*	CNY	6 374		6 374				
TRIP COM GROUP LTD USD0.00125*	USD		35 000		35 000	1 202 362	0.25	
TRIP COM GROUP LTD USD0.00125*	HKD		8 600		8 600	295 437	0.06	
VERISILICON MICROE A CNY1*	CNY		8 347		8 347	60 851	0.01	
WEIHAI GUANGWEI CO A CNY1*	CNY		8 960		8 960	31 393	0.01	
WENS FOODSTUFF GRO 'A' CNY1*	CNY	19 000	31 100		50 100	128 706	0.03	
WESTERN SUPERCONDU A CNY1*	CNY		5 557	1	5 556	34 810	0.01	
WILL SEMICONDUCTOR A CNY1*	CNY	3 915			3 915	59 013	0.01	
WUS PRINTED CIRCUI 'A' CNY1*	CNY		22 500		22 500	60 077	0.01	
WUXI APPTec CO LTD A CNY1*	CNY	5 200	9 700		14 900	176 138	0.04	
WUXI APPTec CO LTD CNY1 H*	HKD	13 500	18 900		32 400	389 234	0.08	
WUXI BIOLOGICS (CA USD0.0000083)*	HKD	143 500	165 500		309 000	1 919 255	0.40	
WUXI SHANGJI AUTOM A CNY1*	CNY	1 100	437	0	1 537	7 840	0.00	
XIAOMI CORPORATION USD0.0000025*	HKD	616 400	611 800		1 228 200	2 200 670	0.45	
XINJIANG DAQO NEW A CNY1*	CNY		13 279		13 279	64 779	0.01	
YEALINK NETWORK TE A CNY1*	CNY	2 100	840		2 940	13 398	0.00	
YIHAI INTERNATIONA USD0.00001*	HKD	20 000	28 000		48 000	87 110	0.02	
YIHAI KERRY ARAWAN A CNY1*	CNY	2 800	9 100		11 900	56 914	0.01	
YUEXIU PROPERTY NPV*	HKD	83 000	24 900		107 900	112 249	0.02	
YUNNAN BOTANEE BIO-TECHNOL-A*	CNY	700			700	7 551	0.00	
ZAI LAB LTD USD0.000006*	HKD		90 800		90 800	230 232	0.05	
ZANGGE MINING CO L 'A' CNY1*	CNY		8 600		8 600	26 312	0.01	
ZHEJIANG JINGSHENG 'A' CNY1*	CNY	2 300	5 300		7 600	45 165	0.01	
ZHEJIANG JIUZHOU P 'A' CNY1*	CNY		9 500		9 500	38 594	0.01	
ZHEJIANG ORIENT GE A CNY1*	CNY	988		988				
ZHEJIANG SEMIR GAR 'A' CNY1*	CNY	22 200		22 200				
ZHEJIANG SUPCON TE A CNY1*	CNY		4 082	1	4 081	24 314	0.01	
ZHONGAN ONLINE P & CNY1*	HKD	37 700	22 800		60 500	165 852	0.03	
ZHONGTAI SECURITIE A CNY1*	CNY	32 000			32 000	31 309	0.01	
ZHUZHOU CRRC TIMES A CNY1*	CNY		6 371		6 371	33 726	0.01	
ZHUZHOU HONGDA ELE A CNY1*	CNY	2 200		2 200				
ZIBO QIXIANG TENG D 'A' CNY1*	CNY	16 600		16 600				
TOTAL China						46 880 662	9.69	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Colombia								
ECOPETROL SA COM COP609*	COP	219 944		219 944				
INTERCONEXION ELEC COM COP32.8*	COP	13 328	29 190		42 518	149 027	0.03	
TOTAL Colombia						149 027	0.03	
Cyprus								
GALAXY COSMOS MEZZ EURO.00*	EUR	3 310		3 310				
TOTAL Cyprus							0.00	
Greece								
MOTOR OIL SA EURO.75*	EUR		4 734	4 734				
MYTILINEOS S.A EURO.97(CR)*	EUR	4 057	4 546		8 603	318 086	0.07	
NATL BK OF GREECE EUR3.00 (POST CONS)*	EUR	18 256	27 903		46 159	263 466	0.05	
PIRAEUS FINANCIAL EUR1.00(POST CONS & WTOF)*	EUR		49 873		49 873	147 077	0.03	
PUBLIC POWER CORP EUR2.48*	EUR	8 308		8 308				
TOTAL Greece						728 629	0.15	
Hong Kong								
AKESO INC USD0.00001*	HKD		41 000		41 000	230 031	0.05	
KINGBOARD HOLDINGS HKD0.10*	HKD	28 500	13 500		42 000	102 093	0.02	
SUPER HI INTERNATIONAL HOLDING LTD*	HKD		5 400	5 400				
TOTAL Hong Kong						332 124	0.07	
India								
ADANI GAS LTD INR1*	INR	11 471	5 303	16 774				
AVENUE SUPERMARTS INR10*	INR	6 877	6 226		13 103	571 813	0.12	
BAJAJ FINSERV LTD INR1 (POST SUB)*	INR	16 354	15 717		32 071	604 586	0.12	
BRITANNIA INDS INR1(POST SUBDIVISION)*	INR	4 276	5 133		9 409	500 235	0.10	
CHOLAMANDALAM INV INR2*	INR	15 458	15 763		31 221	426 473	0.09	
CONTAINER CORP INR5(POST SUBD)*	INR	12 408	7 643		20 051	165 738	0.03	
EICHER MOTORS INR1*	INR	5 400	5 166		10 566	418 224	0.09	
HDFC ASSET MANAGEM INR5*	INR		6 472		6 472	212 524	0.04	
HDFC BANK INR1*	INR		223 086		223 086	3 956 179	0.82	
INDIAN RAILWAY CAT INR2 (POST SUB/DIV)*	INR	8 079	25 073	8 347	24 805	198 225	0.04	
INTERGLOBE AVIATIO INR10*	INR	4 658	6 730		11 388	335 634	0.07	
JUBILANT FOODWORKS INR2 (POST SUB)*	INR	15 637	20 465		36 102	217 305	0.04	
MAX HEALTHCARE INS INR10*	INR		64 701		64 701	445 865	0.09	
PIRAMAL PHARMA LTD INR10*	INR	5 330		5 330				
RELIANCE STRATEGIC INR10*	INR		226 063	226 063				
RURAL ELECTRIFICAT INR10*	INR		89 627		89 627	309 598	0.06	
SBI CARDS & PAYMEN NPV*	INR	10 657	12 820		23 477	210 397	0.04	
SBI LIFE INSURANCE INR10*	INR	17 384	20 624		38 008	624 430	0.13	
SONA BLW PRECISION INR10*	INR		30 835		30 835	200 545	0.04	
TATA CONSUMER PROD INR1(100%DEMAT)*	INR	21 797	21 349		43 146	466 653	0.10	
TATA STEEL LTD INR1.00(POST SUBDIVISION)*	INR	311 161	285 200		596 361	850 576	0.18	
UNITED SPIRITS INR2*	INR	11 371	11 120		22 491	278 832	0.06	
VARUN BEVERAGES INR5(POST SUBD)*	INR		39 004		39 004	426 094	0.09	
YES BANK INR2*	INR	362 187	536 870		899 057	172 234	0.04	
ZOMATO LIMITED INR1.00*	INR	109 868	222 563		332 431	419 638	0.09	
TOTAL India						12 011 796	2.48	
Indonesia								
ADARO MINERALS IND IDR100*	IDR	409 300		409 300				
BANK JAGO TBK IDR100*	IDR	126 800		126 800				
BARITO PACIFIC TBK IDR100*	IDR	1 157 200	970 898	1	2 128 097	150 715	0.03	
GOTO GOJEK TOKOPED IDR1*	IDR		62 002 100		62 002 100	234 191	0.05	
INDAH KIAT PULP&PA IDR 1000*	IDR	141 500	92 200		233 700	141 235	0.03	
MERDEKA COPPER GLD IDR20*	IDR	483 500	447 800		931 300	130 740	0.03	
TOTAL Indonesia						656 881	0.14	
Kuwait								
NATL BK OF KUWAIT KW0.1*	KWD	295 876	383 852	45 343	634 385	1 797 305	0.37	
TOTAL Kuwait						1 797 305	0.37	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Malaysia								
MR D.I.Y. GROUP (M.NPV)*	MYR	50 850			50 850	15 796	0.00	
TOTAL Malaysia						15 796	0.00	
Mexico								
AMERICA MOVIL SAB DE CV RG*	MXN		2 479 100	999 600	1 479 500	1 220 282	0.25	
COCA-COLA FEMSA SAB DE CV*	MXN	21 345	16 525		37 870	286 946	0.06	
CONTROLADORA AXTEL MXNO.05*	MXN		166 200	166 200				
OPERADORA DE SITIOS MEXICANOS SA DE CV*	MXN	21 200	44 400		65 600	55 705	0.01	
ORBIA ADVANCE CORP SAB DE CV*	MXN	51 300	25 500		76 800	124 263	0.03	
TOTAL Mexico						1 687 197	0.35	
Netherlands								
NEPI ROCKCASTLE N. EUR 0.01*	ZAR	19 622	24 444		44 066	236 609	0.05	
TOTAL Netherlands						236 609	0.05	
Philippines								
CONVERGE INFORMATI PHP0.25*	PHP	151 100		151 100				
MONDE NISSIN CORPO PHP0.5*	PHP	223 900	225 000	448 900				
TOTAL Philippines							0.00	
Poland								
ALLEGRO.EU PLN0.01*	PLN	11 820	25 853		37 673	269 540	0.06	
TOTAL Poland						269 540	0.06	
Qatar								
DUKHAN BANK QAR1*	QAR		191 922		191 922	191 131	0.04	
TOTAL Qatar						191 131	0.04	
Saudi Arabia								
AL NAHDI MEDICAL C SAR10*	SAR		2 744		2 744	103 716	0.02	
ARABIAN INTERNET & SAR10*	SAR		2 100		2 100	175 093	0.04	
DR SULAIMAN AL HAB SAR10*	SAR	3 471	3 199		6 670	448 033	0.09	
ELM CO SAR10*	SAR	1 231	553		1 784	333 442	0.07	
INT CO FOR WATER SAR10*	SAR	3 117	4 295		7 412	448 482	0.09	
SAUDI ARABIAN OIL SAR10*	SAR	100 635	112 367	0	213 002	1 890 651	0.39	
SAUDI ARAMCO BASE SAR10*	SAR		3 735		3 735	128 429	0.03	
SAUDI TADAWUL GROU SAR10*	SAR	1 347	3 745		5 092	225 581	0.05	
TOTAL Saudi Arabia						3 753 427	0.78	
South Africa								
ABSA GROUP LTD ZAR2*	ZAR	36 897	37 334		74 231	672 822	0.14	
MULTICHOICE GROUP NPV*	ZAR	14 912	8 011	22 923				
NASPERS NPV (POST REV SPLIT)*	ZAR		16 016		16 016	2 485 522	0.51	
NORTHAM PLATINUM H NPV*	ZAR	12 400	12 024		24 424	146 555	0.03	
OLD MUTUAL LTD NPV*	ZAR	174 925	184 452		359 377	227 164	0.05	
OUTSURANCE GRP LTD ZAR0.0001*	ZAR		50 640		50 640	108 914	0.02	
PEPKOR HOLDINGS NPV*	ZAR	84 577	43 460		128 037	116 106	0.02	
SIBANYE STILLWATER NPV*	ZAR	104 270	112 795		217 065	276 731	0.06	
TOTAL South Africa						4 033 815	0.83	
South Korea								
BIG HIT ENTERTAINM KRW500.00*	KRW	833	762		1 595	259 230	0.05	
CELLTRION INC KRW1000*	KRW	3 995	4 933		8 928	988 291	0.20	
ECOPROBM CO.LTD KRW500*	KRW	1 977	1 792		3 769	547 538	0.11	
F&F CO LTD KRW500*	KRW	956	633		1 589	109 890	0.02	
HANWHA AEROSPACE C KRW5000*	KRW		3 328		3 328	248 882	0.05	
HANWHA GALLERIA CO KRW500*	KRW		6 360	6 360				
HD HYUNDAI HEAVY INDUSTRIES CO. LTD*	KRW	725	1 272		1 997	150 971	0.03	
KAKAO CORP KRW100*	KRW	12 019	13 481		25 500	713 709	0.15	
KAKAO GAMES CORP KRW100*	KRW	1 648	1 354		3 002	51 791	0.01	
KAKAOPAY CORP KRW500*	KRW		1 403		1 403	35 528	0.01	
KRAFTON INC KRW100*	KRW	942	1 526		2 468	299 329	0.06	
LG ENERGY SOLUTION KRW500*	KRW	1 005	2 743		3 748	1 069 826	0.22	
NAVER CORP KRW100*	KRW	5 328	5 080		10 408	1 444 196	0.30	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in USD	in % ³	
PEARLABYSS CORP KRW500*	KRW	1 224	1 742		2 966	108 160	0.02	
SD BIOSENSOR INC KRW500*	KRW	1 507	2 159	3 666				
SK BIOPHARMACEUTICALS CO LTD*	KRW	1 121	878		1 999	111 602	0.02	
SK BIOSCIENCE CO L KRW500*	KRW	1 075	1 002		2 077	93 196	0.02	
SK CHEMICALS KRW5000*	KRW	661		661				
SK IE TECHNOLOGY C KRW1000*	KRW	907	1 006		1 913	83 996	0.02	
SK SQUARE CO LTD KRW100*	KRW	3 940	3 758		7 698	242 531	0.05	
WOONGJIN COWAY CO KRW500*	KRW	2 325	3 245	2 193	3 377	108 020	0.02	
WOORI FINANCIAL GR KRW5000*	KRW	18 140	34 793		52 933	466 405	0.10	
TOTAL South Korea						7 133 092	1.47	

Taiwan

ASE TECHNOLOGY HOL TWD10*	TWD	139 000	83 000		222 000	776 846	0.16
POWERCHIP SEMICONDR TWD10*	TWD	116 000	126 000		242 000	198 092	0.04
THE SHANGHAI COMM TWD10*	TWD	147 000	168 776		315 776	417 660	0.09
WIWYNN CORPORATION TWD10*	TWD	3 000	4 000		7 000	328 041	0.07
TOTAL Taiwan						1 720 638	0.36

Thailand

ADVANCED INFO SERV THB1(ALIEN MKT)*	THB	50 800	53 800		104 600	640 245	0.13
ASSET WORLD CORP P THB1 (ALIEN)*	THB	560 300	501 100		1 061 400	102 176	0.02
BANGKOK COMMERCIAL THB5 (ALIEN)*	THB	51 500		51 500			
BGRIMM POWER PCL THB2(ALIEN)*	THB	33 500			33 500	20 598	0.00
DELTA ELECTRONICS THB0.1(ALIEN)*	THB		240 300		240 300	528 169	0.11
GULF ENERGY DEVELO THB1 (ALIEN)*	THB	114 300	162 600		276 900	333 197	0.07
INDORAMA VENTURES THB1(ALIEN MKT)*	THB	83 900			83 900	55 323	0.01
JMT NETWORK SERVIC THB0.50 (ALIEN)*	THB	22 500	25 500	48 000			
KRUNGTHAI CARD THB1 (ALIEN)*	THB	38 700	29 500		68 200	83 015	0.02
MUANGTHAI CAPITAL THB1(ALIEN)*	THB	32 400			32 400	32 903	0.01
OSOTSPA PCL THB1 (ALIEN)*	THB	27 900	150 600		178 500	116 707	0.02
PTT GLOBAL PUBLIC CO LTD THB10(ALIEN MKT)*	THB	83 500	97 200		180 700	173 448	0.04
PTT OIL AND RETAIL THB10 (ALIEN)*	THB	93 200	125 800		219 000	111 503	0.02
PTT PUBLIC COMPANY THB1(ALIEN)*	THB		322 600	184 300	138 300	127 940	0.03
PTT PUBLIC COMPANY THB1(ALIEN)*	USD	348 300	184 300		532 600	492 702	0.10
SCB X PCL THB10 (ALIEN)*	THB	39 200	39 100		78 300	214 580	0.04
TRUE CORPORATION THB4 (ALIEN)*	THB		251 300		251 300	42 300	0.01
TOTAL Thailand						3 074 804	0.64

United Arab Emirates

AMERICANA RESTAURA AED0.073*	AED		223 328		223 328	224 970	0.05
EMIRATES NBD BANK AED1*	AED	68 421	78 708		147 129	678 964	0.14
MULTIPLY GROUP AED1.00*	AED		330 008		330 008	305 480	0.06
Q HOLDING PSC AED1*	AED		101 903	101 903			
TOTAL United Arab Emirates						1 209 414	0.25

United Kingdom

ANGLOGOLD ASHANTI. ORD USD1*	ZAR		33 939		33 939	623 676	0.13
PEPCO GROUP NV EURO.01*	PLN		11 781		11 781	47 666	0.01
TOTAL United Kingdom						671 342	0.14
Total Registered shares						88 660 085	18.33

Depository receipts

China

360 FINANCE INC SPON ADS EA REP 2 ORD SHS*	USD	5 400	10 861	4 462	11 799	174 507	0.04
AUTOHOME INC ADR EACH REPR 1 ORD*	USD	3 300	4 300		7 600	203 300	0.04
BEIGENE LTD SPON ADS EACH REPR 13 ORD*	USD	1 900		1 900			
DAQO NEW ENERGY CO ADR EACH REPR 25 ORD SPON*	USD	2 400	2 600		5 000	127 300	0.03
HUJAZHU GROUP LTD SPONSORED ADR 1 ORD SHS*	USD	7 600	9 100		16 700	628 922	0.13
IQIYI INC SPON EACH ADS REP 7 ORD SHS*	USD	13 200	28 300		41 500	193 390	0.04
JOYY INC SPON ADS EA REP 20 ORD SHS*	USD	2 100	1 400		3 500	136 220	0.03
KANZHUN LTD SPON EACH ADR REP 2 ORD SHS*	USD	7 700	11 683		19 383	286 868	0.06
KE HOLDINGS INC SPON ADS EA REP 3 CL A ORS*	USD	27 300	28 972		56 272	827 761	0.17
LI AUTO INC SPN ADS ECH REP 2 ORD SHS*	USD	22 700		22 700			
LUFAX HLDG LTD SPON ADS EACH REP 1 ORD SHS*	USD	24 500	19 300		43 800	41 820	0.01

		31.10.2022		31.10.2023		Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in USD	in % ³	in lending Quantity/ Nominal
MINISO GROUP HLDG SPON ADS EACH REP 4 ORD SHS*	USD		12 804	2 807	9 997	253 024	0.05	
NIO INC ADS EACH REPR 1 ORD A SHS*	USD	55 500	61 700		117 200	855 560	0.18	
PINDUODUO INC-4 SHS-A-ADR*	USD	20 800	28 300	700	48 400	4 908 728	1.01	
TAL EDUCATION GRP ADS EA REPR 2 CL A ORD SHS*	USD	16 100	25 500		41 600	364 832	0.08	
TENCENT MUSIC ENTE SPON ADS EA REPR 2 ORD SHS*	USD	28 700	38 500		67 200	487 872	0.10	
TRIP COM GRP LTD SPON ADS EACH REP 0.125 ORD*	USD	22 300	12 700	35 000				
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS*	USD	17 800	14 600		32 400	462 024	0.10	
WEIBO CORPORATION ADR EA REPR 1 ORD SHS*	USD	2 700	8 700		11 400	134 862	0.03	
XPENG INC SPN ADS ECH REP 2 CLS A ORD*	USD	16 500	4 900	21 400				
ZAI LAB LTD ADS EACH REP 1 ORD SHS*	USD	3 400	2 900	6 300				
ZTO EXPRESS (CAYMA ADR EACH REPR 1 SHS SPON)*	USD	17 800	18 100		35 900	846 163	0.17	
TOTAL China						10 933 154	2.26	
Egypt								
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 (REG'S)-GDR*	USD	118 081	83 305		201 386	229 177	0.05	
TOTAL Egypt						229 177	0.05	
Hong Kong								
HUTCHMED (CHINA) SPON ADS EACH REPR 5 ORD SH*	USD	4 700		4 700				
TOTAL Hong Kong							0.00	
Peru								
COMPANIA DE MINAS BUENAVENTURA SPONSORED ADR*	USD	8 300	14 904		23 204	187 952	0.04	
TOTAL Peru						187 952	0.04	
Thailand								
CENT PATTANA PUB THB0.5(NVDR)*	THB	82 200	109 000		191 200	332 475	0.07	
CENTRAL RETAIL COR THB1 (NVDR)*	THB	73 900	40 300		114 200	116 766	0.02	
INTOUCH HOLDINGS P THB1(NVDR)*	THB	46 400	51 000		97 400	192 402	0.04	
KASIKORN BANK PLC THB10 (NVDR)*	THB	30 600	29 200		59 800	218 786	0.05	
LAND & HOUSES THB1(NVDR)*	THB	248 000	179 700		427 700	89 842	0.02	
SIAM CEMENT CO THB1(NVDR)*	THB	33 100	36 500		69 600	557 691	0.12	
TRUE CORPORATION THB4 (NVDR)*	THB		472 522	1	472 521	79 537	0.02	
TOTAL Thailand						1 587 498	0.33	
United States of America								
LEGEND BIOTECH COR SPON ADS EACH REP 2 ORD SHS*	USD	2 000	3 219		5 219	344 819	0.07	
TOTAL United States of America						344 819	0.07	
Total Depository receipts						13 282 601	2.75	
Investment certificates, closed end								
Hong Kong								
YUEXIU REAL ESTATE NPV (REIT)*	HKD		6 690	6 690				
TOTAL Hong Kong							0.00	
Total Investment certificates, closed end							0.00	
Rights								
Brazil								
EQUATORIAL ENERGIA SA RIGHTS 01.06.2023*	BRL		944	944				
EQUATORIAL ENERGIA SA RIGHTS 23-PRP*	BRL		943	943				
EQUATORIAL ENERGIA SA RIGHTS 01.06.2023*	BRL		944	944				
ITAUSA SA (STOCK DIVIDEND) RIGHTS 23-22.09.23*	BRL		5 196	5 196				
LOCALIZA RENT A CAR SA RIGHTS 31.10.22*	BRL	89						
LOCALIZA RENT A CAR SA RIGHTS 22-31.01.23*	BRL		127	127				
LOCALIZA RENT A CAR SA RIGHTS 11.05.23*	BRL		201	201				
LOCALIZA RENT A CAR SA RIGHTS 23-10.11.23*	BRL		493	1	492	683	0.00	
LOCALIZA RENT A CAR SA RIGHTS 22-31.01.23*	BRL		127	127				
LOCALIZA RENT A CAR SA RIGHTS 11.05.23*	BRL		201	201				
TOTAL Brazil						683	0.00	
Chile								
BANCO DE CREDITO E INVER (STOCK DIVIDEND) RIGHTS 23-21.10.23*	CLP		640	640				
TOTAL Chile							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
China								
CECEP WIND-POWER CORP RIGHTS 24.11.22*	CNY		14 460	14 460				
CHINA ZHESHANG BANK C-RIGHTS 23-21.06.2023*	CNY		11 820	11 820				
FAR EAST HORIZON LTD RIGHTS PRP*	HKD		992	992				
YUEXIU PROPERTY CO LTD RIGHTS 25.05.23*	HKD		24 900	24 900				
YUEXIU PROPERTY CO LTD RIGHTS 25.05.23*	HKD		24 900	24 900				
TOTAL China							0.00	
Indonesia								
SEMEN INDONESIA PERSE RIGHTS 22-22.12.22*	IDR		21 029	21 029				
TOTAL Indonesia							0.00	
Kuwait								
GULF BANK KSCP RIGHTS 23-12.11.23*	KWD		10 782		10 782	223	0.00	
TOTAL Kuwait						223	0.00	
Romania								
NEPI ROCKCASTLE NV (STOCK DIVIDEND) RIGHTS 23-29.09.23*	EUR		29 553	29 553				
TOTAL Romania							0.00	
South Korea								
COSMOAM&T CO LTD RIGHTS 23-07.11.23*	KRW		91	0	91	1 119	0.00	
HANWHA OCEAN CO LTD RIGHTS 23-09.11.23*	KRW		963	1	962	406	0.00	
HANWHA OCEAN CO LTD RIGHTS-23-09.11.23*	KRW		963	963				
HANWHA SOLUTIONS CORP RIGHTS 23-09.01.23*	KRW		39	39				
HLB INC RIGHTS 02.12.22*	KRW	356		356				
LOTTE CHEMICAL CORP RIGHTS 23-20.01.23*	KRW		158	158				
SK INNOVATION CO LTD (STOCK DIVIDEND) RIGHTS 23-12.09.23*	KRW		324	324				
TOTAL South Korea						1 525	0.00	
Taiwan								
ACER INC RIGHTS 27.10.23*	TWD		613		613	0	0.00	
CATHAY FINANCIAL HOLD RIGHTS 22.12.22*	TWD		28 403	28 403				
GIANT MANUFACTURING CO LTD RIGHTS 18.11.22*	TWD		363	363				
SHANGHAI COMMERCIAL RIGHTS 08.12.22*	TWD	10 776		10 776				
TOTAL Taiwan							0.00	
Total Rights						2 430	0.00	
Total Securities traded on an exchange						478 579 591	98.92	

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

Bearer shares

Taiwan

E INK HOLDINGS TWD10*	TWD	33 000	33 000		66 000	341 853	0.07	
EMEMORY TECHNOLOGY TWD10*	TWD	3 000	2 000		5 000	310 621	0.06	
VANGUARD INTL SEMI TWD10*	TWD	42 000	49 000		91 000	196 673	0.04	
TOTAL Taiwan						849 148	0.18	
Total Bearer shares						849 148	0.18	
Total Securities traded on other regulated markets which are open to the public						849 148	0.18	

Securities traded neither on an exchange nor on a regulated market

Bearer shares

China

AVIC ELECTROMECHAN 'A' CNY1**	CNY	19 600		19 600				
TOTAL China							0.00	

Mexico

AMERICA MOVIL SAB COM SER 'L' NPV (LVTG)**	MXN	1 159 200	530 200	1 689 400				
TOTAL Mexico							0.00	

		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Security								
South Africa								
NASPERS 'N' ZAR0.02**	ZAR	8 886	6 858	15 744				
TOTAL South Africa							0.00	
Thailand								
DELTA ELECTRONICS THB1(ALIEN MKT)**	THB	12 900	6 300	19 200				
TOTAL Thailand							0.00	
Total Bearer shares							0.00	
Other shares								
Brazil								
LOCALIZA RENT A CAR SA**	BRL		88	88				
TOTAL Brazil							0.00	
Total Other shares							0.00	
Registered shares								
South Africa								
ANGLOGOLD ASHANTI ZAR0.25**	ZAR	15 276	14 837	30 113				
TOTAL South Africa							0.00	
Total Registered shares							0.00	
Depository receipts								
Brazil								
LOCALIZA RENT A CA COM NPV RECEIPTS 12/2022**	BRL		127	127				
LOCALIZA RENT A CA COM NPV (RECEIPTS MAY/2023)**	BRL		201	201				
TOTAL Brazil							0.00	
Thailand								
TRUE CORPORATION THB4(NVDR)**	THB	430 000	357 300	787 300				
TOTAL Thailand							0.00	
Total Depository receipts							0.00	
Rights								
Taiwan								
ACER INC RIGHTS 23-16.06.23**	TWD		80	80				
E.SUN FINANCIAL HOLDING CO LTD RIGHTS 24.04.2023**	TWD		35 057	35 057				
SINOPAC FINANCIAL HOL RIGHTS 07.03.23**	TWD		21 488	21 488				
WINBOND ELECTRONICS CORP RIGHTS 23-03.11.23**	TWD		8 523		8 523	775	0.00	
TOTAL Taiwan						775	0.00	
Thailand								
THAI UNION GROUP RIGHTS 22-PRP**	THB	3 913		3 913				
TOTAL Thailand							0.00	
Total Rights						775	0.00	
Total Securities traded neither on an exchange nor on a regulated market						775	0.00	
Total securities and similar instruments						479 429 514	99.10	
(thereof in lending)							0.00	
Bank deposits at sight						4 127 471	0.85	
Derivative financial instruments						-287 310	-0.06	
Other assets						548 766	0.11	
Total fund assets						483 818 441	100.00	
Other liabilities						-628 761		
Net fund assets						483 189 680		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	479 141 429	99.04
Investments valuation based on market-observed parameters	775	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	479 142 204	99.04

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

Instrument	Number of contracts	Currency	Coverage in USD	Variation margin in USD	in % of total assets
Futures on indices/commodities/currencies					
EM ESG SCR NTR INDEX FUTURE 15.12.23*	285	USD	3 848 925	-287 310	-0.06
			3 848 925	-287 310	-0.06

Liquidity linked to open derivative financial instruments: USD 3 848 925

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
EM ESG SCR NTR INDEX FUTURE 17.03.23	USD	370	370
EM ESG SCR NTR INDEX FUTURE 16.12.22	USD	65	255
EM ESG SCR NTR INDEX FUTURE 15.12.23	USD	285	0
EM ESG SCR NTR INDEX FUTURE 16.06.23	USD	435	435
EM ESG SCR NTR INDEX FUTURE 18.09.23	USD	407	407
FTSE TAIWAN INDEX FUTURE 23.02.23	USD	230	230

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
USD	57 860	ZAR	1 000 000	17.11.2022
USD	3 300 940	ZAR	56 000 000	23.01.2023
USD	500 563	ZAR	8 600 000	06.02.2023
USD	278 790	ZAR	5 000 000	15.02.2023
USD	255 484	ZAR	4 700 000	02.03.2023
USD	390 722	ZAR	7 100 000	07.03.2023
USD	105 741	MXN	2 000 000	21.03.2023
USD	54 473	ZAR	1 000 000	22.03.2023
USD	54 368	MXN	1 000 000	11.04.2023
HKD	4 000 000	USD	509 570	12.04.2023
CHF	100 000	USD	112 354	03.05.2023
CHF	518 766	ZAR	11 200 000	24.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
ZAR	3 300 000	USD	166 483	05.06.2023
USD	601 733	ZAR	11 000 000	20.06.2023
USD	1 138 219	ZAR	21 500 000	12.07.2023
USD	134 623	ZAR	2 500 000	14.07.2023
USD	289 765	ZAR	5 200 000	24.07.2023
USD	223 139	ZAR	4 300 000	08.09.2023
USD	282 776	ZAR	5 400 000	20.09.2023
USD	452 113	ZAR	8 500 000	16.10.2023
USD	4 199	ZAR	80 000	23.10.2023
USD	214 934	ZAR	4 100 000	30.10.2023

Supplementary information

Derivative financial instruments

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

Position	amount in USD	In % of the fund's net asset
Total exposure- increasing positions	3 848 925.00	0.80%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Emerging Markets Global ESG Screened
Passive II

Class (CHF) I-X

0.01%

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

See appendix to supplementary information.

Exchange rates

AED 1 = USD 0.27	KRW 1 = USD 0.00
BRL 1 = USD 0.20	KWD 1 = USD 3.23
CHF 1 = USD 1.10	MXN 1 = USD 0.06
CLP 1 = USD 0.00	MYR 1 = USD 0.21
CNY 1 = USD 0.14	PHP 1 = USD 0.02
COP 1 = USD 0.00	PLN 1 = USD 0.24
CZK 1 = USD 0.04	QAR 1 = USD 0.27
EUR 1 = USD 1.06	SAR 1 = USD 0.27
HKD 1 = USD 0.13	THB 1 = USD 0.03
HUF 1 = USD 0.00	TRY 1 = USD 0.04
IDR 1 = USD 0.00	TWD 1 = USD 0.03
INR 1 = USD 0.01	ZAR 1 = USD 0.05

UBS (CH) Institutional Fund – Equities Emerging Markets Global Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in USD		3 293 280 907.07	3 112 145 901.95	4 526 347 416.75
Class I-A1	CH0106623892			
Net asset value per unit in USD		946.62	866.23	1 270.67
Number of units outstanding		6 983.2160	8 785.8630	9 812.7140
Class (CHF) I-A1	CH0252809709			
Net asset value per unit in CHF		859.44	865.61	1 159.38
Number of units outstanding		12 882.4540	12 861.9130	5 496.7800
Class I-A2	CH0113748849			
Net asset value per unit in USD		989.95	905.86	1 328.81
Number of units outstanding		3 104.0500	26 793.6490	23 879.1300
Class I-B	CH0106623900			
Net asset value per unit in USD		1 182.26	1 080.93	1 583.91
Number of units outstanding		7 474.3790	7 182.4390	5 752.1160
Class (CHF) I-B	CH0252809667			
Net asset value per unit in CHF		1 074.16	1 081.04	1 446.37
Number of units outstanding		26 544.6260	25 463.2530	39 941.1030
Class I-X	CH0106623884			
Net asset value per unit in USD		1 187.35	1 084.63	1 587.53
Number of units outstanding		793 561.7400	725 872.8040	681 165.3580
Class (CHF) I-X	CH0252809717			
Net asset value per unit in CHF		1 080.54	1 085.27	1 450.38
Number of units outstanding		1 927 859.2470	2 071 601.6830	2 092 547.7450

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	USD	10.4%	-31.4%	16.0%
Class (CHF) I-A1	CHF	0.4%	-24.9%	15.7%
Class I-A2	USD	10.4%	-31.4%	16.0%
Class I-B	USD	10.6%	-31.3%	16.2%
Class (CHF) I-B	CHF	0.5%	-24.7%	15.9%
Class I-X	USD	10.7%	-31.1%	16.4%
Class (CHF) I-X	CHF	0.8%	-24.6%	16.1%
Benchmark:				
MSCI Emerging Markets (net div. reinv.)	USD	10.8%	-31.0%	17.0%
MSCI Emerging Markets (net div. reinv.)	CHF	0.8%	-24.5%	16.6%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The 10 largest issuers in % of total assets

Taiwan Semiconductor Manufacturing Co Ltd	6.19
Samsung Electronics Co Ltd	4.16
Tencent Holdings Ltd	3.82
Alibaba Group Holdings	2.59
Reliance Industries	1.29
Meituan	1.11
Petrol Brasileiros	0.94
Pinduoduo Inc	0.94
ICICI Bank Ltd	0.89
China Const Bank	0.84
Others	73.17
TOTAL	95.94

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

Breakdown by sectors in % of total assets

Electronics & semiconductors	14.59
Banks & credit institutions	13.85
Internet, software & IT services	9.89
Financial & investment companies	6.53
Chemicals	3.82
Petroleum	3.48
Vehicles	3.28
Miscellaneous services	3.22
Pharmaceuticals, cosmetics & medical products	3.08
Mining, coal & steel	2.87
Others	31.33
TOTAL	95.94

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

Statement of assets

	31.10.2023	31.10.2022
Market values	USD	USD
Bank deposits		
– at sight	136 560 669.94	36 888 252.90
Securities		
– Shares and other equity instruments	3 271 514 178.17	3 090 438 019.37
Derivative financial instruments	-2 226 418.09	-4 067 183.64
Other assets	4 369 288.06	8 325 764.79
TOTAL fund assets	3 410 217 718.08	3 131 584 853.42
Loans	-97 695 412.66	-59 572.75
Other liabilities	-19 241 398.35	-19 379 378.72
Net fund assets	3 293 280 907.07	3 112 145 901.95

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	USD	USD
Income from bank assets	1 147 457.77	32 552.98
Negative interest	-52 237.29	-30 349.57
Income from securities		
– from shares and other equity instruments	97 954 701.50	112 429 499.80
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	-428.26
– from bonus shares	81 669 174.14	12 674 795.68
Purchase of current net income on issue of units	12 908 678.06	15 053 873.68
TOTAL income	193 627 774.18	140 159 944.31
Expenses		
Interest payable	-4 783.23	-829.75
Audit expenses	-22 717.21	-22 725.57
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-25 851.58	-37 832.49
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) I-A1	-38 546.23	-26 181.45
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-55 299.43	-98 672.24
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-14 246.30	-17 033.68
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) I-B	-55 576.83	-79 832.12
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 (CHF) I-X	0.00	0.00
Compensation of the class action processing	-4 927.47	-259.07
Other expenses	-83 046.10	-104 452.23
Payment of current net income on redemption of units	-8 749 936.55	-16 666 250.22
TOTAL expenses	-9 054 930.93	-17 054 068.82
Net income	184 572 843.25	123 105 875.49
Realized capital gains and losses	-51 731 506.67	-25 239 960.79
Realized result	132 841 336.58	97 865 914.70
Unrealized capital gains and losses	236 719 037.30	-1 523 063 861.01
TOTAL result	369 560 373.88	-1 425 197 946.31

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net income of the financial year	184 572 843.25	123 105 875.49
Available for distribution	184 572 843.25	123 105 875.49
Less federal withholding tax ¹	-64 600 495.14	-43 087 056.42
Net income retained for reinvestment	-119 972 348.11	-80 018 819.07
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net fund assets at the beginning of the financial year	3 112 145 901.95	4 526 347 416.75
Paid federal withholding tax	-42 214 226.06	-34 477 388.57
Balance of unit movements	-146 211 142.70	45 473 820.08
Total result	369 560 373.88	-1 425 197 946.31
Net fund assets at the end of the reporting period	3 293 280 907.07	3 112 145 901.95

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	8 785.8630	9 812.7140
Units issued	262.2080	1 031.5690
Units redeemed	-2 064.8550	-2 058.4200
Situation at the end of the period	6 983.2160	8 785.8630
Difference between units issued and units redeemed	-1 802.6470	-1 026.8510
Class (CHF) I-A1		
Situation at the beginning of the financial year	12 861.9130	5 496.7800
Units issued	1 029.3170	11 534.1250
Units redeemed	-1 008.7760	-4 168.9920
Situation at the end of the period	12 882.4540	12 861.9130
Difference between units issued and units redeemed	20.5410	7 365.1330
Class I-A2		
Situation at the beginning of the financial year	26 793.6490	23 879.1300
Units issued	405.3300	4 821.6990
Units redeemed	-24 094.9290	-1 907.1800
Situation at the end of the period	3 104.0500	26 793.6490
Difference between units issued and units redeemed	-23 689.5990	2 914.5190

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Class I-B	Number	Number
Situation at the beginning of the financial year	7 182.4390	5 752.1160
Units issued	291.9400	1 430.3230
Units redeemed	0.0000	0.0000
Situation at the end of the period	7 474.3790	7 182.4390

Difference between units issued and units redeemed 291.9400 1 430.3230

Class (CHF) I-B	Number	Number
Situation at the beginning of the financial year	25 463.2530	39 941.1030
Units issued	6 513.2710	3 982.7790
Units redeemed	-5 431.8980	-18 460.6290
Situation at the end of the period	26 544.6260	25 463.2530

Difference between units issued and units redeemed 1 081.3730 -14 477.8500

Class I-X	Number	Number
Situation at the beginning of the financial year	725 872.8040	681 165.3580
Units issued	100 599.4200	122 311.9000
Units redeemed	-32 910.4840	-77 604.4540
Situation at the end of the period	793 561.7400	725 872.8040

Difference between units issued and units redeemed 67 688.9360 44 707.4460

Class (CHF) I-X	Number	Number
Situation at the beginning of the financial year	2 071 601.6830	2 092 547.7450
Units issued	262 860.8180	580 488.2790
Units redeemed	-406 603.2540	-601 434.3410
Situation at the end of the period	1 927 859.2470	2 071 601.6830

Difference between units issued and units redeemed -143 742.4360 -20 946.0620

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 6.2.2024

Gross accumulation	USD	50.117
Less federal withholding tax ¹	USD	-17.541
Net accumulation per unit	USD	32.576

Class (CHF) I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	45.540
Less federal withholding tax ¹	CHF	-15.939
Net accumulation per unit	CHF	29.601

Class I-A2

Reinvestment on 6.2.2024

Gross accumulation	USD	52.410
Less federal withholding tax ¹	USD	-18.344
Net accumulation per unit	USD	34.066

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	USD	64.405
Less federal withholding tax ¹	USD	-22.542
Net accumulation per unit	USD	41.863

Class (CHF) I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	58.571
Less federal withholding tax ¹	CHF	-20.500
Net accumulation per unit	CHF	38.071

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	USD	66.554
Less federal withholding tax ¹	USD	-23.294
Net accumulation per unit	USD	43.260

Class (CHF) I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	60.616
Less federal withholding tax ¹	CHF	-21.216
Net accumulation per unit	CHF	39.400

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
Australia								
MMG LTD HKD0.05*	HKD	1 144 000		1 144 000				
TOTAL Australia							0.00	
Brazil								
ATACADAO SA NPV*	BRL	317 300			317 300	564 383	0.02	
B3 SA COM NPV*	BRL	3 344 193		385 100	2 959 093	6 513 173	0.19	
BANCO BTG PACTUAL UNITS (1 COM & 2 PRF CL'A)*	BRL	683 300	68 100	132 800	618 600	3 630 886	0.11	
BB SEGURIDADE PART COM NPV*	BRL	367 800	78 100	81 700	364 200	2 221 454	0.07	
BCO BRADESCO SA COM NPV*	BRL	822 767			822 767	2 005 117	0.06	
BCO DO BRASIL SA COM NPV*	BRL	518 600	51 600	84 600	485 600	4 655 713	0.14	
BRF SA*	BRL	376 900		376 900				
CCR SA COM NPV*	BRL	768 736		232 400	536 336	1 274 104	0.04	
CENTRAIS ELETRICAS BRASILEIRAS SA COM NPV*	BRL	565 200	116 400	76 100	605 500	4 183 149	0.12	
CIA SIDERURGICA NACIONAL SA COM NPV*	BRL	427 800			427 800	997 606	0.03	
COSAN SA INDUSTRIA COM NPV*	BRL	714 528			714 528	2 231 572	0.07	
CPFL ENERGIA SA COM NPV*	BRL	91 700			91 700	608 060	0.02	
ENEVA SA COM NPV*	BRL		385 500		385 500	827 109	0.02	
ENGIE BRASIL SA NPV*	BRL	157 510	56 800	70 200	144 110	1 123 046	0.03	
EQUATORIAL ENERGIA COM NPV*	BRL	583 400	99 371	98 200	584 571	3 662 987	0.11	
HYPERA SA COM NPV*	BRL	211 200			211 200	1 268 540	0.04	
JBS SA COM NPV*	BRL	438 800	151 500	127 300	463 000	1 838 963	0.05	
LOCALIZA RENT A CA COM NPV*	BRL	426 309	77 556	53 400	450 465	4 543 953	0.13	
LOJAS RENNER SA COM NPV*	BRL	531 345			531 345	1 291 749	0.04	
MAGAZINE LUIZA SA COM NPV*	BRL	1 781 200			1 781 200	469 759	0.01	
PETRO RIO SA COM NPV*	BRL	401 300	67 200	65 300	403 200	3 813 730	0.11	
PETROL BRASILEIROS COM NPV*	BRL	2 069 200	169 300	280 800	1 957 700	14 689 544	0.43	
RAIA DROGASIL SA COM NPV*	BRL	647 590	111 164	108 501	650 253	3 326 696	0.10	
RUMO SA COM NPV*	BRL	678 800			678 800	3 002 980	0.09	
SABESP CIA SANEAME COM NPV*	BRL	191 300			191 300	2 214 194	0.06	
SUZANO SA COM NPV*	BRL	402 123	60 100	60 500	401 723	4 108 042	0.12	
TELEFONICA BRASIL COM NPV*	BRL	282 400		80 300	202 100	1 813 009	0.05	
TOTVS SA COM NPV*	BRL	308 000			308 000	1 545 802	0.05	
ULTRAPAR PARTICIPA COM NPV*	BRL	425 672			425 672	1 726 154	0.05	
VALE SA COM NPV*	BRL	2 259 908	203 100	642 800	1 820 208	24 904 690	0.73	
WEG SA COM NPV*	BRL	890 720	61 900	72 000	880 620	5 764 280	0.17	
TOTAL Brazil						110 820 444	3.25	
Chile								
BCO CREDITO INVERS NPV*	CLP	30 659	9 035	3	39 691	945 971	0.03	
BCO DE CHILE ORD NPV*	CLP	24 650 001	4 637 887	5 524 882	23 763 006	2 433 465	0.07	
BCO SANTANDER-CHIL COM NPV*	CLP	39 740 978		8 708 923	31 032 055	1 348 559	0.04	
CENCOSUD SA COM NPV*	CLP	886 087			886 087	1 430 923	0.04	
COMPANIA CERVECERI COM NPV*	CLP	115 113			115 113	652 294	0.02	
EMPRESAS CMPC NPV*	CLP	658 525			658 525	1 173 449	0.03	
EMPRESAS COPEC SA NPV*	CLP	266 629		70 200	196 429	1 296 182	0.04	
ENEL AMERICAS SA COM NPV*	CLP	11 017 097			11 017 097	1 128 826	0.03	
ENEL CHILE SA COM NPV*	CLP	16 387 238			16 387 238	967 283	0.03	
S A C I FALABELLA COM NPV*	CLP	320 413			320 413	650 354	0.02	
SUDAMERICANA VAPOR NPV*	CLP	4 131 006			4 131 006	228 657	0.01	
TOTAL Chile						12 255 964	0.36	
China								
37 INTERACTIVE ENT 'A' CNY1*	CNY	121 600	186 100	121 600	186 100	526 403	0.02	
3SBIO INC USD0.00001*	HKD	650 000			650 000	578 177	0.02	
A-LIVING SMART CIT CNY1 H*	HKD	329 250		329 250				
AAC TECHNOLOGIES H USD0.01*	HKD	338 000			338 000	608 215	0.02	
AGRICULTURAL BK CH 'A' CNY1*	CNY	1 550 400	872 200		2 422 600	1 188 442	0.03	
AGRICULTURAL BK CH 'H' CNY1*	HKD	14 878 000			14 878 000	5 495 159	0.16	
AIR CHINA LTD 'A' CNY1*	CNY	93 300			93 300	102 249	0.00	
AIR CHINA LTD 'H' CNY1*	HKD	956 000			956 000	649 991	0.02	
ALIBABA HEALTH INF HKD0.01*	HKD	2 860 000		548 000	2 312 000	1 362 155	0.04	
ALUMINIUM CORP CHN 'H' CNY1*	HKD	2 742 000			2 742 000	1 468 315	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
ALUMINUM CORP CHN 'A' CNY1*	CNY	670 700			670 700	568 227	0.02	
ANGEL YEAST CO. LT 'A' CNY1*	CNY	49 200			49 200	235 240	0.01	
ANHUI CONCH CEMENT 'A' CNY1*	CNY	174 800			174 800	577 802	0.02	
ANHUI CONCH CEMENT 'H' CNY1*	HKD	709 000			709 000	1 768 740	0.05	
ANHUI GUJING DISTL 'A' CNY1*	CNY	15 800			15 800	602 413	0.02	
ANTA SPORTS PRODUC HKD0.10*	HKD	715 800	45 000	86 600	674 200	7 612 603	0.22	
ASIA - POTASH INTERNATIONAL INVESTMENT 'A' CNY1*	CNY	109 600		109 600				
BAIDU INC HKD0.000000625 A CLASS*	HKD		1 174 300		1 174 300	15 413 006	0.45	
BAIDU INC HKD0.000000625 A CLASS*	HKD	1 225 100		1 225 100				
BANK OF BEIJING CO 'A' CNY1*	CNY	816 900			816 900	509 021	0.01	
BANK OF CHENGDU CO A CNY1*	CNY	228 200			228 200	385 421	0.01	
BANK OF CHINA LTD 'A' CNY1*	CNY	1 102 800			1 102 800	587 710	0.02	
BANK OF CHINA LTD 'H' HKD1*	HKD	44 269 700		2 767 000	41 502 700	14 533 318	0.43	
BANK OF COMMUNICAT 'A' CNY1*	CNY	1 112 500			1 112 500	855 874	0.03	
BANK OF COMMUNICAT 'H' CNY1*	HKD	4 997 285		845 000	4 152 285	2 457 005	0.07	
BANK OF HANGZHOU C A CNY1*	CNY	279 500			279 500	408 665	0.01	
BANK OF JIANGSU CO A CNY1*	CNY	462 200			462 200	435 793	0.01	
BANK OF NANJING CO 'A' CNY1*	CNY	332 800			332 800	356 534	0.01	
BANK OF NINGBO CO. 'A' CNY1*	CNY	218 290			218 290	745 421	0.02	
BANK OF SHANGHAI C A CNY1*	CNY	553 900		553 900				
BAOSHAN IRON & STE 'A' CNY1*	CNY	523 400			523 400	447 723	0.01	
BEIJING CAP INTL A 'H' CNY1*	HKD	794 000			794 000	292 248	0.01	
BEIJING ENT WATER HKD0.10*	HKD	2 984 000			2 984 000	629 246	0.02	
BEIJING ENTER. INV HKD0.1*	HKD	432 000		162 000	270 000	898 896	0.03	
BEIJING NEW BLDG 'A' CNY1*	CNY	18 600			18 600	62 245	0.00	
BEIJING SINNET TEC 'A' CNY1*	CNY	207 500		207 500				
BEIJING TONGRENTAN 'A' CNY1*	CNY	69 300			69 300	486 268	0.01	
BEIJING-SHANGHAI H A CNY1*	CNY	1 103 000	713 400	1 103 000	713 400	487 422	0.01	
BOE TECHNOLOGY GP 'A' CNY1*	CNY	2 104 200		599 600	1 504 600	805 951	0.02	
BOSIDENG INTL HLDG USD0.00001*	HKD	1 470 000			1 470 000	580 515	0.02	
BY-HEALTH CO LTD 'A' CNY1*	CNY	160 400			160 400	401 542	0.01	
BYD CO 'A' CNY1*	CNY	61 300			61 300	1 998 128	0.06	
BYD CO 'H' CNY1*	HKD	453 000	149 000	49 000	553 000	16 778 136	0.49	
BYD ELECTRONIC INT NPV*	HKD	326 000	140 000		466 000	1 941 518	0.06	
CSTATE SHIPBUILDI 'A' CNY1*	CNY	179 700			179 700	635 498	0.02	
CAITONG SECURIT.CO A CNY1*	CNY	297 310			297 310	322 576	0.01	
CANSINO BIOLOGICS INC-A*	CNY	6 609		6 609				
CECEP WIND-POWER C 'A' CNY1*	CNY	656 700	197 010	853 710				
CGN POWER CO LTD CNY1*	HKD	7 899 000		1 503 000	6 396 000	1 536 753	0.05	
CHANGCHUN HIGH NEW 'A' CNY1*	CNY	8 100			8 100	172 247	0.01	
CHENGXIN LITHIUM GROUP CO LTD 'A' CNY1*	CNY	60 300			60 300	193 554	0.01	
CHIFENG JILONG GOL 'A' CNY1*	CNY		270 200	247 700	22 500	45 473	0.00	
CHINA CINDA ASSET 'H' CNY1*	HKD	6 433 000			6 433 000	624 835	0.02	
CHINA CITIC BK COR 'H' CNY1*	HKD	4 943 400			4 943 400	2 204 901	0.06	
CHINA COAL ENERGY 'H' CNY1*	HKD	1 587 000		645 000	942 000	739 192	0.02	
CHINA COMM SERVICE 'H' CNY1*	HKD	1 409 600			1 409 600	576 479	0.02	
CHINA CONCH VENTUR HKD0.01*	HKD	940 000			940 000	777 267	0.02	
CHINA CONST BK 'H' CNY1*	HKD	52 686 000	3 980 000	6 458 000	50 208 000	28 490 085	0.84	
CHINA COSCO HLDGS 'H' CNY1*	HKD	1 661 500			1 661 500	1 688 128	0.05	
CHINA EAST AIRLINE 'A' CNY1*	CNY		654 500		654 500	389 940	0.01	
CHINA EVER ENVIRON NPV*	HKD	2 067 888			2 067 888	705 629	0.02	
CHINA EVERBRIGHT B 'A' CNY1*	CNY	1 744 900			1 744 900	708 156	0.02	
CHINA EVERBRIGHT B 'H' CNY1*	HKD	2 783 000			2 783 000	793 151	0.02	
CHINA EVERGRANDE G USD0.01*	HKD	1 316 000		1 316 000				
CHINA FEIHE LTD USD0.000000025*	HKD	1 981 000			1 981 000	1 230 435	0.04	
CHINA FIBERGLASS C 'A' CNY1*	CNY	252 100			252 100	398 573	0.01	
CHINA GALAXY SECUR CNY1 H*	HKD	1 865 000			1 865 000	953 403	0.03	
CHINA GAS HOLDINGS HKD0.01*	HKD	1 664 000			1 664 000	1 495 018	0.04	
CHINA JINMAO HOLDI NPV*	HKD	4 016 000			4 016 000	492 723	0.01	
CHINA LESSO GROUP HKD0.05*	HKD	831 000		831 000				
CHINA LIFE INSURAN 'A' CNY1*	CNY	155 400	105 400	155 400	105 400	483 929	0.01	
CHINA LIFE INSURAN 'H' CNY1*	HKD	4 135 000		327 000	3 808 000	5 158 705	0.15	
CHINA LITERATURE L USD0.0001*	HKD	180 800			180 800	608 859	0.02	
CHINA LONGYUAN POW 'H' CNY1*	HKD	1 732 000			1 732 000	1 467 572	0.04	
CHINA MEDICAL SYS USD0.005(POST BOARD LOT)*	HKD	855 000			855 000	1 365 885	0.04	
CHINA MEHECO CO LTD 'A' CNY1*	CNY		223 700	223 700				
CHINA MEIDONG AUTO HKD0.1*	HKD	250 000			250 000	133 873	0.00	
CHINA MENGNIU DAIR HKD0.1*	HKD	1 726 000		110 000	1 616 000	5 276 794	0.15	
CHINA MERCHANTS BK 'A' CNY1*	CNY	710 900		88 300	622 600	2 616 960	0.08	
CHINA MERCHANTS BK 'H' CNY1*	HKD	2 230 407		226 500	2 003 907	7 631 883	0.22	
CHINA MERCHANTS EN 'A' CNY1*	CNY	448 800			448 800	394 335	0.01	
CHINA MERCHANTS PO NPV*	HKD	789 267			789 267	1 003 656	0.03	
CHINA MERCHANTS SECURITIES 'A' CNY1*	CNY	291 850			291 850	563 911	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal	
CHINA MERCHANTS SH A CNY1*	CNY	222 800			222 800	336 113	0.01		
CHINA MINSHENG BAN 'A' CNY1*	CNY	749 100			749 100	380 789	0.01		
CHINA MINSHENG BAN 'H' CNY1*	HKD	4 246 572			4 246 572	1 411 074	0.04		
CHINA MOLYBDENUM C 'H' CNY0.2*	HKD	2 217 000			2 217 000	1 320 351	0.04		
CHINA MOLYBDENUM C 'A' CNY0.2*	CNY	695 200			695 200	526 285	0.02		
CHINA NATIONAL ENG 'A' CNY1*	CNY	391 200			391 200	374 195	0.01		
CHINA NATL NUCLE.P CNY1 A*	CNY	456 600			456 600	462 958	0.01		
CHINA O/SEAS LAND HKD0.10*	HKD	2 100 000	247 500	374 000	1 973 500	3 727 773	0.11		
CHINA OILFIELD SER 'H' CNY1*	HKD	1 132 000			1 132 000	1 336 769	0.04		
CHINA PACIFIC INSU 'A' CNY1*	CNY	237 400			237 400	900 213	0.03		
CHINA PACIFIC INSU 'H' CNY1*	HKD	1 465 600		181 800	1 283 800	3 163 314	0.09		
CHINA PETROLEUM & 'A' CNY1*	USD	635 200			635 200	473 920	0.01		
CHINA PETROLEUM & 'H' CNY1*	HKD	13 982 000		1 006 000	12 976 000	6 633 438	0.19		
CHINA POWER INTL HKD1*	HKD	3 374 000			3 374 000	1 310 861	0.04		
CHINA RAILWAY GROU 'A' CNY1*	CNY	1 086 405	705 100	1 086 405	705 100	582 918	0.02		
CHINA RAILWAY GROU 'H' CNY1*	HKD	2 703 000			2 703 000	1 274 707	0.04		
CHINA RES CEMENT HKD0.1 REG S*	HKD	1 204 000			1 204 000	309 286	0.01		
CHINA RES ENT NPV*	HKD	917 412		74 000	843 412	4 462 497	0.13		
CHINA RES GAS GP L HKD0.10*	HKD	568 000		122 800	445 200	1 317 177	0.04		
CHINA RES LAND HKD0.10*	HKD	1 850 000		158 000	1 692 000	6 335 864	0.19		
CHINA RES PWR HLDG HKD1*	HKD	944 764			944 764	1 830 461	0.05		
CHINA RESOURCES MI HKD0.00001*	HKD	341 400			341 400	1 330 765	0.04		
CHINA RESOURCES P. NPV*	HKD		431 000		431 000	267 702	0.01		
CHINA SHENHUA ENER 'H' CNY1.00*	HKD	1 839 000		171 000	1 668 000	5 116 172	0.15		
CHINA SHENHUA ENERGY CO -A*	CNY	185 100			185 100	766 897	0.02		
CHINA SHIPPING DEV 'H' CNY1*	HKD		592 000		592 000	626 455	0.02		
CHINA STATE CONSTR HKD0.025*	HKD	1 238 750		450 000	788 750	844 736	0.02		
CHINA STHN AIRLINE 'A' CNY1*	CNY		516 300		516 300	436 006	0.01		
CHINA STHN AIRLINE 'H' CNY1*	HKD	1 034 000			1 034 000	488 945	0.01		
CHINA SUNTIEN GREEN ENERGY-H*	HKD	503 000		503 000					
CHINA TAIPING INSURANCE HOLDINGS CO LTD HKD0.05*	HKD	708 310			708 310	653 580	0.02		
CHINA THREE GORGES RENEWAB-A*	CNY	973 000			973 000	638 198	0.02		
CHINA TOURISM GROU 'A' CNY1*	CNY	73 600		15 700	57 900	748 465	0.02		
CHINA TRAD CHINESE NPV*	HKD	2 038 000	1 030 000	2 038 000	1 030 000	506 799	0.01		
CHINA UNITED TELECOM 'A' CNY1*	CNY	712 200			712 200	434 049	0.01		
CHINA VANKE CO 'A' CNY1*	CNY	286 400			286 400	443 409	0.01		
CHINA VANKE CO 'H' CNY1*	HKD	1 077 900	327 700	242 600	1 163 000	1 087 999	0.03		
CHINA YANGTZE POWER 'A' CNY1*	CNY	708 900	212 700		921 600	2 842 338	0.08		
CHINA ZHENHUA SCIE 'A' CNY1*	CNY	38 000	44 700	38 000	44 700	408 696	0.01		
CHINASOFT INTL LTD HKD0.05 (POST B/L CHANGE)*	HKD	1 332 000			1 332 000	965 217	0.03		
CHINASTATE CONSTRU 'A' CNY1*	CNY	1 610 200			1 610 200	1 139 754	0.03		
CHN INTL CAP (HK) CNY1 H*	HKD	729 600			729 600	1 161 825	0.03		
CHONG QING BREWERY 'A' CNY1*	CNY	18 900			18 900	202 737	0.01		
CHONG QING CHANGAN 'A' CNY1*	CNY	271 400			271 400	561 113	0.02		
CHONGQING FULING Z 'A' CNY1*	CNY	44 700	13 410		58 110	122 682	0.00		
CHONGQING SOKON IN 'A' CNY1*	CNY		100 800		100 800	1 122 449	0.03		
CHONGQING ZHIFEI B 'A' CNY1*	CNY	54 600	27 300		81 900	701 143	0.02		
CIFI HLDGS GROUP C HKD0.10*	HKD	2 048 098		2 048 098					
CITIC LIMITED NPV*	HKD	3 247 000			453 000	2 794 000	2 374 575	0.07	
CITIC SECURITIES 'A' CNY1*	CNY	533 290		111 500	421 790	1 251 289	0.04		
CITIC SECURITIES CNY1 'H'	HKD	1 159 525			1 159 525	2 255 447	0.07		
COSCO SHIPPING ENERGY 'A' CNY1*	CNY	187 300			187 300	369 067	0.01		
COSCO SHIPPING HOLDINGS CO LTD 'A' CNY1*	CNY	357 630			357 630	477 452	0.01		
COSCO SHIPPING POR HKD0.1*	HKD	1 083 200			1 083 200	652 030	0.02		
COUNTRY GARDEN HLD HKD0.10*	HKD	4 447 484	2 888 000	1 294 000	6 041 484	540 480	0.02		
CRRC CORPORATION L 'H' CNY1*	HKD	2 530 000			2 530 000	1 054 086	0.03		
CSPC PHARMACEUTICA HKD0.10*	HKD	5 183 120		488 000	4 695 120	4 098 314	0.12		
CSR CORP LTD 'A' CNY1*	CNY	815 700			815 700	595 214	0.02		
DALI FOODS GROUP C HKD0.01*	HKD	1 072 500		1 072 500					
DALIAN DAYANG TRAN 'A' CNY1*	CNY	180 809			180 809	335 522	0.01		
DAQIN RAILWAY CO 'A' CNY1*	CNY	614 800			614 800	605 718	0.02		
DO-FLUORIDE CHEMIC 'A' CNY1*	CNY	10 600	4 240		14 840	32 446	0.00		
DONG-E-E-JIAO CO 'A' CNY1*	CNY	18 300			18 300	116 030	0.00		
DONGFANG ELECT COR 'A' CNY1*	CNY		155 600		155 600	316 809	0.01		
DONGFENG MOTOR GRO 'H' CNY1*	HKD	1 864 000			1 864 000	819 487	0.02		
DONGXING SECURITIE 'A' CNY1*	CNY	208 200			208 200	227 600	0.01		
DONGYUE GROUP LTD HKD0.1*	HKD	768 000			768 000	611 487	0.02		
ENN ENERGY HOLDING HKD0.10*	HKD	452 300		41 000	411 300	3 140 758	0.09		
EVE ENERGY CO LTD 'A' CNY1*	CNY	80 152			80 152	508 418	0.01		
EVERBRIGHT SECURIT 'A' CNY1*	CNY	201 600			201 600	453 442	0.01		
FAR EAST HORIZON L HKD0.01*	HKD	1 231 000		583 000	648 000	456 315	0.01		

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
FIBERHOME TELECOMM 'A' CNY1*	CNY	155 900		155 900				
FIRST CAPITAL SECU A CNY1*	CNY	525 800			525 800	420 318	0.01	
FLAT GLASS GROUP C 'H' CNY0.25*	HKD	284 000			284 000	508 867	0.01	
FOCUS MEDIA INFORM 'A' CNY1*	CNY	644 500			644 500	609 440	0.02	
FOSHAN HAITIAN FLA 'A' CNY1*	CNY	128 143	25 629	1		791 118	0.02	
FOSUN INTL NPV*	HKD	1 666 556			1 666 556	996 790	0.03	
FOUNDER SECURITIES 'A' CNY1*	CNY	347 100		347 100				
FUYAO GLASS GROUP 'A' CNY1*	CNY	95 900			95 900	487 487	0.01	
FUYAO GLASS INDUST 'H' CNY1*	HKD	314 000			314 000	1 430 629	0.04	
GANFENG LITHIUM CO LTD 'A' CNY1*	CNY	81 900			81 900	495 557	0.01	
GCL-POLY ENERGY HL HKD0.1*	HKD		10 844 000		10 844 000	1 593 768	0.05	
GD POWER DEVELOPME 'A' CNY1*	CNY	737 900			737 900	367 029	0.01	
GEELY AUTOMOBILE H HKD0.02*	HKD	3 375 000		322 000	3 053 000	3 460 894	0.10	
GEMDALE CORP 'A' CNY1*	CNY	285 900			285 900	201 979	0.01	
GENSCRIPT BIOTECH USDO.001*	HKD	616 000			616 000	1 787 082	0.05	
GF SECURITIES CO 'A' CNY1*	CNY	266 300			266 300	540 016	0.02	
GF SECURITIES CO CNY1 H*	HKD	724 400			724 400	942 462	0.03	
GIANT NETWORK GROUP CO LTD 'A' CNY1*	CNY	122 900		122 900				
GOERTEK INC. 'A' CNY1*	CNY	115 600			115 600	284 810	0.01	
GOLDWIND SCI & TEC 'A' CNY1*	CNY	193 700			193 700	232 659	0.01	
GOLDWIND SCIENCE & TECHNOLOGY CO LTD BR*	HKD	311 400		311 400				
GREAT WALL MOTOR 'A' CNY1*	CNY	101 000			101 000	405 485	0.01	
GREAT WALL MOTOR 'H' CNY1*	HKD	1 759 750		358 500	1 401 250	1 955 582	0.06	
GREE ELEC APPLICAN 'A' CNY1*	CNY	113 000	110 500	109 300	114 200	529 483	0.02	
GREENTOWN CHINA HO HKD0.10*	HKD	419 500			419 500	406 922	0.01	
GREENTOWN SERVICE HKD0.00001*	HKD	594 000		594 000				
GUANGDONG HAID GRP 'A' CNY1*	CNY	46 000			46 000	283 112	0.01	
GUANGDONG INVEST HKD0.50*	HKD	1 512 000			1 512 000	1 031 884	0.03	
GUANGZHOU AUTOMOBIL 'H' CNY1*	HKD	1 763 891			1 763 891	825 070	0.02	
GUANGZHOU AUTOMOBIL CNY1 A*	CNY	240 600			240 600	329 431	0.01	
GUANGZHOU TINCI MA 'A' CNY1*	CNY	63 800			63 800	242 451	0.01	
GUOSEN SECURITIES 'A' CNY1*	CNY	285 900			285 900	375 439	0.01	
GUOTAI JUNAN SECUR CNY1 A*	CNY	288 200			288 200	581 669	0.02	
GUOXUAN HIGH-TECH 'A' CNY1*	CNY	50 800			50 800	157 993	0.00	
HAFEI AVIATION IND 'A' CNY1*	CNY	87 300		87 300				
HAIER SMART HOME C 'A' CNY1*	CNY	267 000			267 000	810 694	0.02	
HAITIAN INTL HLDGS HKD0.10*	HKD	431 000			431 000	1 026 741	0.03	
HAITONG SECURITIES 'A' CNY1*	CNY	245 800			245 800	328 154	0.01	
HAITONG SECURITIES 'H' CNY1*	HKD	1 234 800			1 234 800	708 567	0.02	
HANGZHOU BINJIANG 'A' CNY1*	CNY		338 900	338 900				
HANGZHOU FIRST PV 'A' CNY1*	CNY	62 076	24 830	0	86 906	303 656	0.01	
HANGZHOU HANGYANG 'A' CNY1*	CNY	37 916			37 916	171 081	0.01	
HANGZHOU SILAN MIC 'A' CNY1*	CNY	90 100			90 100	298 688	0.01	
HANSOH PHARMACEUTICAL GROUP CO LTD*	HKD	588 000			588 000	1 107 676	0.03	
HEBEI JINLIU ENERGI 'A' CNY1*	CNY	499 700		499 700				
HENAN SHUANG INVE 'A' CNY1*	CNY	85 500			85 500	306 221	0.01	
HENGAN INTL HKD0.10*	HKD	394 500		107 500	287 000	960 995	0.03	
HUADONG MEDICINE 'A' CNY1*	CNY	99 420			99 420	583 905	0.02	
HUALAN BIOLOGICAL 'A' CNY1*	CNY	92 690			92 690	297 268	0.01	
HUANENG POWER INTL 'A' CNY1*	CNY	522 500			522 500	543 341	0.02	
HUANENG POWER INTL 'H' CNY1*	HKD	2 600 000			2 600 000	1 216 164	0.04	
HUATAI SECURITIES 'A' CNY1*	CNY	234 700			234 700	514 101	0.02	
HUATAI SECURITIES 'H' CNY1*	HKD	1 054 200		425 000	629 200	823 430	0.02	
HUAXIA BANK CO 'A' CNY1*	CNY		719 200		719 200	550 351	0.02	
HUAYU AUTOMOTIVE S 'A' CNY1*	CNY	149 195			149 195	357 590	0.01	
HUBEI XINGFA CHEMI 'A' CNY1*	CNY	82 800			82 800	222 328	0.01	
HUNDSUN TECHNOLOGI 'A' CNY1*	CNY	108 811		0	108 811	462 716	0.01	
I/MONGOLIA YILI IN 'A' CNY1*	CNY	188 300			188 300	705 536	0.02	
IFLYTEK CO LTD CNY1*	CNY	160 100	69 600	160 100	69 600	433 306	0.01	
IND & COM BK CHINA 'A' CNY1*	CNY	1 611 100	853 200	859 100	1 605 200	1 037 509	0.03	
INDUSTRIAL & COM B 'H' CNY1*	HKD	31 038 405	5 159 000	2 093 000	34 104 405	16 388 386	0.48	
INDUSTRIAL BANK CO 'A' CNY1*	CNY	650 400			650 400	1 340 243	0.04	
INDUSTRIAL SECURIT 'A' CNY1*	CNY	494 260			494 260	421 446	0.01	
INSUR ELECTRONIC 'A' CNY1*	CNY	147 504		122 400	25 104	100 819	0.00	
JA SOLAR TECHNOLOGI 'A' CNY1*	CNY	96 600	38 640		135 240	414 696	0.01	
JCET GROUP CO LTD 'A' CNY1*	CNY	119 200			119 200	501 682	0.01	
JIANGSU EXPRESSWAY 'H' CNY1*	HKD	744 000			744 000	677 003	0.02	
JIANGSU HENGLI HIG 'A' CNY1*	CNY	70 486			70 486	542 267	0.02	
JIANGSU HENGRUI ME 'A' CNY1*	CNY	211 426			211 426	1 385 027	0.04	
JIANGSU KING'S LUC 'A' CNY1*	CNY	85 650	53 200	85 650	53 200	425 274	0.01	
JIANGSU SHUANGLIAN 'A' CNY1*	CNY		307 100		307 100	392 787	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
JIANGSU YANGHE BRE 'A' CNY1*	CNY	45 100			45 100	752 478	0.02	
JIANGSU YANGNONG C 'A' CNY1*	CNY		46 072		46 072	425 332	0.01	
JIANGSU YUYUE MEDI 'A' CNY1*	CNY	52 200			52 200	240 025	0.01	
JIANGSU ZHONG TIAN 'A' CNY1*	CNY	165 000			165 000	315 430	0.01	
JIANGXI COPPER CO 'A' CNY1*	CNY	130 100			130 100	326 223	0.01	
JIANGXI COPPER CO 'H' CNY1*	HKD	834 000		301 000	533 000	754 753	0.02	
JIANGXI SPECIAL EL 'A' CNY1*	CNY	126 200			126 200	206 249	0.01	
JINGSU WUJIANG CHI 'A' CNY1*	CNY	184 000			184 000	267 523	0.01	
JIUGUI LIQUOR CO 'A' CNY1*	CNY	20 100			20 100	210 061	0.01	
JOINTOWN PHARMACEU 'A' CNY1*	CNY	159 300	173 000	1	332 299	323 304	0.01	
JONJEE HI-TECH IND 'A' CNY1*	CNY	83 600			83 600	383 837	0.01	
JPMF GUANGDONG CO 'A' CNY1*	CNY	365 600			365 600	303 247	0.01	
KANGMEI PHARMACEUTICAL CO LTD*	CNY		35 472		35 472	9 064	0.00	
KINGDEE INTL SOFTW HKD0.025*	HKD	1 483 000			1 483 000	1 967 326	0.06	
KINGFA SCI.&TECH. 'A' CNY1*	CNY	204 000		204 000				
KINGSOFT CORP USDO.0005*	HKD	555 000			555 000	1 936 393	0.06	
KUANG-CHI TECHNOLO 'A' CNY1*	CNY	38 200			38 200	73 027	0.00	
KUNLUN ENERGY COMP HKD0.01*	HKD	2 362 000		668 000	1 694 000	1 411 558	0.04	
KUNLUN TECH CO LTD*	CNY		71 000		71 000	305 806	0.01	
KWEICHOW MOUTAI 'A' CNY1*	CNY	41 600	2 100	2 700	41 000	9 437 939	0.28	
LB GROUP CO LTD 'A' CNY1*	CNY	144 800			144 800	368 624	0.01	
LENOVO GROUP LTD HKD0.025*	HKD	3 826 000			3 826 000	4 449 633	0.13	
LI NING CO LTD HKD0.1*	HKD	1 335 000		113 000	1 222 000	3 748 179	0.11	
LONGFOR GROUP HLDG HKD0.10*	HKD	940 500			940 500	1 367 851	0.04	
LUXSHARE PRECISION 'A' CNY1*	CNY	240 218			240 218	1 075 681	0.03	
LUZHOU LAO JIAO CO 'A' CNY1*	CNY	59 400		14 600	44 800	1 313 801	0.04	
MEINIAN ONEHEALTH 'A' CNY1*	CNY	230 640			230 640	194 456	0.01	
MICROPORT SCIENTIF USDO.00001*	HKD	310 800			310 800	488 567	0.01	
MUYUAN FOODSTUFF C 'A' CNY1*	CNY	199 136			199 136	1 027 504	0.03	
NARI TECH DEV CO 'A' CNY1*	CNY	186 624	37 325	1	223 948	690 074	0.02	
NAURA TECHNOLOGY GROUP CO LTD 'A' CNY1*	CNY	23 700	14 400	23 700	14 400	503 737	0.01	
NAVINFO CO LTD 'A' CNY1*	CNY	195 900			195 900	267 692	0.01	
NEW CHINA LIFE INS 'H' CNY1*	HKD	496 600			496 600	1 087 816	0.03	
NEW CHINA LIFE INS 'A' CNY1*	CNY	91 300			91 300	416 696	0.01	
NEW HOPE LIUHE CO 'A' CNY1*	CNY	230 500			230 500	320 012	0.01	
NINE DRAGONS PAPER HKD0.1*	HKD	817 000			817 000	464 644	0.01	
NINESTAR CORP 'A' CNY1*	CNY	69 200			69 200	232 240	0.01	
NINGBO SHANSHAN CO 'A' CNY1*	CNY		276 800		276 800	529 536	0.02	
NINGBO TUOJU GROUP A CNY1*	CNY	53 600			53 600	471 978	0.01	
OPPEIN HOME GROUP A CNY1*	CNY	32 800		32 800				
ORIENT SECS CO LTD A CNY1*	CNY	284 672			284 672	337 261	0.01	
PANGANG GROUP VANADIUM TITANIUM 'A' CNY1*	CNY	585 700			585 700	279 320	0.01	
PEOPLE'S INSURANCE 'H' CNY1*	HKD	4 557 000			4 557 000	1 502 576	0.04	
PERFECT WORLD CO L 'A' CNY1*	CNY	125 250			125 250	205 381	0.01	
PETROCHINA CO 'A' CNY1*	CNY	669 900			669 900	651 766	0.02	
PETROCHINA CO 'H' CNY1*	HKD	11 926 000		1 070 000	10 856 000	7 075 838	0.21	
PICC PROPERTY & CA 'H' CNY1*	HKD	3 829 000	840 000	970 000	3 699 000	4 226 294	0.12	
PING AN BANK CO LT 'A' CNY1*	CNY	775 600			775 600	1 108 590	0.03	
PING AN INSURANCE 'A' CNY1*	CNY	413 800	83 300	186 900	310 200	1 926 961	0.06	
PING AN INSURANCE 'H' CNY1*	HKD	3 535 000	319 000	343 000	3 511 000	17 993 393	0.53	
POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD 'A' CNY1*	CNY	461 600			461 600	695 103	0.02	
POSTAL SAVINGS BAN 'H' CNY1*	HKD	4 662 000		760 000	3 902 000	1 780 301	0.05	
POWER CONSTR CHINA 'A' CNY1*	CNY	631 000			631 000	453 541	0.01	
QINGHAI SALT LAKE 'A' CNY1*	CNY	153 800			153 800	355 807	0.01	
RONGSHENG PETRO CH 'A' CNY1*	CNY	336 750			336 750	524 123	0.02	
S.F. HOLDING CO 'A' CNY1*	CNY	176 900			176 900	949 997	0.03	
S/BAOSIGHT SOF 'A' CNY1*	CNY	87 230	17 446		104 676	610 339	0.02	
S/DONG HUALU-HENG 'A' CNY1*	CNY	123 500			123 500	542 900	0.02	
S/INTL AIRPORT 'A' CNY1*	CNY	67 200	80 400	67 200	80 400	408 806	0.01	
S/JINJIANG INTL HO 'A' CNY1*	CNY	40 000			40 000	179 555	0.01	
S/PHARMACEUTICAL 'A' CNY1*	CNY		196 500		196 500	484 128	0.01	
S/PUDONG DEV BANK 'A' CNY1*	CNY	928 500			928 500	865 302	0.03	
SAIC MOTOR CO. LTD 'A' CNY1*	CNY	204 500			204 500	405 753	0.01	
SANAN OPTOELECTRON 'A' CNY1*	CNY		197 600		197 600	401 783	0.01	
SANJIU MEDICAL 'A' CNY1*	CNY	77 600			77 600	457 450	0.01	
SANY HEAVY EQUIPME HKD0.1*REG S*	HKD	660 000			660 000	867 111	0.03	
SANY HEAVY IND CO 'A' CNY1*	CNY	239 100			239 100	472 770	0.01	
SATELLITE CHEMICAL CO LTD 'A' CNY1*	CNY	204 898		0	204 898	455 540	0.01	
SDIC POWER HOLDING 'A' CNY1*	CNY	254 628	300 100	254 628	300 100	500 297	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
SHAANXI COAL INDUS 'A' CNY1*	CNY	249 500			249 500	614 366	0.02	
SHANDONG BUCHANG P A CNY1*	CNY	119 500			119 500	283 315	0.01	
SHANDONG GOLD MINE 'A' CNY1*	CNY	79 132			79 132	258 327	0.01	
SHANDONG WEIGAO GP 'H' CNY0.1*	HKD	1 496 000		295 600	1 200 400	1 112 249	0.03	
SHANGHAI BAIRUN FL 'A' CNY1*	CNY	82 040			82 040	295 174	0.01	
SHANGHAI FOSUN PHA 'A' CNY1*	CNY	85 000			85 000	330 332	0.01	
SHANGHAI FOSUN PHA CNY1 'H'*	HKD	246 500			246 500	568 318	0.02	
SHANGHAI FUDAN 'H' CNY0.10*	HKD		186 000	186 000				
SHANGHAI INTL PORT 'A' CNY1*	CNY	463 920			463 920	316 968	0.01	
SHANGHAI PHARMA CEU CNY1 H*	HKD	381 200			381 200	554 412	0.02	
SHANXI COKING COAL ENERGY GROUP CO LTD 'A' CNY1*	CNY	321 100			321 100	379 102	0.01	
SHANXI LU'AN ENVIR 'A' CNY1*	CNY		231 900		231 900	602 083	0.02	
SHANXI XINGHUACUN 'A' CNY1*	CNY	36 820			36 820	1 243 752	0.04	
SHEDE SPIRITS CO LTD CNY1 'A'*	CNY		22 400		22 400	352 341	0.01	
SHENGYI TECHNOLOGY CO LTD 'A' CNY1*	CNY	176 200			176 200	423 519	0.01	
SHENWAN HONGYUAN G 'A' CNY1*	CNY	742 000			742 000	445 113	0.01	
SHENZHEN INOVANCE 'A' CNY1*	CNY	87 400			87 400	721 834	0.02	
SHENZHEN OVERSEAS CHINESE TOWN CO LTD 'A' CNY1*	CNY	339 400			339 400	167 889	0.00	
SHENZHEN SALUBRIS 'A' CNY1*	CNY	100 600			100 600	447 456	0.01	
SHENZHOU INTERNATI HKD0.10*	HKD	437 300	101 900	81 700	457 500	4 487 530	0.13	
SHIJIAZHUANG YILIN 'A' CNY1*	CNY	170 900		170 900				
SHIMAO GROUP HOLDI HKD0.10*	HKD	505 000		505 000				
SHN INTL HLDGS HKD1*	HKD	789 993			789 993	519 958	0.02	
SICHUAN CHUANYOU E 'A' CNY1*	CNY	354 300	260 900	354 300	260 900	524 431	0.02	
SICHUAN KELUN PHAR 'A' CNY1*	CNY	73 500			73 500	275 797	0.01	
SICHUAN ROAD & BRI 'A' CNY1*	CNY	318 700	127 480		446 180	470 074	0.01	
SICHUAN SWELLFUN 'A' CNY1*	CNY	41 504			41 504	346 807	0.01	
SICHUAN TIANQI LIT 'A' CNY1*	CNY	48 700			48 700	366 010	0.01	
SIEYUAN ELECTRIC C 'A' CNY1*	CNY		74 800		74 800	503 805	0.01	
SINO BIOPHARMACEUT HKD0.025*	HKD	5 985 250		854 000	5 131 250	1 993 584	0.06	
SINOLINK SECURITIE 'A' CNY1*	CNY	123 700		123 700				
SINOPHARM GROUP CO CNY1*	HKD	870 000		212 800	657 200	1 570 641	0.05	
SINOTRUK (HK) LTD HKD0.10*	HKD	438 000	347 500	438 000	347 500	653 733	0.02	
SONGCHENG PERFORMA 'A' CNY1*	CNY	180 000			180 000	270 316	0.01	
SPRING AIRLINES CO 'A' CNY1*	CNY		64 100		64 100	479 561	0.01	
SUNAC CHINA HLDGS HKD0.10 'REG S'*	HKD	1 706 000		1 706 000				
SUNGROW POWER SUPP 'A' CNY1*	CNY	61 400			61 400	706 032	0.02	
SUNNY OPTICAL TECH HKD0.10*	HKD	383 100	59 600	36 100	406 600	3 406 261	0.10	
SUNWODA ELECTRONIC 'A' CNY1*	CNY	61 000			61 000	134 202	0.00	
SUZHOU TA AND A UL 'A' CNY1*	CNY	42 300	12 690		54 990	204 312	0.01	
TCL TECHNOLOGY GRO 'A' CNY1*	CNY	538 700	53 870		592 570	318 225	0.01	
TEBIAN ELECTRIC AP 'A' CNY1*	CNY	157 100	47 130		204 230	390 426	0.01	
TENCENT HLDGS LIJI HKD0.0002*	HKD	3 497 800	436 200	410 600	3 523 400	130 226 118	3.82	
THUNDER SOFTWARE T CNY1 A*	CNY	18 000			18 000	172 643	0.01	
TIANJIN ZHONGHUAN 'A' CNY1*	CNY	139 800	34 950		174 750	440 809	0.01	
TINGYI(CAYMAN ISL) USD 0.005*	HKD	1 046 000			1 046 000	1 387 608	0.04	
TONGKUN GROUP CO L 'A' CNY1*	CNY		247 500		247 500	488 364	0.01	
TONGWEI CO 'A' CNY1*	CNY	146 900			146 900	548 007	0.02	
TOPCHOICE MEDICAL 'A' CNY1*	CNY	21 500			21 500	263 091	0.01	
TRAVELSKY TECHNOLO 'H' CNY1*	HKD	688 000			688 000	1 085 029	0.03	
TSINGTAO BREWERY 'A' CNY1*	CNY	35 005			35 005	399 744	0.01	
TSINGTAO BREWERY 'H' CNY1*	HKD	342 000			342 000	2 591 902	0.08	
UNI-PRESIDENT CHIN HKD0.01*	HKD	1 102 000		354 000	748 000	509 526	0.01	
UNIGROUP GUOXIN MICROELECTRONICS CO LTD 'A' CNY1*	CNY	45 220	30 200	45 220	30 200	310 745	0.01	
UNISPLENDOR CO. L 'A' CNY1*	CNY	91 980			91 980	246 475	0.01	
VINDA INTERNATIONAL HKD0.1*	HKD	122 000			122 000	301 546	0.01	
WALVAX BIOTECHNOLO 'A' CNY1*	CNY	81 000			81 000	257 673	0.01	
WANHUA CHEMICAL GR 'A' CNY1*	CNY	107 300			107 300	1 302 010	0.04	
WANT WANT CHINA HO USD0.02*	HKD	2 833 000			2 833 000	1 759 627	0.05	
WEICHAI POWER CO 'A' CNY1*	CNY	308 100			308 100	584 363	0.02	
WEICHAI POWER CO 'H' CNY1*	HKD	1 033 400			1 033 400	1 545 227	0.05	
WESTERN SECURITIES 'A' CNY1*	CNY	243 600			243 600	221 694	0.01	
WINGTECH TECHNOLOG 'A' CNY1*	CNY	41 900			41 900	284 960	0.01	
XJIANG GUANGHUI I 'A' CNY1*	CNY	241 500			241 500	247 503	0.01	
XI AN AERO-ENGINE 'A' CNY1*	CNY	144 100			144 100	696 073	0.02	
XPENG INC - CLASS A SHARES*	HKD		557 800		557 800	4 120 446	0.12	
YADEA GROUP HOLDIN USD0.0001*	HKD	538 000			538 000	983 232	0.03	
YANZHOU COAL MININ 'A' CNY1*	CNY	110 800	55 400		166 200	443 315	0.01	
YANZHOU COAL MININ 'H' CNY1*	HKD	844 000	422 000		1 266 000	2 200 445	0.06	
YIBIN WULIANGYE 'A' CNY1*	CNY	127 000			127 000	2 707 260	0.08	

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YONGXING SPECIAL 5 A 'CNY1*	CNY	14 900	4 470		19 370	132 211	0.00	
YONYOU SOFTWARE CO 'A'CNY1*	CNY	157 274			157 274	351 809	0.01	
YOUNGOR GROUP CO 'A'CNY1*	CNY		531 100		531 100	489 871	0.01	
YUAN LONGPING HIGH 'A'CNY1*	CNY	105 800			105 800	238 256	0.01	
YUNDA HOLDING CO L 'A'CNY1*	CNY	95 056			95 056	118 331	0.00	
YUNNAN ALUMINIUM 'A'CNY1*	CNY	282 600			282 600	537 543	0.02	
YUNNAN BAIYAO GRP 'A'CNY1*	CNY	61 460			61 460	427 056	0.01	
YUNNAN YUTIANHUA 'A'CNY1*	CNY	144 900			144 900	329 674	0.01	
ZHANGZHOU PIENZEH 'A'CNY1*	CNY	18 300			18 300	625 662	0.02	
ZHAOJIN MINING IND 'H'CNY1*	HKD	618 000			618 000	772 441	0.02	
ZHEJIANG CHINT ELE CNY1'A*	CNY	90 800			90 800	286 491	0.01	
ZHEJIANG DAHUA TEC 'A'CNY1*	CNY	132 700			132 700	369 916	0.01	
ZHEJIANG EXPRESS 'H'CNY1*	HKD	526 000			526 000	395 949	0.01	
ZHEJIANG HUAYOU CO 'A'CNY1*	CNY	56 746			56 746	285 277	0.01	
ZHEJIANG NHU CO 'A'CNY1*	CNY	160 900			160 900	355 743	0.01	
ZHEJIANG SANHUA CO 'A'CNY1*	CNY		127 200		127 200	464 783	0.01	
ZHEJIANG SUPOR COO 'A'CNY1*	CNY	52 600			52 600	360 317	0.01	
ZHONGJI INNOLIGHT 'A'CNY1*	CNY		43 500		43 500	521 601	0.02	
ZHONGJIN GOLD CO 'A'CNY1*	CNY		371 500		371 500	555 872	0.02	
ZHONGSHENG GROUP H HKD0.0001 REG'S*	HKD	332 000			332 000	765 442	0.02	
ZHUZHOU CRRC TIMES 'H'CNY1*	HKD	265 800			265 800	857 737	0.03	
ZHUZHOU KIBING GRO 'A'CNY1*	CNY	76 900			76 900	83 855	0.00	
ZIJIN MINING GROUP 'H'CNY0.1*	HKD	3 485 000		664 000	2 821 000	4 384 040	0.13	
ZIJIN MINING GROUP 'A'CNY0.1*	CNY	832 500			832 500	1 415 162	0.04	
ZOOMLION HEAVY INDUS CNY1 H*	HKD	467 000		467 000				
ZTE CORP 'A'CNY1*	CNY	143 500			143 500	512 773	0.02	
ZTE CORP 'H'CNY1*	HKD	408 152			408 152	906 587	0.03	
TOTAL China						584 732 637	17.15	
Colombia								
BANCOLOMBIA SA COP500*	COP	6 706			6 706	47 577	0.00	
TOTAL Colombia						47 577	0.00	
Czech Republic								
CEZ CZK100*	CZK	85 332	26 431	28 386	83 377	3 562 185	0.10	
KOMERCNI BANKA CZK100*	CZK	46 014			46 014	1 345 554	0.04	
MONETA MONEY BANK CZK1*	CZK	306 212	303 598	306 212	303 598	1 171 099	0.03	
TOTAL Czech Republic						6 078 838	0.18	
Greece								
ALPHA SVCS & HLDGS EURO.3(REV SPLIT)*	EUR	1 334 788			1 334 788	1 989 328	0.06	
EUROBANK ERGASIS EURO.23*	EUR	1 515 476			1 515 476	2 470 065	0.07	
JUMBO SA EURO.88*	EUR	68 444			68 444	1 798 504	0.05	
OPAP(ORG OF FOOTB) EURO.30 (CR)*	EUR	133 026		36 327	96 699	1 635 373	0.05	
OTE(HELLENIC TLCM) EUR2.83(CR)*	EUR	144 064	23 823	68 321	99 566	1 392 342	0.04	
TERNA ENERGY SA EURO.30*	EUR		17 780	17 780				
TOTAL Greece						9 285 613	0.27	
Hong Kong								
ALIBABA PICTURES G HKD0.25*	HKD	8 310 000		8 310 000				
CHINA OVERSEAS PRO HKD0.001*	HKD	505 000			505 000	438 227	0.01	
CHOW TAI FOOK JEWE HKD1*	HKD		1 023 200		1 023 200	1 443 668	0.04	
HUA HONG SEMICONDU NPV*	HKD	313 000			313 000	768 039	0.02	
KINGBOARD LAMINATES HOLDING*	HKD	488 000			488 000	457 153	0.01	
MINITH GRP HKD0.1*	HKD	348 000			348 000	775 646	0.02	
ORIENT O/SEAS INTL USD0.10*	HKD	73 500			73 500	926 664	0.03	
WHARF(HLDGS) HKD1*	HKD	687 000		687 000				
XINYI SOLAR HLDGS HKD0.10*	HKD	2 596 114			2 596 114	1 526 228	0.04	
XTEP INTERNATIONAL HKD0.01*	HKD	782 500			782 500	710 036	0.02	
TOTAL Hong Kong						7 045 662	0.21	
Hungary								
GEDEON RICHTER PLC HUF100*	HUF	72 444			72 444	1 694 852	0.05	
MOL HUNGARIAN OIL HUF125(POST SUB-DIVISION)*	HUF	197 117			197 117	1 564 957	0.05	
OTP BANK HUF100*	HUF	130 644			130 644	4 850 665	0.14	
TOTAL Hungary						8 110 474	0.24	

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India								
ABB LTD (INDIA) INR2 (POST SUBDIVISION)*	INR		22 066		22 066	1 089 084	0.03	
ACC LTD INR10*	INR	31 339		31 339				
ADANI ENTERPRISES INR1*	INR	155 000	11 039	82 353	83 686	2 306 425	0.07	
ADANI GREEN ENERGY INR10*	INR	168 489			168 489	1 844 887	0.05	
ADANI PORTS & SPECIAL ECONOMIC ZONE LTD INR2*	INR	289 450			289 450	2 728 192	0.08	
ADANI POWER LTD INR10*	INR	493 315			493 315	2 151 101	0.06	
ADANI TRANSMISSION INR1*	INR	158 205		158 205				
AMBUJA CEMENTS LTD INR2*	INR	313 657			313 657	1 599 012	0.05	
APOLLO HOSPITALS INR5*	INR	55 844			55 844	3 232 843	0.09	
ASHOK LEYLAND INR1*	INR		806 591		806 591	1 624 638	0.05	
ASIAN PAINTS LTD INR1*	INR	219 762	14 683	31 743	202 702	7 293 340	0.21	
ASTRAL LTD INR1*	INR		62 337		62 337	1 385 683	0.04	
AU SMALL FINANCE B INR10*	INR	69 977			69 977	562 363	0.02	
AUROBINDO PHARMA INR1*	INR	176 030	71 899	104 865	143 064	1 459 701	0.04	
AXIS BANK INR2*	INR	1 271 361	139 270	155 076	1 255 555	14 806 452	0.43	
BAJAJ AUTO LTD INR10*	INR	39 475		11 091	28 384	1 811 629	0.05	
BAJAJ FINANCE LTD INR2*	INR	155 070	5 955	18 509	142 516	12 825 349	0.38	
BAJAJ HOLDINGS AND INVESTMENTLTD INR10*	INR		10 444		10 444	868 856	0.03	
BALKRISHNA INDS INR2.00*	INR	47 403			47 403	1 453 995	0.04	
BANDHAN BANK LTD*	INR	450 228	157 528	187 857	419 899	1 080 023	0.03	
BERGER PAINTS INR1*	INR	154 235	30 847	1	185 081	1 241 746	0.04	
BHARAT ELECTRONICS INR1*	INR	2 120 568			2 120 568	3 393 826	0.10	
BHARAT FORGE INR2*	INR	146 402			146 402	1 792 423	0.05	
BHARAT PETROL CORP INR10*	INR	475 485		129 732	345 753	1 450 349	0.04	
BHARTI AIRTEL LTD INR5*	INR	1 243 169	44 935	106 851	1 181 253	12 973 264	0.38	
BIOCON INR5*	INR	205 267		205 267				
BK OF BARODA INR2*	INR		504 637		504 637	1 189 182	0.03	
CG POWER AND INDUS INR2*	INR		262 700		262 700	1 230 853	0.04	
CIPLA INR2*	INR	260 889			260 889	3 760 167	0.11	
COLGATE-PALM (IND) INR1.00*	INR	64 198			64 198	1 629 880	0.05	
CUMMINS INDIA INR2*	INR		58 346		58 346	1 174 891	0.03	
DABUR INDIA LTD INR1*	INR	328 123	80 026	75 732	332 417	2 111 674	0.06	
DIVI'S LABORATORIE INR2.00*	INR	75 058		14 538	60 520	2 462 960	0.07	
DLF LIMITED INR2*	INR	374 585			374 585	2 535 213	0.07	
DR REDDYS LABS INR5*	INR	65 266	9 088	18 867	55 487	3 577 153	0.10	
GAIL INDIA LTD INR10*	INR	1 261 288			1 261 288	1 810 307	0.05	
GODREJ CONSUMER PR INR1*	INR	222 481	39 328	48 133	213 676	2 545 493	0.07	
GODREJ PROPERTIES INR5*	INR	77 590			77 590	1 546 651	0.05	
GRASIM INDUSTRIES INR2*	INR	155 521		27 661	127 860	2 897 395	0.08	
HAVELLS INDIA INR1*	INR	145 279			145 279	2 174 419	0.06	
HCL TECHNOLOGIES INR2*	INR	598 108		90 473	507 635	7 779 870	0.23	
HDFC LIFE INSURANC INR10*	INR	516 029			516 029	3 832 468	0.11	
HERO MOTOCORP INR2*	INR	59 102			59 102	2 192 294	0.06	
HINDALCO INDS INR1*	INR	751 020		91 151	659 869	3 641 777	0.11	
HINDUSTAN PETROL INR10*	INR	406 567			406 567	1 209 562	0.04	
HINDUSTAN UNILEVER INR1*	INR	460 303	49 384	67 447	442 240	13 194 099	0.39	
HOUSING DEVEL FIN INR2*	INR	966 896	30 699	997 595				
ICICI BANK INR2*	INR	2 860 484	309 947	424 465	2 745 966	30 189 259	0.89	
ICICI LOMBARD GEN INR10*	INR	110 731	33 675		144 406	2 382 752	0.07	
ICICI PRUDENTIAL L INR10*	INR	188 054			188 054	1 186 366	0.03	
IDFC FIRST BANK INR10*	INR		1 596 630		1 596 630	1 585 915	0.05	
INDIAN HOTELS INR1 (POST SUBDIVISION)*	INR		462 840		462 840	2 131 342	0.06	
INDIAN OIL CORP INR10*	INR	1 920 532		539 029	1 381 503	1 488 382	0.04	
INDRAPRASTHA GAS INR2 (POST SUBDIVISION)*	INR	204 256			204 256	938 007	0.03	
INDUS TOWERS LTD INR10*	INR	466 596		466 596				
INFO EDGE INR10*	INR	37 770			37 770	1 852 804	0.05	
INFOSYS LTD INR5*	INR	1 883 578	96 016	247 233	1 732 361	28 472 236	0.83	
ITC INR1*	INR	1 641 679	90 804	166 590	1 565 893	8 057 154	0.24	
JINDAL STEEL & PWR INR1.00*	INR	245 251			245 251	1 866 952	0.05	
JSW STEEL LTD INR1*	INR	389 298		60 527	328 771	2 907 689	0.09	
KOTAK MAHINDRA BAN INR5*	INR	317 624	314 947	50 712	581 859	12 155 906	0.36	
LUPIN LTD INR2*	INR	133 986			133 986	1 815 501	0.05	
MAHINDRA &MAHINDRA INR5*	INR	493 633	31 360	39 019	485 974	8 513 720	0.25	
MARICO LTD INR1*	INR	255 570			255 570	1 646 987	0.05	
MARUTI UDYOG INR5*	INR	66 053	14 571	10 374	70 250	8 768 557	0.26	
MOTHERSON SUMI SYS INR1*	INR	933 846	294 876		1 228 722	1 356 986	0.04	
MPHASIS BFL LTD INR10*	INR	50 360			50 360	1 284 363	0.04	
MRF INR10*	INR	912			912	1 186 273	0.03	
MUTHOOT FINANCE LT INR10*	INR	71 557			71 557	1 116 172	0.03	

Security		31.10.2022			31.10.2023		Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal				
NESTLE INDIA INR10*	INR	17 436	1 917	2 614	16 739	4 872 357	0.14		
NTPC LTD INR10*	INR	2 035 682	475 249	262 546	2 248 385	6 367 729	0.19		
OIL & NATURAL GAS INR5*	INR	1 548 819	503 662	310 315	1 742 166	3 895 137	0.11		
PAGE INDUSTRIES LT INR10*	INR	3 124			3 124	1 418 931	0.04		
PETRONET LNG INR10*	INR	314 858			314 858	754 823	0.02		
PI INDUSTRIES INR1*	INR	36 394			36 394	1 486 752	0.04		
PIDILITE INDUSTRIES INR1(POST SUBDIVISION)*	INR	84 717			84 717	2 501 051	0.07		
POWER FINANCE CORP INR10*	INR		570 824	1	570 823	1 690 693	0.05		
POWER GRID CORP ORD INR10*	INR	1 725 567	988 733	199 140	2 515 160	6 106 741	0.18		
RELIANCE INDS INR10(100%DEMAT)*	INR	1 699 534	93 212	192 176	1 600 570	43 982 694	1.29		
SHREE CEMENT INR10*	INR	6 167			6 167	1 900 277	0.06		
SHIRAM FINANCE LIMITED*	INR	113 535	55 952	30 137	139 350	3 146 301	0.09		
SIEMENS INDIA LTD INR2 (POST SUBDIVISION)*	INR	42 710			42 710	1 708 708	0.05		
SRF LIMITED INR10*	INR	74 449			74 449	1 963 012	0.06		
STATE BK OF INDIA INR1*	INR	991 972	80 609	107 219	965 362	6 557 395	0.19		
SUN PHARMACEUTICAL INR1*	INR	526 696	36 866	41 845	521 717	6 821 399	0.20		
SUPREME INDUSTRIES INR2*	INR	29 642			29 642	1 541 311	0.05		
TATA CONSULTANCY S INR1*	INR	516 743	29 147	60 029	485 861	19 658 525	0.58		
TATA ELXSI INR10*	INR	18 195			18 195	1 666 378	0.05		
TATA MOTORS LTD. INR 2*	INR	913 678	72 834	97 983	888 529	6 708 890	0.20		
TATA POWER CO LTD INR1*	INR	726 615	198 719	221 322	704 012	2 023 875	0.06		
TECH MAHINDRA INR5*	INR	308 366		38 350	270 016	3 674 913	0.11		
TITAN COMPANY LTD INR1*	INR	192 920	30 833	37 767	185 986	7 125 140	0.21		
TORRENT PHARM INR5*	INR	57 168			57 168	1 321 249	0.04		
TRENT INR1*	INR	130 603		37 118	93 485	2 419 351	0.07		
TUBE INVESTMENTS O INR1*	INR		56 496		56 496	2 137 598	0.06		
TVS MOTOR CO INR1*	INR		117 849		117 849	2 251 706	0.07		
ULTRATECH CEMENT LTD INR10*	INR	59 236	15 615	12 237	62 614	6 333 878	0.19		
UPL LIMITED INR2*	INR	296 719		58 629	238 090	1 545 635	0.05		
VARUN BEVERAGES INR10*	INR		117 183	117 183					
VEDANTA LTD INR1*	INR	461 826			461 826	1 201 453	0.04		
WIPRO INR2*	INR	765 082	110 763	137 947	737 898	3 383 782	0.10		
TOTAL India						422 542 488	12.39		
Indonesia									
ADARO ENERGY TBK IDR100*	IDR	7 683 100			7 683 100	1 238 196	0.04		
ANEKA TAMBANG IDR100*	IDR	4 333 600			4 333 600	465 143	0.01		
BANK CENTRAL ASIA IDR62.5*	IDR	30 292 700	1 832 600	2 331 400	29 793 900	16 411 504	0.48		
BK MANDIRI IDR250*	IDR	10 477 532	18 911 664	10 477 532	18 911 664	6 756 295	0.20		
BK RAKYAT IDR250*	IDR	38 736 563	3 374 100	5 876 700	36 233 963	11 313 852	0.33		
CHAROEN POKPHAND IDR10*	IDR	4 064 100			4 064 100	1 483 902	0.04		
GUDANG GARAM(PERUS IDR500)*	IDR	259 600		259 600					
INDOFOOD CBP SUKSE IDR50*	IDR	1 754 800		716 400	1 038 400	676 578	0.02		
INDOFOODS SUKSES M IDR100*	IDR	2 468 300			2 468 300	1 033 315	0.03		
KALBE FARMA IDR10*	IDR	10 477 600			10 477 600	1 114 709	0.03		
P.T. ASTRA INTL IDR50*	IDR	11 907 100		1 366 000	10 541 100	3 832 224	0.11		
PT BANK NEGARA IND LKD SH5(IDR7500 & IDR375)*	IDR	4 548 253	7 369 306	4 548 253	7 369 306	2 222 159	0.07		
SARANA MENARA NUSA IDR10*	USD	11 945 900			11 945 900	669 301	0.02		
SEMEN INDONESIA IDR100*	IDR	1 682 900	240 089		1 922 989	738 447	0.02		
SUMBER ALFARIA IDR10*	IDR	9 060 800			9 060 800	1 648 456	0.05		
TELKOM INDONESIA SER'B'IDR50*	IDR	27 766 100		2 486 700	25 279 400	5 553 991	0.16		
TOWER BERSAMA INFR IDR100*	IDR	1 306 612		1 306 612					
UNILEVER INDONESIA IDR10*	IDR	3 806 500			3 806 500	867 456	0.03		
UTD TRACTORS IDR250*	IDR	936 464			936 464	1 481 188	0.04		
VALE INDONESIA TBK IDR25*	IDR	944 000			944 000	294 164	0.01		
TOTAL Indonesia						57 800 881	1.69		
Kuwait									
AGILITY PUBLIC WAR KWDO.100*	KWD	930 004		275 357	654 647	1 112 403	0.03		
BOUBYAN BANK KWDO.10*	KWD	656 926	39 416	1	696 341	1 318 223	0.04		
GULF BNK OF KUWAIT KWDO.1*	KWD	461 287	23 064	0	484 351	370 832	0.01		
KUWAIT FINANCE HOU KWDO.1*	KWD	4 074 328	579 460	338 546	4 315 242	9 535 214	0.28		
MABANEE CO KWDO.1*	KWD	250 903	15 054	0	265 957	708 818	0.02		
MOBILE TEL SYSTEMS KWDO.1*	KWD	1 392 289		194 366	1 197 923	1 861 415	0.05		
TOTAL Kuwait						14 906 905	0.44		
Luxembourg									
REINET INVESTMENTS ORD NPV*	ZAR	97 257		18 620	78 637	1 624 427	0.05		
TOTAL Luxembourg						1 624 427	0.05		

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Malaysia								
AMMB HOLDINGS BHD MYR1*	MYR	1 117 400			1 117 400	895 890	0.03	
AXIATA GROUP BHD MYR1*	MYR	1 573 124			1 573 124	719 784	0.02	
CELCOMDIGI BHD*	MYR	1 859 100			1 859 100	1 650 539	0.05	
CIMB GROUP HOLDINGS BHD MYR1*	MYR	3 618 390	78 891	396 000	3 301 281	3 956 410	0.12	
DIALOG GROUP MYR0.10*	MYR	2 346 686			2 346 686	1 058 952	0.03	
GAMUDA BERHAD MYR1*	MYR		899 653		899 653	876 144	0.03	
GENTING BHD MYR0.10*	MYR	1 117 300			1 117 300	945 056	0.03	
GENTING MALAYSIA B MYR0.10*	MYR	2 077 300			2 077 300	1 055 109	0.03	
HAP SENG CONSOLID MYR1*	MYR	455 400		455 400				
HARTALEGA HOLDINGS MYR0.5*	MYR	1 124 700		1 124 700				
HONG LEONG BANK MYR1*	MYR	331 619			331 619	1 350 280	0.04	
HONG LEONG FINANSI MYR1*	MYR	237 203		237 203				
IHH HEALTHCARE BHD NPV*	MYR	1 252 000		382 100	869 900	1 095 477	0.03	
INARI AMERTRON BHD MYR0.1*	MYR	1 216 600			1 216 600	727 738	0.02	
IOI CORP MYR0.50*	MYR	1 119 600			1 119 600	923 503	0.03	
KUALA LUMPUR KEPG MYR1*	MYR	319 600		69 600	250 000	1 153 321	0.03	
MALAYAN BKG BERHAD MYR1*	MYR	2 057 412	545 100	536 000	2 066 512	3 912 255	0.11	
MALAYAN BKG BERHAD MYR1*	USD	671 832			671 832	1 271 891	0.04	
MALAYSIA AIRPORTS MYR1*	MYR	593 982	2 485	208 700	387 767	601 448	0.02	
MAXIS BHD MYR0.10*	MYR	1 096 200			1 096 200	911 103	0.03	
MISC BERHAD MYR1*	MYR	821 700			821 700	1 250 357	0.04	
NESTLE (MALAYSIA) MYR1*	MYR	30 800			30 800	800 302	0.02	
PETRONAS CHEMICALS MYR0.10*	MYR	1 262 300			1 262 300	1 944 649	0.06	
PETRONAS DAGANGAN MYR1*	MYR	178 400			178 400	855 961	0.03	
PETRONAS GAS MYR1*	MYR	448 600			448 600	1 619 461	0.05	
PPB GROUP BERHAD MYR1*	MYR	243 280			243 280	775 106	0.02	
PRESS METAL ALUMIN NPV*	MYR	1 798 600			1 798 600	1 857 301	0.05	
PUBLIC BK BHD MYR1*	MYR	7 895 600		534 900	7 360 700	6 426 805	0.19	
QL RESOURCES BHD MYR0.25*	MYR	998 100			998 100	1 158 462	0.03	
RHB BANK BHD NPV*	MYR	576 990	11 951		588 941	689 745	0.02	
RHB BANK BHD NPV*	USD	227 792	4 718		232 510	272 307	0.01	
SIME DARBY BHD MYR0.50*	MYR	1 587 106			1 587 106	762 824	0.02	
SIME DARBY PLANTAT MYR0.5*	MYR	1 101 851			1 101 851	1 003 680	0.03	
TELEKOM MALAYSIA MYR0.7*	MYR	259 100			259 100	275 714	0.01	
TENAGA NASIONL BHD MYR1*	MYR	1 281 175			1 281 175	2 662 112	0.08	
TOP GLOVE CORP BHD MYR0.50*	MYR	3 291 000		3 291 000				
TOTAL Malaysia						45 459 684	1.33	
Mexico								
ALFA SA DE CV SER'A'NPV*	MXN	1 438 100			1 438 100	895 377	0.03	
ARCA CONTINENTAL COM NPV*	MXN	243 199	115 000	61 800	296 399	2 654 341	0.08	
BANCO DEL BAJIO COM MXN2 SER'O**	MXN		353 700		353 700	1 081 104	0.03	
FIBRA UNO TRUST UNIT MXN0.010*	MXN	1 653 600			1 653 600	2 507 009	0.07	
FOMENTO ECONOMICO UNITS (REP 1'B' & 4'D' SHS)*	MXN	1 075 572	100 100	126 000	1 049 672	11 864 846	0.35	
GPO AEROPORTUARIO SER'B'NPV*	MXN	106 925			106 925	2 301 319	0.07	
GPO BIMBO SA DE CV SER'A'NPV*	MXN	841 606		106 300	735 306	2 988 797	0.09	
GPO CARSO SA DE CV COM SER'A1'NPV*	MXN	236 500			236 500	1 506 012	0.04	
GPO FIN INBURSA SA COM SER'O' MXN0.827422*	MXN	1 376 429		246 800	1 129 629	2 326 461	0.07	
GPO MEXICO SA SER'B'COM NPV*	MXN	1 708 813		120 500	1 588 313	6 469 210	0.19	
GPO TELEvisa SAB CPO'S 25'A'22'B'35'D'35'L**	MXN	1 447 034			1 447 034	662 880	0.02	
GRUMA SA DE CV COM SER'B' NPV*	MXN	110 825			110 825	1 925 947	0.06	
GRUPO AEROPORTUARI SER'B' NPV*	MXN	206 900		30 000	176 900	2 060 812	0.06	
GRUPO FINANCIERO BANORTE SAB DE CV COM SER'O'NPV*	MXN	1 441 488	117 700	201 500	1 357 688	11 004 094	0.32	
INDS PENOLES NPV*	MXN	98 465			98 465	1 097 770	0.03	
KIMBERLY CLARK MEX COM SER'A'NPV*	MXN	989 000		225 300	763 700	1 398 121	0.04	
PROMOTORA Y OPERAD COM NPV*	MXN	162 530		33 030	129 500	1 058 639	0.03	
WAL-MART DE MEXICO COM NPV*	MXN	2 903 700	573 500	623 800	2 853 400	10 199 407	0.30	
TOTAL Mexico						64 002 149	1.88	
Peru								
CREDECORP COM USD5*	USD	40 564	3 600	10 800	33 364	4 169 165	0.12	
TOTAL Peru						4 169 165	0.12	
Philippines								
ABOITIZ EQUITY VEN PHP1*	PHP	950 450			950 450	767 194	0.02	
AYALA CORP PHP50*	PHP	146 714			146 714	1 565 656	0.05	
AYALA LAND INC PHP1*	PHP	4 244 960		954 000	3 290 960	1 615 320	0.05	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
BDO UNIBANK INC PHP10*	PHP	1 092 477	218 495	0	1 310 972	2 945 875	0.09	
BK OF PHILIP ISLAN PHP10*	PHP	1 107 234	99 241	24 802	1 181 673	2 093 023	0.06	
GLOBE TELECOM INC PHP50*	PHP	23 521		23 521				
GT CAPITAL HOLDING PHP10*	PHP	64 322		64 322				
INTL CONTAINER TER PHP1*	PHP	633 480			633 480	2 246 320	0.07	
JG SUMMIT HLDGS PHP1*	PHP	1 769 120			1 769 120	1 145 844	0.03	
JOLLIBEE FOODS PHP1*	PHP	296 070			296 070	1 069 692	0.03	
MANILA ELECTRIC CO PHP10*	PHP	103 080			103 080	644 931	0.02	
METRO BANK & TRUST PHP20*	PHP	1 299 943			1 299 943	1 198 220	0.04	
METRO PACIFIC INVE PHP1*	PHP	8 018 500		8 018 500				
PLDT INC PHP5*	PHP	59 250			59 250	1 263 527	0.04	
SM INVEST CORP PHP10*	PHP	173 483		30 910	142 573	2 012 707	0.06	
SM PRIME HLDGS PHP1*	PHP	5 753 600			5 753 600	3 042 087	0.09	
UNIVERSAL ROBINA PHP1*	PHP	556 980			556 980	1 072 928	0.03	
TOTAL Philippines						22 683 323	0.67	
Poland								
BK PEKAO PLN1*	PLN	128 902		25 568	103 334	3 131 408	0.09	
BUDIMEX PLN5*	PLN		4 830		4 830	538 704	0.02	
CD PROJEKT SA PLN1.00*	PLN	47 904		17 359	30 545	761 088	0.02	
CYFROWY POLSAT SA PLNO.04*	PLN	143 699			143 699	447 226	0.01	
DINO POLSKA SA PLNO.10*	PLN	28 549		4 538	24 011	2 270 618	0.07	
KGHM POLSKA MIEDZ PLN10 BR*	PLN	82 524		15 899	66 625	1 774 717	0.05	
LPP SA PLN2*	PLN	522			522	1 679 715	0.05	
MBANK SA PLN4*	PLN	5 815			5 815	717 285	0.02	
ORANGE POLSKA SA PLN3*	PLN	336 535		336 535				
ORLEN SA BR*	PLN	237 781	161 068	102 768	296 081	4 672 375	0.14	
PGE POLSKA GRUPA PLN10.25*	PLN	499 921			499 921	865 786	0.03	
POL GORN NAFT I GA PLN1*	PLN	832 486		832 486				
POWSZECHNA KASA OS PLN1*	PLN	491 262	143 715	152 552	482 425	4 982 234	0.15	
POWSZECHNY ZAKLAD UBEZPIECZEN SA PLN1*	PLN	311 280	110 017	63 666	357 631	4 040 534	0.12	
SANTANDER BANK POL PLN10.00*	PLN	19 514			19 514	2 113 476	0.06	
TOTAL Poland						27 995 167	0.82	
Qatar								
BARWA REAL ESTATE QAR1*	QAR	824 580			824 580	572 971	0.02	
COMM BK OF QATAR QAR1*	QAR	1 595 874			1 595 874	2 246 759	0.07	
INDUSTRIES OF QATA QAR1*	QAR	813 597	129 884	141 027	802 454	2 693 213	0.08	
MASRAF AL-RAYAN QAR10*	QAR	3 290 408		684 131	2 606 277	1 503 208	0.04	
MESAIEED PETROCHEM QAR1*	QAR	3 098 382			3 098 382	1 353 042	0.04	
OOREDOO QAR1*	QAR	626 695		109 880	516 815	1 403 818	0.04	
QATAR ELECT & WATER QAR1*	QAR	225 380			225 380	1 023 836	0.03	
QATAR FUEL CO QAR10*	QAR	325 807			325 807	1 328 820	0.04	
QATAR GAS TRANSPOR QAR1*	QAR	1 098 262			1 098 262	1 061 764	0.03	
QATAR INT ISLAM BK QAR1*	QAR	307 333	116 560		423 893	1 076 905	0.03	
QATAR ISLAMIC BANK QAR10*	QAR	890 722		98 257	792 465	3 787 116	0.11	
QATAR NATIONAL BK QAR10*	QAR	2 578 226	119 866	243 591	2 454 501	10 037 770	0.29	
TOTAL Qatar						28 089 222	0.82	
Russia								
ALROSA ZAO RUB0.50(RUB)*	RUB	1 615 391			1 615 391	0	0.00	
GAZPROM PJSC RUB5(RUB)*	RUB	6 671 617			6 671 617	0	0.00	
INTER RAO UES PJSC RUB2.809767(RUB)*	RUB	18 586 309			18 586 309	0	0.00	
LUKOIL OIL COMPANY RUB0.025*	RUB	240 388			240 388	0	0.00	
MAGNIT RUB0.01*	RUB	36 132	1	1	36 132	0	0.00	
MICEX-RTS RUB1(RUB)*	RUB	768 547			768 547	0	0.00	
MMC NORILSK NICKEL RUB1(RUB)*	RUB	37 480			37 480	0	0.00	
NOVOLIPETSK STEEL RUB1(RUB)*	RUB	977 253			977 253	0	0.00	
POLYMETAL INTL PLC ORD NPV*	RUB	90 149			90 149	0	0.00	
POLYMETAL INTL PLC ORD NPV*	USD	131 325			131 325	0	0.00	
POLYUS GOLD OAO RUB1*	RUB	18 600			18 600	0	0.00	
ROSNEFT OJSC RUB0.01*	RUB	612 992			612 992	0	0.00	
SBERBANK PAO*	RUB	6 176 301			6 176 301	0	0.00	
SEVERSTAL PAO RUB0.01(RUB)*	RUB	136 486			136 486	0	0.00	
SURGUTNEFTEGAZ RUB1(RUB)*	RUB	4 133 552			4 133 552	0	0.00	
TATNEFT RUB1*	RUB	1 706			1 706	0	0.00	
TATNEFT RUB1*	USD	766 340			766 340	0	0.00	
VTB BANK PJSC RUB0.01(RUB)*	RUB	2 548 504 903			2 548 504 903	0	0.00	
TOTAL Russia							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Saudi Arabia								
ADVANCED PETROCHEMICALS COMPANY SAR10*	SAR	70 588			70 588	701 816	0.02	
AL RAJHI BKG & INV SAR10*	SAR	1 089 392	33 064	108 917	1 013 539	18 127 857	0.53	
ALINMA BANK SAR10*	SAR	533 839		61 014	472 825	4 146 482	0.12	
ALMARAI CO SAR10*	SAR	127 830			127 830	1 904 707	0.06	
ARAB NATIONAL BANK SAR10*	SAR	318 500			318 500	2 017 155	0.06	
BANK AL JAZIRA SAR10*	SAR	216 600			216 600	944 551	0.03	
BANK ALBILAD SAR10*	SAR	284 576			284 576	2 821 790	0.08	
BANQUE SAUDI FRANS SAR10*	SAR	343 780			343 780	3 285 135	0.10	
BUPA ARABIA FOR CO SAR10*	SAR	31 907	7 977	1	39 883	2 264 388	0.07	
CO FOR COOP INS SAR10*	SAR		16 419		16 419	528 685	0.02	
DALLAH HEALTHCARE SAR10*	SAR		20 970		20 970	827 263	0.02	
DAR AL ARKAN REAL SAR10*	SAR	277 476			277 476	1 116 827	0.03	
EMAAAR THE ECONOMIC SAR10*	SAR	291 243		291 243				
ETIHAD ETISALAT CO SAR10*	SAR	184 862			184 862	2 271 601	0.07	
JARIR MARKETING CO SAR1*	SAR	32 438	313 975	32 438	313 975	1 211 845	0.04	
MOBILE TELECOMMUNI SAR10*	SAR	268 181		126 200	141 981	522 267	0.02	
MOUWASAT MEDICAL S SAR10*	SAR	29 259	29 259		58 518	1 559 814	0.05	
NATL INDUSTRIAL CO SAR10*	SAR	195 531			195 531	605 627	0.02	
RABIGH REFINING AN SAR10*	SAR	201 782			201 782	542 159	0.02	
RIYAD BANK SAR10*	SAR	800 142		63 121	737 021	5 215 883	0.15	
SABIC AGRI-NUTRIEN SAR10*	SAR	116 720	15 213	14 381	117 552	4 192 467	0.12	
SAUDI ARABIAN MINI SAR10*	SAR	487 120	227 595	31 930	682 785	6 551 941	0.19	
SAUDI BASIC IND SAR10*	SAR	508 112	43 468	78 033	473 547	9 719 351	0.29	
SAUDI BRITISH BANK SAR10*	SAR	507 977			507 977	4 529 222	0.13	
SAUDI ELECTRIC CO SAR10*	SAR	421 307	67 681	86 730	402 258	1 908 570	0.06	
SAUDI IND INV GRP SAR10*	SAR	199 687			199 687	1 275 323	0.04	
SAUDI INTL PETROCH SAR10*	SAR	215 741		52 628	163 113	1 402 174	0.04	
SAUDI INVEST BANK SAR10*	SAR	254 139			254 139	995 800	0.03	
SAUDI KAYAN PETROC SAR10*	SAR	418 837			418 837	1 181 175	0.03	
SAUDI RESEARCH & M SAR10*	SAR	20 191			20 191	758 858	0.02	
SAUDI TELECOM SAR10*	SAR	870 337	346 941	175 587	1 041 691	10 662 367	0.31	
SAVOLA GROUP SAR10*	SAR	161 879			161 879	1 570 635	0.05	
THE SAUDI NAT BANK SAR10*	SAR	1 236 350	379 953	118 459	1 497 844	13 394 996	0.39	
YANBU NATIONAL PET SAR10*	SAR	129 988			129 988	1 311 453	0.04	
TOTAL Saudi Arabia						110 070 183	3.23	
Singapore								
BOC AVIATION LTD NPV*	HKD	98 400			98 400	604 892	0.02	
TOTAL Singapore						604 892	0.02	
South Africa								
AFRN RAINBOW MINLS ZAR0.05*	ZAR	46 653			46 653	382 195	0.01	
ANGLO PLATINUM LTD ZAR0.10*	ZAR	29 902			29 902	995 303	0.03	
ASPEN PHARMACARE ZAR0.1390607*	ZAR	216 942			216 942	1 959 050	0.06	
BID CORP LTD NPV*	ZAR	178 152			178 152	3 757 396	0.11	
BIDVEST GROUP ZAR0.05*	ZAR	160 806		37 736	123 070	1 731 865	0.05	
CAPITEC BANK HLDGS ZAR0.01*	ZAR	47 968		5 083	42 885	3 785 690	0.11	
CLICKS GROUP LTD ZAR0.01*	ZAR	137 191	34 437	35 665	135 963	1 991 843	0.06	
DISCOVERY LIMITED ZAR0.001*	ZAR	272 102	64 037	66 197	269 942	1 851 460	0.05	
EXXARO RESOURCES ZAR0.01*	ZAR	116 103			116 103	1 157 878	0.03	
FIRSTRAND LTD ZAR0.01*	ZAR	2 793 858	436 231	420 147	2 809 942	9 209 141	0.27	
FOSCHINI GP (THE) ZAR0.0125*	ZAR	177 400		177 400				
GOLD FIELDS ZAR0.50*	ZAR	511 095		45 142	465 953	6 175 706	0.18	
GROWTHPOINT PROPS NPV (POST DELINKING)*	ZAR	2 151 187			2 151 187	1 111 917	0.03	
HARMONY GOLD MNG ZAR0.50*	ZAR	257 191			257 191	1 184 921	0.03	
IMPALA PLATINUM ZAR0.025*	ZAR	480 508		45 487	435 021	1 802 561	0.05	
KUMBA IRON ORE LTD*	ZAR	29 008			29 008	764 112	0.02	
MR PRICE GROUP ZAR0.025*	ZAR	153 132		153 132				
MTN GROUP LTD ZAR0.0001*	ZAR	945 849		64 284	881 565	4 278 296	0.13	
NEDBANK GROUP LTD ZAR1*	ZAR	250 768	43 519	40 487	253 800	2 715 364	0.08	
REMGRO ZAR0.01*	ZAR	281 921			281 921	2 166 714	0.06	
SANLAM ZAR0.01*	ZAR	1 059 765		163 644	896 121	3 124 753	0.09	
SASOL NPV*	ZAR	302 497		28 800	273 697	3 448 130	0.10	
SHOPRITE HLDGS LTD ZAR0.01134*	ZAR	270 568			270 568	3 446 957	0.10	
SPAR GROUP LIMITED NPV*	ZAR	128 914		128 914				
STANDARD BANK GROUP 0.1*	ZAR	777 214	51 851	115 164	713 901	6 964 637	0.20	
VODACOM GROUP LIMI ZAR0.01*	ZAR	317 493			317 493	1 718 302	0.05	
WOOLWORTHS HLDGS ZAR0.0015*	ZAR	552 181			552 181	2 043 849	0.06	
TOTAL South Africa						67 768 040	1.99	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
South Korea								
ALTEOGEN INC KRW500*	KRW	22 450		22 450				
AMOREPACIFIC (NEW) KRW500*	KRW	19 151		4 474	14 677	1 373 642	0.04	
AMOREPACIFIC GROUP KRW500*	KRW	10 000		10 000				
BGF RETAIL CO LTD KRW1000*	KRW	5 084			5 084	520 239	0.02	
CELLTRION HEALTH C KRW1000*	KRW	52 413	11 816	11 122	53 107	2 614 946	0.08	
CELLTRION PHARM IN KRW500*	KRW	9 468	473	0	9 941	465 933	0.01	
CHEIL WORLDWIDE KRW200*	KRW	45 352		45 352				
CJ CHEILJEDANG KRW5000*	KRW	5 448		1 844	3 604	753 863	0.02	
CJ CORP KRW5000*	KRW	10 163		10 163				
CJ ENM CO LTD KRW5000*	KRW	4 876		4 876				
CJ KOREA EXPRESS C KRW5000*	KRW	3 682		3 682				
COSMO ADV MATERIAL KRW1000*	KRW		13 166		13 166	1 358 958	0.04	
DAEWOO SHIPBUILDIN KRW5000*	USD		17 105		17 105	298 899	0.01	
DB INSURANCE CO KRW500*	KRW	33 801		9 544	24 257	1 578 757	0.05	
DOOSAN BOBCAT INC KRW500*	KRW	33 628			33 628	964 855	0.03	
DOOSAN ENERBILITY KRW5000*	KRW	215 820			215 820	2 144 537	0.06	
E-MART CO LTD KRW5000*	KRW	12 332		12 332				
ECOPRO KRW500*	KRW		10 466		10 466	4 804 650	0.14	
GREEN CROSS CORPOR KRW5000*	KRW	2 045		2 045				
GS ENGINEERING & C KRW5000*	KRW	44 342		44 342				
GS HOLDINGS CORP KRW5000*	KRW	24 953			24 953	727 961	0.02	
HANA FINANCIAL GRP KRW5000*	KRW	161 313	16 376	26 895	150 794	4 376 828	0.13	
HANKOOK TIRE CO KRW500*	KRW	43 398			43 398	1 227 503	0.04	
HANMI PHARM CO LTD KRW2500*	KRW	4 464	89	1	4 552	950 475	0.03	
HANMI SEMICONDUCTO KRW500*	KRW		24 195		24 195	940 534	0.03	
HANON SYSTEMS KRW100*	KRW	112 907			112 907	575 173	0.02	
HANWHA SOLUTIONS C KRW5000*	KRW	65 670	59 014	80 729	43 955	932 443	0.03	
HD HYUNDAI*	KRW	15 321			15 321	651 161	0.02	
HD HYUNDAI*	USD	10 122			10 122	430 197	0.01	
HLB CO LTD KRW500*	KRW	47 514	9 178	1	56 691	1 215 212	0.04	
HOTEL SHILLA KRW5000*	KRW	18 477			18 477	852 332	0.02	
HYUNDAI ENG & CONS KRW5000*	KRW	39 964			39 964	988 336	0.03	
HYUNDAI GLOVIS KRW500*	KRW	10 159			10 159	1 287 035	0.04	
HYUNDAI MIPO DOCK KRW5000*	KRW		8 181		8 181	419 787	0.01	
HYUNDAI MOBIS KRW5000*	KRW	34 456		3 074	31 382	4 844 802	0.14	
HYUNDAI MOTOR CO KRW5000*	KRW	74 479	14 044	12 443	76 080	9 559 643	0.28	
HYUNDAI STEEL KRW5000*	KRW	52 839			52 839	1 281 313	0.04	
ILJIN MATERIALS CO KRW500*	KRW	16 431	9 849	16 431	9 849	280 765	0.01	
INDL BANK OF KOREA KRW5000*	KRW	133 500	57 512		191 012	1 579 804	0.05	
JYP ENTERTAINMENT KRW500*	KRW		13 270		13 270	1 008 109	0.03	
KAKAOBANK CORP*	KRW	60 580	55 261	23 842	91 999	1 237 053	0.04	
KANGWON LAND INC KRW500*	KRW	77 140		18 395	58 745	638 102	0.02	
KB FINANCIAL GROUP KRW5000*	KRW	218 429		17 681	200 748	7 655 046	0.22	
KIA CORPORATION KRW5000*	KRW	150 827	8 249	20 838	138 238	7 871 239	0.23	
KOREA AEROSPACE IN KRW5000*	KRW	36 531			36 531	1 195 565	0.04	
KOREA ELEC POWER KRW5000*	KRW	134 936			134 936	1 690 509	0.05	
KOREA INVESTMENT H KRW5000*	KRW	24 077			24 077	896 726	0.03	
KOREA SHIP & O ENG KRW5000*	KRW	27 124	6 861	8 369	25 616	1 712 728	0.05	
KOREA ZINC KRW5000*	KRW	5 559		1 157	4 402	1 528 665	0.04	
KOREAN AIR LINES KRW5000*	KRW	97 018		29 676	67 342	1 022 184	0.03	
KT CORPORATION KRW5000*	KRW		28 397		28 397	686 507	0.02	
KT&G CORPORATION KRW5000*	KRW	62 951	8 309	15 261	55 999	3 536 866	0.10	
KUMHO PETRO CHEM KRW5000*	KRW	8 709			8 709	817 023	0.02	
L & F CO KRW500*	KRW	15 029	2 683	3 700	14 012	1 352 904	0.04	
LG CHEMICAL KRW5000*	KRW	28 090		2 509	25 581	8 334 116	0.24	
LG CORP KRW5000*	KRW	48 836			48 836	2 791 558	0.08	
LG DISPLAY CO LTD KRW5000*	KRW	109 011			109 011	983 928	0.03	
LG ELECTRONICS INC KRW5000*	KRW	62 610	13 615	21 699	54 526	4 025 206	0.12	
LG HOUSEHOLD&HEALT KRW5000*	KRW	5 204	1 700	1 535	5 369	1 254 244	0.04	
LG INNOTEK CO KRW5000*	KRW	7 143			7 143	1 179 437	0.03	
LG UPLUS CORP KRW5000*	KRW	143 669			143 669	1 075 483	0.03	
LOTTE CHEMICAL CO KRW5000*	KRW	9 048	1 809		10 857	1 176 902	0.03	
LOTTE SHOPPING CEN KRW5000*	KRW	9 167		9 167				
MERITZ FINANCIAL G KRW500*	KRW	21 058	58 863	21 058	58 863	2 187 940	0.06	
MERITZ FIRE&MARINE KRW500*	KRW	18 881		18 881				
MERITZ SECURITIES KRW1000*	KRW	124 356		124 356				
MIRAE ASSET SEC KRW5000*	KRW	104 648			104 648	511 404	0.01	
NCSOFT CORPN KRW500*	KRW	9 398		1 387	8 011	1 379 110	0.04	
NETMARBLE CORP KRW100*	KRW	9 886			9 886	282 551	0.01	
NH INVESTMENT & SE KRW5000*	KRW	68 149			68 149	488 455	0.01	

Security		31.10.2022		Purchases ¹	Sales ²	31.10.2023		Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal				Quantity/ Nominal				
ORION KRW500*	KRW	16 988			5 293	11 695		1 037 400	0.03	
PAN OCEAN KRW100*	KRW	139 143				139 143		443 016	0.01	
POSCO CHEMICAL CO KRW500*	KRW	16 574		2 043	3 118	15 499		2 714 090	0.08	
POSCO INTERNATIONA KRW5000*	KRW			34 066		34 066		1 263 712	0.04	
POSCO KRW5000*	KRW	45 005			7 205	37 800		11 517 308	0.34	
S-OIL CORP KRW2500*	KRW	24 328				24 328		1 196 090	0.04	
S1 CORP KRW500*	KRW	10 886			10 886					
SAMSUNG BIOLOGICS KRW2500*	KRW	9 857			815	9 042		4 746 791	0.14	
SAMSUNG C&T CORPOR KRW100*	KRW	49 370			5 464	43 906		3 468 787	0.10	
SAMSUNG ELEC MECH KRW5000*	KRW	29 013		4 730	4 695	29 048		2 673 479	0.08	
SAMSUNG ELECTRONIC KRW100*	KRW	2 506 209		267 127	253 901	2 519 435		124 801 160	3.66	
SAMSUNG ELECTRONIC KRW100*	USD	162 677		85 582	248 259					
SAMSUNG ENGINEER KRW5000*	KRW	83 670				83 670		1 471 373	0.04	
SAMSUNG FIRE & MAR KRW500*	KRW	16 815				16 815		3 218 450	0.09	
SAMSUNG HEAVY KRW5000*	KRW	313 596				313 596		1 583 595	0.05	
SAMSUNG LIFE INSUR KRW500*	KRW	40 144				40 144		2 149 059	0.06	
SAMSUNG SDI KRW5000*	KRW	31 118			2 741	28 377		8 940 368	0.26	
SAMSUNG SDS CO LTD KRW500*	KRW	21 049				21 049		2 153 916	0.06	
SAMSUNG SECURITIES KRW5000*	KRW	26 545				26 545		693 820	0.02	
SEEGENE INC KRW500*	KRW	15 692			15 692					
SHINHAN FIN GROUP KRW5000*	KRW	254 556		21 785	34 478	241 863		6 223 198	0.18	
SK HYNIX INC KRW5000*	KRW	309 021		14 833	40 449	283 405		24 404 874	0.72	
SK INC. KRW200*	KRW	18 398				18 398		1 934 409	0.06	
SK INNOVATION CO KRW5000*	KRW	28 933		7 029	3 892	32 070		2 901 747	0.09	
SKC CO KRW5000*	KRW	11 281				11 281		657 373	0.02	
YUHAN CORP KRW1000*	KRW	28 708		1 435	0	30 143		1 281 114	0.04	
TOTAL South Korea								319 995 273	9.38	

Taiwan

ACCTON TECHNOLOGY TWD10*	TWD	262 000				262 000		4 026 730	0.12	
ACER INC TWD10*	TWD	1 480 386				1 480 386		1 556 379	0.05	
ADVANTECH CO LTD TWD10*	TWD	252 737		25 243	1	277 979		2 841 068	0.08	
AIRTAC INTERNATION TWD10*	TWD	75 041				75 041		2 452 396	0.07	
ASIA CEMENT CORP TWD10*	TWD	1 229 437				1 229 437		1 516 186	0.04	
ASMEDIA TECHNOLOGY TWD10*	TWD	11 000			11 000					
ASUSTEK COMPUTER TWD10*	TWD	383 240				383 240		3 993 683	0.12	
AU OPTRONICS CORP TWD10*	TWD	3 852 800				3 852 800		1 853 050	0.05	
CATCHER TECHNOLOGY TWD10*	TWD	353 000			84 000	269 000		1 505 272	0.04	
CATHAY FINL HLDG TWD10*	TWD	4 637 885		982 686	765 000	4 855 571		6 571 900	0.19	
CHAILEASE HOLDING TWD10*	TWD	788 666		99 353	71 000	817 019		4 420 744	0.13	
CHANG HWA BANK TWD10*	TWD	3 760 905		79 823	568 001	3 272 727		1 730 454	0.05	
CHENG SHIN RUBBER TWD10*	TWD	993 185				993 185		1 351 907	0.04	
CHINA AIRLINES TWD10*	TWD	1 577 000				1 577 000		940 803	0.03	
CHINA DEV FIN HLDG TWD10*	TWD	9 185 461			1 246 000	7 939 461		2 766 022	0.08	
CHINA STEEL CORP TWD10*	TWD	6 534 542			521 000	6 013 542		4 477 479	0.13	
CHUNGHWA TELECOM TWD10*	TWD	2 218 800			190 000	2 028 800		7 255 767	0.21	
COMPAL ELECTRONIC TWD10*	TWD	2 620 143				2 620 143		2 265 917	0.07	
CTBC FINANCIAL HOL TWD10*	TWD	9 707 063			701 000	9 006 063		6 761 142	0.20	
DELTA ELECTRONIC TWD10*	TWD	1 082 429			92 000	990 429		8 870 653	0.26	
E.SUN FINL HLDGS TWD10*	TWD	7 487 620		547 569	769 001	7 266 188		5 342 950	0.16	
ECLAT TEXTILE COMPANY CO TWD10*	TWD	102 924				102 924		1 631 045	0.05	
EVA AIRWAYS TWD10*	TWD	1 185 000				1 185 000		1 001 048	0.03	
EVERGREEN MARINE C TWD10*	TWD	546 364		91 000	107 000	530 364		1 757 797	0.05	
FAR EASTERN NEW CE TWD10*	TWD	1 562 043				1 562 043		1 420 696	0.04	
FAR EASTONE TELECO TWD10*	TWD	932 000				932 000		2 180 940	0.06	
FENG TAY ENTRPRISE TWD10*	TWD	241 148		28 938	1	270 085		1 486 363	0.04	
FIRST FINANCIAL HO TWD10*	TWD	6 393 540		168 826	766 000	5 796 366		4 628 515	0.14	
FORMOSA CHEM&FIBRE TWD10*	TWD	2 059 340			224 000	1 835 340		3 446 037	0.10	
FORMOSA PETROCHEMI TWD10*	TWD	649 000				649 000		1 582 732	0.05	
FORMOSA PLASTIC TWD10*	TWD	2 279 080		352 000	595 000	2 036 080		4 833 611	0.14	
FUBON FINANCIAL HL TWD10*	TWD	4 332 019		187 951	573 001	3 946 969		7 313 484	0.21	
FUBON FINANCIAL HL TWD10*	USD			266 000		266 000		492 881	0.01	
GIANT MFG CO TWD10*	TWD	154 633		5 607		160 240		805 276	0.02	
GIGA-BYTE TECH TWD10*	TWD			251 000		251 000		1 683 136	0.05	
GLOBAL UNICHIP COR TWD10*	TWD			45 000		45 000		1 990 905	0.06	
GLOBALWAFERS CO LT TWD10*	TWD	103 000		35 000	34 000	104 000		1 521 443	0.04	
HON HAI PRECISION TWD10*	TWD	6 948 631			636 000	6 312 631		18 781 221	0.55	
HOTAI MOTOR CO TWD10*	TWD	162 000		3 240		165 240		3 071 982	0.09	
HUA NAN FINANCIAL TWD10*	TWD	5 098 970				5 098 970		3 191 278	0.09	
INNOLUX CORP TWD10*	TWD	4 771 101		4 532 546	4 771 102	4 532 545		1 697 870	0.05	

Security	31.10.2022			31.10.2023			Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
INVENTEC CORP TWD10*	TWD	1 345 704			1 345 704		1 667 868	0.05	
LARGAN PRECISION C TWD10*	TWD	51 000	8 000	8 000	51 000		3 254 817	0.10	
LITE-ON TECHNOLOGY TWD10*	TWD	1 168 382		248 000	920 382		2 837 620	0.08	
MEDIATEK INC TWD10*	TWD	847 735	42 000	86 000	803 735		20 864 648	0.61	
MEGA FINANCIAL HD TWD10*	TWD	6 277 738	46 158	508 001	5 815 895		6 580 649	0.19	
MICRO-STAR INTL TWD10*	TWD	344 000			344 000		1 749 961	0.05	
MOMO COM INC TWD10*	TWD	32 400	3 240		35 640		585 667	0.02	
NAN YA PLASTIC TWD10*	TWD	2 556 150	224 000	444 000	2 336 150		4 458 384	0.13	
NAN YA PRINTED CIR TWD10*	TWD	154 000		69 000	85 000		618 468	0.02	
NANYA TECHNOLOGY C TWD10*	TWD	775 000			775 000		1 545 938	0.05	
NIEN MADE ENTERPRI TWD10*	TWD	107 000			107 000		943 487	0.03	
NOVATEK MICROELECT TWD10*	TWD	297 000	53 000	49 000	301 000		4 217 805	0.12	
PARADE TECHNOLOGIE TWD10*	TWD	39 000			39 000		1 268 537	0.04	
PEGATRON CORP TWD10*	TWD	1 083 000	147 000	237 000	993 000		2 308 377	0.07	
PHARMAESSENTIA COR TWD10*	TWD		143 000		143 000		1 421 844	0.04	
POU CHEN TWD10*	TWD	1 085 360			1 085 360		965 397	0.03	
PRESIDENT CHAIN ST TWD10*	TWD	345 000		60 000	285 000		2 262 602	0.07	
QUANTA COMPUTER TWD10*	TWD	1 433 000	180 000	217 000	1 396 000		8 134 546	0.24	
REALTEK SEMICOND TWD10*	TWD	255 357			255 357		3 160 963	0.09	
RUENTEX DEVELOPMEN TWD10*	TWD	1 029 122	926 209	1 029 123	926 208		925 209	0.03	
SHIN KONG FINL HLD TWD10*	TWD	6 450 144			6 450 144		1 728 126	0.05	
SILERGY CORP TWD10*	TWD	176 000		31 000	145 000		1 280 792	0.04	
SINOPAC FIN HLDGS TWD10*	TWD	6 680 918	424 952	916 002	6 189 868		3 406 479	0.10	
SYNNEX TECH INTL TWD10*	TWD	825 463			825 463		1 748 399	0.05	
TAISHIN FINANCIAL TWD10*	TWD	5 728 202	240 584	0	5 968 786		3 174 397	0.09	
TAIWAN BUSINESS BK TWD10*	TWD		3 271 680		3 271 680		1 286 077	0.04	
TAIWAN CEMENT TWD10*	TWD	3 211 124	558 000		3 769 124		3 747 626	0.11	
TAIWAN COOPERATIVE TWD10*	TWD	5 643 864	869 143	609 000	5 904 007		4 577 949	0.13	
TAIWAN HI SPD RAIL TWD10*	TWD	1 401 000			1 401 000		1 269 906	0.04	
TAIWAN MOBILE CO TWD10*	TWD	1 076 300	216 000	385 000	907 300		2 679 801	0.08	
TAIWAN SEMICON MAN TWD10*	TWD	13 764 000	763 000	1 577 000	12 950 000		211 208 571	6.19	
UNI-PRESIDENT ENT TWD10*	TWD	2 833 130	214 000	490 000	2 557 130		5 353 141	0.16	
UNIMICRON TECHNOLO TWD10*	TWD	722 000	89 000	128 000	683 000		3 011 222	0.09	
UTD MICRO ELECT TWD10*	TWD	6 498 000	684 000	1 304 000	5 878 000		8 372 548	0.25	
VOLTRONIC POWER TE TWD10*	TWD	38 000			38 000		1 517 188	0.04	
WALSIN LIHWA CORP TWD10*	TWD	1 522 223	455 000	341 000	1 636 223		1 732 828	0.05	
WAN HAI LINES TWD10*	TWD	390 885			390 885		556 772	0.02	
WIN SEMICONDUCTORS TWD10*	TWD	195 000		195 000					
WINBOND ELECTRONIC TWD10*	TWD	1 564 000			1 564 000		1 203 077	0.04	
WISTRON CORP TWD10*	TWD		1 316 000		1 316 000		3 627 267	0.11	
WPG HOLDINGS TWD10*	TWD	946 920			946 920		2 090 318	0.06	
YAGEO CORP TWD10*	TWD	178 099	1		178 100		2 888 257	0.08	
YANGMING MARINE TWD10*	TWD	942 000	240 000	244 000	938 000		1 217 506	0.04	
YUANTA FINANCIAL HOLDING CO LTD*	TWD	5 618 690	84 280	0	5 702 970		4 272 612	0.13	
ZHEN DING TECHNOLO TWD10*	TWD	428 395			428 395		1 287 761	0.04	
TOTAL Taiwan							480 030 163	14.08	

Thailand

AIRPORTS OF THAILA THB1.00(ALIEN MKT)*	THB	69 000	272 500	69 000	272 500		506 069	0.01	
BANGKOK DUSIT MEDI THB0.1 (ALIEN MKT)*	THB	1 205 700			1 205 700		888 949	0.03	
BANGKOK EXP&METRO THB1(ALIEN MKT)*	THB	4 943 600			4 943 600		1 086 581	0.03	
BANPU PUBLIC CO THB1(ALIEN MKT)*	THB		3 777 500		3 777 500		798 748	0.02	
BANPU PUBLIC CO THB1(ALIEN MKT)*	USD		2 203 900	2 203 900					
BERLI JUCKER CO THB1(ALIEN MKT)*	THB	717 800			717 800		564 175	0.02	
BTS GROUP HOLDING THB4(ALIEN)*	THB	3 783 700			3 783 700		784 268	0.02	
BUMRUNGRAD HOPTEL THB1(ALIEN MKT)*	THB	327 900			327 900		2 371 955	0.07	
CARABAO GROUP PCL THB1 (ALIEN MKT)*	THB	161 700		161 700					
CHAROEN POK FOODS THB1(ALIEN MKT)*	THB	2 173 900		745 900	1 428 000		742 953	0.02	
CP ALL PLC THB1(ALIEN MKT)*	THB	3 128 900		256 100	2 872 800		4 416 003	0.13	
CP AXTRA PUBLIC CO THB0.5(ALIEN MKT)*	THB		505 100		505 100		396 997	0.01	
ELECTRICITY GENRTG THB10(ALIEN MKT)*	THB	194 800		111 000	83 800		284 443	0.01	
ENERGY ABSOLUTE THB0.10(LOCAL)*	THB	454 400		454 400					
ENERGY ABSOLUTE THB0.10(ALIEN MKT)*	THB	552 400	454 400	206 800	800 000		934 826	0.03	
GLOBAL POWER SYNER THB10(ALIEN MKT)*	THB	445 100		252 400	192 700		209 092	0.01	
HOME PRODUCT CENTE THB1(ALIEN MKT)*	THB	3 917 300			3 917 300		1 296 957	0.04	
KRUNG THAI BNK LTD THB5.15(ALIEN MKT)*	THB	2 843 751		983 500	1 860 251		973 019	0.03	
MINOR INTL THB1(ALIEN MKT)*	THB	1 590 455			1 590 455		1 239 000	0.04	
PTT EXPLORTIN & PRD THB1(ALIEN MKT)*	THB	791 835	228 200	224 300	795 735		3 630 814	0.11	
SCG PACKAGING PCL-FOREIGN*	THB	574 500			574 500		575 419	0.02	
SRSI SAWAD CORP PCL THB1(ALIEN)*	THB	461 600		461 600					

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Thailand								
THAI OIL PLC THB10(ALIEN MKT)*	THB	619 200			619 200	809 693	0.02	
THAI UNION GROUP THB0.25 (ALIEN MKT)*	THB	2 014 100		2 014 100				
TMBTHANACHART BANK THB0.95(ALIEN MKT)*	THB		14 430 100		14 430 100	670 467	0.02	
TOTAL Thailand						23 180 430	0.68	
Turkey								
AKBANK TRY1*	TRY	1 554 382			1 554 382	1 618 510	0.05	
ASELSAN TRY1*	TRY	501 727	339 136	162 591	678 272	991 058	0.03	
BIM BIRLESIK MAGAZ TRY1*	TRY	304 962	49 582	82 236	272 308	2 617 907	0.08	
EREGLI DEMIR CELIK TRY1*	TRY	741 072			741 072	991 667	0.03	
FORD OTOSAN TRY1*	TRY	33 126			33 126	920 624	0.03	
HACI OMER SABANCI TRY1*	TRY	455 647			455 647	861 603	0.03	
HEKTAS TRY1*	TRY		644 706		644 706	499 490	0.01	
KOC HLDG TRY1*	TRY	422 616			422 616	2 043 416	0.06	
KOZA ALTIN ISLETME TRY1*	TRY		357 826		357 826	277 734	0.01	
PEGASUS HAVE TASIM TRY1*	TRY		24 565		24 565	612 112	0.02	
SASA POLYESTER SANAYI AS TRY1*	TRY		652 802	1	652 801	986 605	0.03	
T IS BANKASI SER' C' TRY1*	TRY	1 735 624			1 735 624	1 287 022	0.04	
T SISE VE CAM FABR TRY1*	TRY	842 761	225 595	228 543	839 813	1 405 192	0.04	
TOFAS OTOMOBIL FAB TRY1*	TRY		51 497		51 497	438 110	0.01	
TUPRAS(T PETR RAF) TRY1*	TRY	73 123	456 640	15 872	513 891	2 577 379	0.08	
TURK HAVA YOLLARI TRY1*	TRY	327 126	63 239	73 495	316 870	2 433 692	0.07	
TURKCELL ILETISIM TRY1*	TRY	581 423			581 423	986 412	0.03	
YAPI KREDI BANKASI TRY1*	TRY		1 905 898		1 905 898	1 161 346	0.03	
TOTAL Turkey						22 709 879	0.67	
United Arab Emirates								
ABU DHABI COMM.BK. AED1*	AED	1 477 610	76 999	1	1 554 608	3 398 721	0.10	
ABU DHABI ISLAM BK AED1*	AED	731 253			731 253	2 050 614	0.06	
ABU DHABI NATL CO AED0.08*	AED	1 842 190			1 842 190	1 685 205	0.05	
ALDAR PROPERTIES AED1*	AED	2 255 686		433 338	1 822 348	2 579 965	0.08	
DUBAI ISLAMIC BANK AED1*	AED	1 597 657	348 582	350 648	1 595 591	2 345 819	0.07	
EMAAR PROPERTIES AED1*	AED	2 167 818	2 171 749	690 720	3 648 847	6 646 008	0.19	
ETISALAT AED1*	AED	1 919 896		116 822	1 803 074	9 062 005	0.27	
FIRST ABU DHABI BK AED1*	AED	2 587 443		287 781	2 299 662	7 938 937	0.23	
TOTAL United Arab Emirates						35 707 273	1.05	
United States of America								
SOUTHERN COPPER CO COM USD0.01*	USD	42 819	32 500	25 400	49 919	3 539 257	0.10	
YUM.CHINA HLDGS IN COM USD0.01*	USD	244 100	27 300	42 000	229 400	12 057 264	0.35	
TOTAL United States of America						15 596 521	0.46	
Total Bearer shares						2 503 313 275	73.41	
Bonus shares								
South Korea								
HMM CO LTD*	KRW	156 631		28 303	128 328	1 384 428	0.04	
TOTAL South Korea						1 384 428	0.04	
Total Bonus shares						1 384 428	0.04	
Participation certificates								
Mexico								
CEMEX SAB DE CV CPO NPV(REP.2'A' & 1'B')*	MXN	8 693 235		1 000 500	7 692 735	4 614 874	0.14	
TOTAL Mexico						4 614 874	0.14	
Total Participation certificates						4 614 874	0.14	
Other shares								
Brazil								
BANCO SANTANDER(BR UNITS (COMB OF COM+PRF+REC)*	BRL	173 523			173 523	926 282	0.03	
ERGISA SA UNITS (1 COM & 4 PRF)*	BRL	109 000			109 000	1 007 434	0.03	
KLABIN SA UNITS (1 COM & 4 PRF)*	BRL	391 600			391 600	1 661 757	0.05	
TOTAL Brazil						3 595 473	0.11	
Total Other shares						3 595 473	0.11	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Preference shares								
Brazil								
BCO BRADESCO SA PRF NPV*	BRL	3 018 972	235 800	549 100	2 705 672	7 505 919	0.22	
BRASKEM S.A. PRF'A' NPV*	BRL	113 100		113 100				
CEMIG CIA ENERG MG PRF BRLO.01*	BRL	726 003			726 003	1 690 120	0.05	
CENTRAIS ELETRICAS BRASILEIRAS SA PRF'B'NPV*	BRL	128 900			128 900	982 789	0.03	
GERDAU SA SIDERURG PRF NPV*	BRL	639 700	27 760	84 500	582 960	2 516 565	0.07	
ITAU UNIBANCO HOLDING SA PRF NPV*	BRL	2 677 902	437 300	538 400	2 576 802	13 704 115	0.40	
ITAUSA SA*	BRL	2 659 767	265 977	324 002	2 601 742	4 457 476	0.13	
PETROL BRASILEIROS PRF NPV*	BRL	2 655 462	68 500	203 300	2 520 662	17 364 227	0.51	
TOTAL Brazil						48 221 212	1.41	
Chile								
QUIMICA Y MINERA PRF SER'B'*	CLP	75 340	5 015	5 684	74 671	3 600 907	0.11	
TOTAL Chile						3 600 907	0.11	
Russia								
SURGUTNEFTEGAZ RUB1 PRF(RUB)*	RUB	4 636 289			4 636 289	0	0.00	
TOTAL Russia							0.00	
South Korea								
HYUNDAI MOTOR CO 2ND PRF KRW5000*	KRW	18 175			18 175	1 347 094	0.04	
HYUNDAI MOTOR CO PRF KRW5000*	KRW	14 858			14 858	1 095 744	0.03	
LG CHEMICAL PRF KRW5000*	KRW	3 760			3 760	780 926	0.02	
LG HOUSEHOLD&HEALT PRF KRW5000*	KRW	1 753		1 753				
SAMSUNG ELECTRONIC PFD KRW100*	KRW	462 654	26 069	55 822	432 901	17 180 774	0.50	
TOTAL South Korea						20 404 538	0.60	
Total Preference shares						72 226 657	2.12	
Registered shares								
Brazil								
AMBEV SA COM NPV*	BRL	2 714 437	367 700	595 200	2 486 937	6 341 862	0.19	
AMERICANAS SA COM NPV*	BRL	375 192		375 192				
HAPVIDA PARTICIPAC COM NPV 144A/REG S*	BRL	2 391 721	311 500		2 703 221	1 977 967	0.06	
ITAUSA S.A. PREF RECEIPTS*	BRL		36 181		36 181	61 557	0.00	
NATURA &CO HDLS SA COM NPV*	BRL	470 707			470 707	1 190 068	0.03	
PETROBRAS DISTRIBUIDORA SA*	BRL	659 800			659 800	2 589 221	0.08	
REDE D OR SAO LUIZ COM NPV*	BRL	243 100	76 500		319 600	1 370 167	0.04	
SENDAS DISTRIBUIDO COM NPV*	BRL		900 100	129 800	770 300	1 671 045	0.05	
TIM S.A. COM NPV*	BRL	406 400			406 400	1 222 504	0.04	
TOTAL Brazil						16 424 392	0.48	
China								
360 SECURITY TECHN A CNY1*	CNY	362 600			362 600	444 944	0.01	
ADVANCED MICRO-FAB A CNY1*	CNY	27 937			27 937	653 369	0.02	
AIER EYE HOSPITAL 'A'CNY1*	CNY	219 513	65 864	1	285 376	714 015	0.02	
ALIBABA GROUP HLDG USD1*	HKD	8 494 400	1 379 700	1 244 700	8 629 400	88 283 551	2.59	
ANJOY FOODS GROUP CO LTD-A*	CNY		24 000		24 000	423 749	0.01	
ASYMCHEM LABORATOR A CNY1*	CNY	18 760			18 760	386 961	0.01	
AVARY HOLDING (SHE A CNY1)*	CNY	97 700			97 700	285 967	0.01	
BEIGENE LTD USD0.0001*	USD		327 600	327 600				
BEIGENE LTD USD0.0001*	HKD		356 100		356 100	5 156 319	0.15	
BEIJING KINGSOFT O A CNY1*	CNY	19 014			19 014	745 948	0.02	
BEIJING ROBOROCK 'A'CNY1*	CNY	6 761		6 761				
BEIJING WANTAI BIO A CNY1*	CNY	29 580	11 832		41 412	248 197	0.01	
BGI GENOMICS CO LT A CNY1*	CNY	30 700			30 700	206 440	0.01	
BILIBILI INC USD0.0001 Z CLASS*	USD	94 500		94 500				
BILIBILI INC USD0.0001 Z CLASS*	HKD		94 500		94 500	1 278 986	0.04	
C&D INTERNATIONAL HKD0.1*	HKD		389 488		389 488	874 091	0.03	
CAMBRICON TECHNOLO A CNY1*	CNY		16 243		16 243	238 004	0.01	
CANSINO BIOLOGICS CNY1 H*	HKD	39 600		39 600				
CHAOZHOU THREE-CIR 'A'CNY1*	CNY	99 600			99 600	420 007	0.01	
CHINA HONGQIAO GRO USD0.01*	HKD	1 513 000		458 500	1 054 500	986 496	0.03	
CHINA INT CAP CORP A CNY1*	CNY	83 400			83 400	419 843	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
CHINA NATIONAL BUI 'H' CNY1*	HKD	1 980 000			1 980 000	941 339	0.03	
CHINA RESOURCES MI 'A' CNY1*	CNY	69 400			69 400	504 039	0.01	
CHINA RUYI HOLDING HKD0.02*	HKD	2 824 000			2 824 000	649 643	0.02	
CHINA TOURISM GROU HKD1 H*	HKD		37 200		37 200	420 037	0.01	
CHINA TOWER CORP L CNY1 H*	HKD	27 124 000		3 072 000	24 052 000	2 243 943	0.07	
CONTEMPORARY AMPER A CNY1*	CNY	78 400	62 720		141 120	3 579 054	0.10	
COUNTRY GARDEN SVC USD0.0001*	HKD	1 104 000	222 000	184 000	1 142 000	998 298	0.03	
CSC FINANCIAL CO L CNY1 A*	CNY	172 500			172 500	569 964	0.02	
EAST MONEY INFORMA 'A' CNY1*	CNY	508 694	101 739	1	610 432	1 273 732	0.04	
ECOVACS ROBOTICS C A CNY1*	CNY	22 600			22 600	133 288	0.00	
FLAT GLASS GROUP C A CNY1*	CNY	41 300			41 300	145 603	0.00	
FOXCONN INDUSTRIAL INTERNET CO-A*	CNY	150 900	205 400		356 300	716 680	0.02	
GANFENG LITHIUM CO 'H' CNY1*	HKD	191 240			191 240	685 566	0.02	
GDS HOLDINGS LTD USD0.00005 (A & B CLASS)*	HKD	399 200			399 200	493 860	0.01	
GIGA DEVICE SEMICO A CNY1*	CNY	17 832			17 832	260 727	0.01	
GINLONG TECHNOLOGI A CNY1*	CNY	9 650			9 650	88 336	0.00	
GUANGZHOU SHIYUAN A CNY1*	CNY		61 600	61 600				
HAIDILAO INTL HLDG USD0.000005*	HKD	627 000	237 000		864 000	2 159 834	0.06	
HAIER SMART HOME C CNY1 H*	HKD	1 242 200			1 242 200	3 556 128	0.10	
HANGZHOU TIGERMED NPV*	HKD	62 400		62 400				
HENGJI PETROCHEMIC 'A' CNY1*	CNY	235 400			235 400	470 922	0.01	
HITTHINK ROYALFLUSH 'A' CNY1*	CNY	25 700			25 700	493 730	0.01	
HOPSON DEVELOPMENT HKD0.10(POST B/L CHANGE)*	HKD	360 338	36 034	396 372				
HOSHINE SILICON IN A CNY1*	CNY	31 700			31 700	247 991	0.01	
HUJAXI SECURITIES C A CNY1*	CNY	226 400			226 400	245 330	0.01	
HUBEI FEILIHUA QUA 'A' CNY1*	CNY		66 300	66 300				
HUIZHOU DESAY SV A A CNY1*	CNY	30 800			30 800	528 618	0.02	
HYGEIA HEALTHCARE USD0.00001*	HKD	154 600			154 600	933 575	0.03	
IMEIK TECHNOLOGY D A CNY1*	CNY	8 100			8 100	364 871	0.01	
INGENIC SEMICONDUCT 'A' CNY1*	CNY	20 047			20 047	202 166	0.01	
INNOVENT BIOLOGICS USD0.00001*	HKD	592 500	112 000	89 000	615 500	3 622 393	0.11	
INTCO MEDICAL TECH A CNY1*	CNY	7 560		7 560				
INXIN FERTILITY G HKD0.00001*	HKD	572 000		572 000				
JD HEALTH INTERNAT USD0.0000005*	HKD	653 350		69 700	583 650	2 651 734	0.08	
JD LOGISTICS INC USD0.000025*	HKD		973 300		973 300	1 151 849	0.03	
JD.COM INC USD0.00002*	HKD	1 210 196	121 600	115 050	1 216 746	15 519 164	0.46	
JINKO SOLAR CO LTD A CNY1*	CNY		289 063		289 063	374 457	0.01	
JIUMAOJIU INTL HLD USD0.0000001*	HKD	441 000			441 000	479 066	0.01	
JOINN LABORATORIES A CNY1*	CNY	13 720	5 488	19 208				
KOOLEARN TECHNOLOG USD0.00002*	HKD		186 500		186 500	760 339	0.02	
KUAISHOU TECHNOLOG USD0.0000053*	HKD	959 100	399 800	122 000	1 236 900	7 959 246	0.23	
LENS TECHNOLOGY CO 'A' CNY1*	CNY	187 500			187 500	334 616	0.01	
LEPU MEDICAL TECHN 'A' CNY1*	CNY	90 100			90 100	212 258	0.01	
LI AUTO INC-CLASS A*	HKD		721 000	124 100	596 900	10 199 311	0.30	
LONGI GREEN ENERGY 'A' CNY1*	CNY	248 452			248 452	819 222	0.02	
MANGO EXCELLENT ME 'A' CNY1*	CNY	91 460			91 460	316 069	0.01	
MAXSCEND MICROELEC A CNY1*	CNY	32 832	39 400	32 832	39 400	811 355	0.02	
MEITUAN USD0.00001 (A & B CLASS)*	HKD	2 466 400	554 550	350 300	2 670 650	37 749 392	1.11	
MING YANG SMART EN A CNY1*	CNY	107 700			107 700	205 596	0.01	
MING YUAN CLOUD GR HKD0.0001*	HKD	191 000		191 000				
MONTAGE TECHNOLOGY A CNY1*	CNY	49 699			49 699	373 722	0.01	
NANJING SECURITIES A CNY1*	CNY	328 500		328 500				
NATIONAL SILICON I A CNY1*	CNY	165 302		165 302				
NETEASE INC USD0.0001*	HKD	1 163 750	30 000	166 700	1 027 050	22 090 908	0.65	
NEW ORIENTAL EDUCA USD0.001*	HKD	880 480		120 500	759 980	4 972 903	0.15	
NINGBO DEYE TECHNO A CNY1*	CNY	11 200	8 960		20 160	190 413	0.01	
NINGBO ORIENT WIRE 'A' CNY1*	CNY	44 200			44 200	254 276	0.01	
NINGBO RONBAY NEW A CNY1*	CNY	25 609			25 609	154 814	0.00	
NINGXIA BAOFENG EN A CNY1*	CNY	274 800			274 800	541 482	0.02	
NONGFU SPRING CO L CNY1 H*	HKD	954 400	69 200	95 000	928 600	5 287 060	0.16	
OFFCN EDUCATION TE 'A' CNY1*	CNY		710 600		710 600	383 552	0.01	
OVCTEK CHINA INC A CNY1*	CNY	49 360			49 360	170 174	0.00	
PHARMARON BEIJING A CNY1*	CNY	39 600	19 800		59 400	269 886	0.01	
PHARMARON BEIJING CNY1 H*	HKD	88 950	44 475	133 425				
PING AN HEALTHCARE USD0.000005*	HKD	274 700			274 700	642 462	0.02	
POP MART INTL GRP USD0.0001*	HKD	291 200			291 200	802 004	0.02	
POSTAL SAVINGS BAN A CNY1*	CNY	768 100			768 100	479 662	0.01	
PYLON TECHNOLOGIES A CNY1*	CNY	7 800			7 800	121 379	0.00	
RIVUE HEAVY INDUST A CNY1*	CNY	44 091			44 091	84 771	0.00	
SANGFOR TECHNOLOGI A CNY1*	CNY	32 900	29 500	32 900	29 500	338 209	0.01	
SEAZEN GROUP LTD HKD0.001*	HKD	1 431 047		1 431 047				

Security		31.10.2022		Sales ²	31.10.2023		Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹		Quantity/ Nominal				
SG MICRO CORP A CNY1*	CNY	13 800	4 140		17 940		219 601	0.01	
SHANDONG GOLD MINI 'H' CNY1*	HKD	375 500			375 500		707 368	0.02	
SHANGHAI AIKO SOLA 'A' CNY1*	CNY		186 200		186 200		498 698	0.01	
SHANGHAI JUNSHI BIOSCIENCES CO LTD*	CNY	34 029			34 029		213 341	0.01	
SHANGHAI PUTAILAI A CNY1*	CNY	56 400	25 380		81 780		279 376	0.01	
SHANXI MEIJIN ENER 'A' CNY1*	CNY	178 600			178 600		171 081	0.01	
SHENNAN CIRCUITS C A CNY1*	CNY	39 620		39 620					
SHENZHEN DYNANONIC A CNY1*	CNY	9 880	5 928		15 808		169 829	0.00	
SHENZHEN KANGTAI B A CNY1*	CNY	44 960			44 960		186 338	0.01	
SHENZHEN KSTAR SCI 'A' CNY1*	CNY		73 400	63 300	10 100		36 049	0.00	
SHENZHEN MINDRAY B 'A' CNY1*	CNY	37 200			37 200		1 453 922	0.04	
SHENZHEN NEW INDUS A CNY1*	CNY		58 700		58 700		547 127	0.02	
SHENZHEN SED INDUS 'A' CNY1*	CNY		118 900		118 900		312 600	0.01	
SHENZHEN SENIOR TE A CNY1*	CNY	27 752			27 752		58 249	0.00	
SHENZHEN TRANSSION A CNY1*	CNY	24 004			24 004		440 056	0.01	
SICHUAN CHEMICAL 'A' CNY1*	CNY	53 100			53 100		85 040	0.00	
SMOORE INTL HDGS L USD0.01*	HKD	999 000			999 000		769 876	0.02	
STARPOWER SEMICOND A CNY1*	CNY	9 000			9 000		211 481	0.01	
SUZHOU DONGSHAN PR 'A' CNY1*	CNY	109 800			109 800		280 723	0.01	
SUZHOU MAXWELL TEC A CNY1*	CNY	5 920	3 552		9 472		156 354	0.00	
TIANJIN 712 COMMUN A CNY1*	CNY		101 700		101 700		369 800	0.01	
TONGCHENG ELONG HL USD0.0005*	HKD	583 200			583 200		1 113 540	0.03	
TOPSPORTS INTERNAT HKD0.000001*	HKD	1 013 000			1 013 000		851 870	0.02	
TRINA SOLAR CO LTD A CNY1*	CNY	56 800			56 800		231 838	0.01	
TRIP COM GROUP LTD USD0.00125*	HKD		294 450		294 450		10 115 298	0.30	
WEIHAI GUANGWEI CO A CNY1*	CNY	51 640	30 984		82 624		289 485	0.01	
WENS FOODSTUFF GRO 'A' CNY1*	CNY	242 880			242 880		623 952	0.02	
WESTERN SUPERCONDU A CNY1*	CNY		59 427	0	59 427		372 327	0.01	
WILL SEMICONDUCTOR A CNY1*	CNY	47 964			47 964		722 989	0.02	
WJUS PRINTED CIRCUIT 'A' CNY1*	CNY	196 680			196 680		525 154	0.02	
WUXI APPTEC CO LTD A CNY1*	CNY	85 836			85 836		1 014 699	0.03	
WUXI APPTEC CO LTD CNY1 H*	HKD	195 277			195 277		2 345 939	0.07	
WUXI BIOLOGICS (CA USD0.0000083)*	HKD	1 985 000	351 000	266 000	2 070 000		12 857 143	0.38	
WUXI SHANGJI AUTOM A CNY1*	CNY	20 860	8 290	1	29 149		148 691	0.00	
XIAOMI CORPORATION USD0.0000025*	HKD	8 463 800		491 800	7 972 000		14 284 109	0.42	
XINJIANG DAQO NEW A CNY1*	CNY		93 200		93 200		454 659	0.01	
YEALINK NETWORK TE A CNY1*	CNY	49 200	19 680		68 880		313 900	0.01	
YIHAI INTERNATIONA USD0.00001*	HKD	197 000			197 000		357 513	0.01	
YIHAI KERRY ARAWAN A CNY1*	CNY	60 200			60 200		287 916	0.01	
YUEXIU PROPERTY NPV*	HKD	999 600	299 880		1 299 480		1 351 860	0.04	
YUNNAN ENERGY NEW A CNY1*	CNY	29 209			29 209		267 420	0.01	
ZAI LAB LTD USD0.000006*	HKD		439 000		439 000		1 113 125	0.03	
ZANGGE MINING CO L 'A' CNY1*	CNY	117 000			117 000		357 966	0.01	
ZHEJIANG JINGSHENG 'A' CNY1*	CNY	61 800			61 800		367 265	0.01	
ZHONGAN ONLINE P & CNY1*	HKD	377 500			377 500		1 034 861	0.03	
ZHONGTAI SECURITIE A CNY1*	CNY	262 300			262 300		256 633	0.01	
ZHUZHOU HONGDA ELE A CNY1*	CNY	50 700		50 700					
TOTAL China							303 824 966	8.91	
Colombia									
INTERCONEXION ELEC COM COP32.8*	COP	117 366			117 366		411 373	0.01	
TOTAL Colombia							411 373	0.01	
Cyprus									
GALAXY COSMOS MEZZ EURO.00*	EUR	49 437		49 437					
TOTAL Cyprus								0.00	
Greece									
MOTOR OIL SA EUR0.75*	EUR		33 567		33 567		798 307	0.02	
MYTILINEOS S.A EUR0.97(CR)*	EUR	32 046	17 059		49 105		1 815 601	0.05	
NATL BK OF GREECE EUR3.00 (POST CONS)*	EUR	259 779			259 779		1 482 767	0.04	
PIRAEUS FINANCIAL EUR1.00(POST CONS & WTOF)*	EUR		360 304		360 304		1 062 547	0.03	
PUBLIC POWER CORP EUR2.48*	EUR	121 736			121 736		1 239 140	0.04	
TOTAL Greece							6 398 362	0.19	
Hong Kong									
AKESO INC USD0.00001*	HKD		275 000		275 000		1 542 890	0.05	
KINGBOARD HOLDINGS HKD0.10*	HKD	432 000			432 000		1 050 104	0.03	
SUPER HI INTERNATIONAL HOLDING LTD*	HKD		62 700	62 700					
TOTAL Hong Kong							2 592 994	0.08	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
India								
ADANI GAS LTD INR1*	INR	147 559		147 559				
AVENUE SUPERMARTS INR10*	INR	88 986			88 986	3 883 336	0.11	
BAJAJ FINSERV LTD INR1 (POST SUB)*	INR	213 560	26 083	33 223	206 420	3 891 321	0.11	
BRITANNIA INDS INR1(POST SUBDIVISION)*	INR	65 234		10 628	54 606	2 903 160	0.09	
CHOLAMANDALAM INV INR2*	INR	207 363			207 363	2 832 542	0.08	
CONTAINER CORP INR5(POST SUBD)*	INR	138 248			138 248	1 142 730	0.03	
EICHER MOTORS INR1*	INR	78 166		12 897	65 269	2 583 479	0.08	
HDFC ASSET MANAGEM INR5*	INR		40 267		40 267	1 322 263	0.04	
HDFC BANK INR1*	INR		1 465 545	2	1 465 543	25 989 752	0.76	
HINDUSTAN AERONAUT INR10*	INR		37 893	37 893				
HINDUSTAN AERONAUT INR5(POST SUBD)*	INR		75 786		75 786	1 659 425	0.05	
INDIAN RAILWAY CAT INR2 (POST SUB/DIV)*	INR	123 622			123 622	987 907	0.03	
INTERGLOBE AVIATIO INR10*	INR	49 004	18 083		67 087	1 977 227	0.06	
JUBILANT FOODWORKS INR2 (POST SUB)*	INR	203 260			203 260	1 223 460	0.04	
MAX HEALTHCARE INS INR10*	INR		385 546		385 546	2 656 862	0.08	
PIRAMAL PHARMA LTD INR10*	INR	73 892		73 892				
RELIANCE STRATEGIC INR10*	INR		1 582 026		1 582 026	4 161 289	0.12	
RURAL ELECTRIFICAT INR10*	INR		521 632		521 632	1 801 869	0.05	
SBI CARDS & PAYMEN NPV*	INR	114 573			114 573	1 026 783	0.03	
SBI LIFE INSURANCE INR10*	INR	242 285	31 165	34 922	238 528	3 918 754	0.11	
SONA BLW PRECISION INR10*	INR		176 110		176 110	1 145 388	0.03	
TATA CONSUMER PROD INR1(100%DEMAT)*	INR	332 812		59 383	273 429	2 957 321	0.09	
TATA STEEL LTD INR1.00(POST SUBDIVISION)*	INR	4 260 580		461 173	3 799 407	5 419 005	0.16	
UNITED SPIRITS INR2*	INR	163 860			163 860	2 031 454	0.06	
VARUN BEVERAGES INR5(POST SUBD)*	INR		234 366		234 366	2 560 303	0.08	
YES BANK INR2*	INR	6 747 961			6 747 961	1 292 717	0.04	
ZOMATO LIMITED INR1.00*	INR	1 480 576	674 999		2 155 575	2 721 047	0.08	
TOTAL India						82 089 392	2.41	
Indonesia								
ADARO MINERALS IND IDR100*	IDR	3 895 700		3 895 700				
BANK JAGO TBK IDR100*	IDR	2 263 000		2 263 000				
BARITO PACIFIC TBK IDR100*	IDR	11 358 000	38 259	1	11 396 258	807 101	0.02	
GOTO GOJEK TOKOPED IDR1*	IDR		291 586 900		291 586 900	1 101 367	0.03	
GOTO GOJEK TOKOPED IDR1*	USD		83 849 800		83 849 800	316 712	0.01	
INDAH KIAT PULP&PA IDR 1000*	IDR	1 470 300			1 470 300	888 567	0.03	
MERDEKA COPPER GLD IDR20*	IDR	8 162 489		1 847 800	6 314 689	886 482	0.03	
TOTAL Indonesia						4 000 229	0.12	
Kuwait								
NATL BK OF KUWAIT KWD0.1*	KWD	4 195 685	362 680	449 906	4 108 459	11 639 860	0.34	
TOTAL Kuwait						11 639 860	0.34	
Malaysia								
MR D.I.Y. GROUP (M NPV)*	MYR		791 500		791 500	245 864	0.01	
TOTAL Malaysia						245 864	0.01	
Mexico								
AMERICA MOVIL SAB DE CV RG*	MXN		16 996 610	6 482 300	10 514 310	8 672 136	0.25	
COCA-COLA FEMSA SAB DE CV*	MXN	289 375	42 870	59 475	272 770	2 066 815	0.06	
CONTROLADORA AXTEL MXN0.05*	MXN		1 438 100	1 438 100				
OPERADORA DE SITES MEXICANOS SA DE CV*	MXN	463 200			463 200	393 334	0.01	
ORBIA ADVANCE CORP SAB DE CV*	MXN	666 373			666 373	1 078 201	0.03	
SITIOS LATINOAMERICA SAB DE CV RG*	MXN	762 500		762 500				
TOTAL Mexico						12 210 486	0.36	
Netherlands								
NEPI ROCKCASTLE N. EUR 0.01*	ZAR	280 886	21 784	86 337	216 333	1 161 583	0.03	
TOTAL Netherlands						1 161 583	0.03	
Philippines								
AC ENERGY CORPORAT PHP1*	PHP	3 226 342		3 226 342				
MONDE NISSIN CORPO PHP0.5*	PHP	1 984 200		1 984 200				
TOTAL Philippines							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Poland								
ALLEGRO.EU.PLN0.01*	PLN	200 615	67 573		268 188	1 918 811	0.06	
TOTAL Poland						1 918 811	0.06	
Qatar								
DUKHAN BANK QAR1*	QAR		603 098		603 098	600 613	0.02	
TOTAL Qatar						600 613	0.02	
Russia								
UNITED COMPANY RU RUB0.656517*	RUB	1 860 002			1 860 002	0	0.00	
TOTAL Russia							0.00	
Saudi Arabia								
AL NAHDI MEDICAL C SAR10*	SAR		21 798		21 798	823 904	0.02	
ARABIAN INTERNET & SAR10*	SAR		18 158		18 158	1 513 973	0.04	
DR SULAIMAN AL HAB SAR10*	SAR	52 442		8 391	44 051	2 958 965	0.09	
ELM CO SAR10*	SAR	14 108			14 108	2 636 883	0.08	
INT CO FOR WATER SAR10*	SAR	48 498	13 368	13 251	48 615	2 941 573	0.09	
SAUDI ARABIAN OIL SAR10*	SAR	1 327 724	355 686	365 476	1 317 934	11 698 263	0.34	
SAUDI ARAMCO BASE SAR10*	SAR		21 419		21 419	736 499	0.02	
SAUDI TADAWUL GROU SAR10*	SAR	17 336	21 961	11 981	27 316	1 210 129	0.04	
THE POWER & WATER SAR10*	SAR		27 483		27 483	398 517	0.01	
TOTAL Saudi Arabia						24 918 705	0.73	
South Africa								
ABSA GROUP LTD ZAR2*	ZAR	479 999		45 534	434 465	3 937 947	0.12	
MULTICHOICE GROUP NPV*	ZAR	263 903		263 903				
NASPERS NPV (POST REV SPLIT)*	ZAR		104 792		104 792	16 262 663	0.48	
NORTHAM PLATINUM H NPV*	ZAR	194 723			194 723	1 168 427	0.03	
OLD MUTUAL LTD NPV*	ZAR	2 525 111			2 525 111	1 596 134	0.05	
OUTSURANCE GRP LTD ZARO.0001*	ZAR		324 364		324 364	697 628	0.02	
PEPKOR HOLDINGS NPV*	ZAR	607 137			607 137	550 562	0.02	
SIBANYE STILLWATER NPV*	ZAR	1 488 083			1 488 083	1 897 123	0.06	
TOTAL South Africa						26 110 484	0.77	
South Korea								
BIG HIT ENTERTAINM KRW500.00*	KRW	8 491			8 491	1 380 012	0.04	
CELLTRION INC KRW1000*	KRW	54 433	6 399	3 955	56 877	6 296 036	0.18	
ECOPROBM CO.LTD KRW500*	KRW	25 192	7 578	6 912	25 858	3 756 499	0.11	
F&F CO LTD KRW500*	KRW	11 675		4 213	7 462	516 050	0.02	
HANWHA AEROSPACE C KRW5000*	KRW		20 176		20 176	1 508 849	0.04	
HANWHA GALLERIA CO KRW500*	KRW		66 556	66 556				
HD HYUNDAI HEAVY INDUSTRIES CO. LTD*	KRW	7 216	5 483		12 699	960 030	0.03	
KAKAO CORP KRW100*	KRW	174 339		11 605	162 734	4 554 697	0.13	
KAKAO GAMES CORP KRW100*	KRW	22 674	15 840	22 674	15 840	273 275	0.01	
KAKAOPAY CORP KRW500*	KRW		19 111		19 111	483 948	0.01	
KRAFTON INC KRW100*	KRW	14 591			14 591	1 769 654	0.05	
LG ENERGY SOLUTION KRW500*	KRW	12 652	13 080	1 492	24 240	6 919 048	0.20	
NAVER CORP KRW100*	KRW	65 170		3 582	61 588	8 545 845	0.25	
NAVER CORP KRW100*	USD	6 532			6 532	906 369	0.03	
PEARLABYSS CORP KRW500*	KRW	16 927			16 927	617 271	0.02	
SD BIOSENSOR INC KRW500*	KRW	12 847		12 847				
SK BIOPHARMACEUTICALS CO LTD*	KRW	17 638			17 638	984 714	0.03	
SK BIOSCIENCE CO L KRW500*	KRW	12 457			12 457	558 953	0.02	
SK CHEMICALS KRW5000*	KRW	6 192		6 192				
SK IE TECHNOLOGY C KRW1000*	KRW	11 027			11 027	484 174	0.01	
SK SQUARE CO LTD KRW100*	KRW	56 591			56 591	1 782 938	0.05	
WOONGJIN COWAY CO KRW500*	KRW	31 212			31 212	998 377	0.03	
WOORI FINANCIAL GR KRW5000*	KRW	347 284	54 495	48 922	352 857	3 109 103	0.09	
TOTAL South Korea						46 405 841	1.36	
Taiwan								
ASE TECHNOLOGY HOL TWD10*	TWD	1 887 399		173 000	1 714 399	5 999 207	0.18	
POWERCHIP SEMICON TWD10*	TWD	1 534 000			1 534 000	1 255 671	0.04	
THE SHANGHAI COMM TWD10*	TWD	1 961 820	143 814		2 105 634	2 785 007	0.08	
WIWYNN CORPORATION TWD10*	TWD	58 000			58 000	2 718 051	0.08	
TOTAL Taiwan						12 757 937	0.37	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Thailand								
ADVANCED INFO SERV THB1(ALIEN MKT)*	THB	640 800	100 200	180 300	560 700	3 431 982	0.10	
ASSET WORLD CORP P THB1 (ALIEN)*	THB	4 482 400			4 482 400	431 498	0.01	
BANGKOK COMMERCIAL THB5 (ALIEN)*	THB	1 234 900		1 234 900				
BGRIMM POWER PCL THB2(ALIEN)*	THB	498 100			498 100	306 267	0.01	
CENTRAL RETAIL COR THB1 (ALIEN)*	THB	743 533			743 533	760 238	0.02	
DELTA ELECTRONICS THB0.1(ALIEN)*	THB		1 674 000		1 674 000	3 679 377	0.11	
GULF ENERGY DEVELO THB1 (ALIEN)*	THB	1 650 200			1 650 200	1 985 704	0.06	
INDORAMA VENTURES THB1(ALIEN MKT)*	THB	838 411			838 411	552 837	0.02	
JMT NETWORK SERVIC THB0.50 (ALIEN)*	THB	1 584 998		257 800				
KRUNGTHAI CARD THB1 (ALIEN)*	THB	545 600			545 600	664 116	0.02	
MUANGTHAI CAPITAL THB1(ALIEN)*	THB	413 100			413 100	419 508	0.01	
OSOTSPA PCL THB1 (ALIEN)*	THB	481 600			481 600	314 881	0.01	
PTT GLOBAL PUBLIC CO LTD THB10(ALIEN MKT)*	THB	1 584 998		348 600	1 236 398	1 186 777	0.03	
PTT OIL AND RETAIL THB10 (ALIEN)*	THB	1 490 800			1 490 800	759 036	0.02	
PTT PUBLIC COMPANY THB1(ALIEN)*	THB	5 643 870			5 643 870	5 221 080	0.15	
RATCH GROUP PCL THB10 (ALIEN)*	THB	1 055 850		407 000	648 850	582 191	0.02	
SCB X PCL THB10 (ALIEN)*	THB	436 600			436 600	1 196 497	0.04	
TOTAL Thailand						21 491 987	0.63	
United Arab Emirates								
AMERICANA RESTAURA AEDO.073*	AED		1 121 175		1 121 175	1 129 417	0.03	
EMIRATES NBD BANK AED1*	AED	1 033 946			1 033 946	4 771 409	0.14	
MULTIPLY GROUP AED1.00*	AED		2 276 966		2 276 966	2 107 728	0.06	
Q HOLDING PSC AED1*	AED		1 206 093	1 206 093				
TOTAL United Arab Emirates						8 008 553	0.23	
United Kingdom								
ANGLOGOLD ASHANTI. ORD USD1*	ZAR		219 369		219 369	4 031 206	0.12	
PEPCO GROUP NV EURO.01*	PLN		87 194		87 194	352 790	0.01	
TOTAL United Kingdom						4 383 996	0.13	
Total Registered shares						587 596 427	17.23	
Depository receipts								
China								
360 FINANCE INC SPON ADS EA REP 2 ORD SHS*	USD	57 200			57 200	845 988	0.02	
AUTOHOME INC ADR EACH REPR 1 ORD*	USD	41 000			41 000	1 096 750	0.03	
BEIGENE LTD SPON ADS EACH REPR 13 ORD*	USD	25 200		25 200				
DAQO NEW ENERGY CO ADR EACH REPR 25 ORD SPON*	USD	39 100	26 202	39 137	26 165	666 161	0.02	
HUAZHU GROUP LTD SPONSORED ADR 1 ORD SHS*	USD	108 100	13 200	12 100	109 200	4 112 472	0.12	
IQIYI INC SPON EACH ADS REP 7 ORD SHS*	USD	145 200	66 500		211 700	986 522	0.03	
JOYY INC SPON ADS EA REP 20 ORD SHS*	USD	32 300	12 600	14 300	30 600	1 190 952	0.03	
KANZHUN LTD SPON EACH ADR REP 2 ORD SHS*	USD	108 100	33 831	20 800	121 131	1 792 739	0.05	
KE HOLDINGS INC SPON ADS EA REP 3 CL A ORS*	USD	389 500	61 800	91 900	359 400	5 286 774	0.16	
LI AUTO INC SPN ADS ECH REP 2 ORD SHS*	USD	327 800		327 800				
LUFAX HLDG LTD SPON ADS EACH REP 1 ORD SHS*	USD	435 000		175 400	259 600	247 866	0.01	
MINISO GROUP HLDG SPON ADS EACH REP 4 ORD SHS*	USD		60 900		60 900	1 541 379	0.05	
NIO INC ADS EACH REPR 1 ORD A SHS*	USD	777 976	64 100	73 900	768 176	5 607 685	0.16	
PINDUODUO INC-4 SHS-A-ADR*	USD	283 400	70 400	38 300	315 500	31 998 010	0.94	
RLX TECHNOLOGY INC SPON ADS EACH REP 1 CL A OR*	USD	168 000		168 000				
TAL EDUCATION GRP ADS EA REPR 2 CL A ORD SHS*	USD	234 200			234 200	2 053 934	0.06	
TENCENT MUSIC ENTE SPON ADS EA REP 2 ORD SHS*	USD	373 100	139 300	124 400	388 000	2 816 880	0.08	
TRIP COM GRP LTD SPON ADS EACH REP 0.125 ORD*	USD	307 652	13 800	321 452				
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS*	USD	280 741	32 900	127 800	185 841	2 650 093	0.08	
WEIBO CORPORATION ADR EA REPR 1 ORD SHS*	USD	30 880			30 880	365 310	0.01	
XPENG INC SPN ADS ECH REP 2 CLS A ORD*	USD	233 600		233 600				
ZAI LAB LTD ADS EACH REP 1 ORD SHS*	USD	43 900		43 900				
ZTO EXPRESS (CAYMA ADR EACH REPR 1 SHS SPON)*	USD	236 500	39 100	42 400	233 200	5 496 524	0.16	
TOTAL China						68 756 039	2.02	
Colombia								
BANCOLOMBIA S A SPON ADR PREF*	USD	115 394			115 394	2 928 700	0.09	
ECOPETROL SA SPON ADR EA REP 20 COM SHS*	USD	171 725		171 725				
TOTAL Colombia						2 928 700	0.09	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Cyprus								
OZON HOLDINGS PLC - ADR*	USD	13 872			13 872	0	0.00	
OZON HOLDINGS PLC - ADR*	RUB	18 209			18 209	0	0.00	
TOTAL Cyprus							0.00	
Egypt								
COMMERCIAL INTL BK GDR REP 1 ORD EGP10 (REG'S)-GDR*	USD	1 594 601			1 594 601	1 814 656	0.05	
TOTAL Egypt						1 814 656	0.05	
Hong Kong								
HUTCHMED (CHINA) SPON ADS EACH REPR 5 ORD SH*	USD	44 700		44 700				
TOTAL Hong Kong							0.00	
Peru								
COMPANIA DE MINAS BUENAVENTURA SPONSORED ADR*	USD	137 405	70 890	67 000	141 295	1 144 490	0.03	
TOTAL Peru						1 144 490	0.03	
Russia								
MAIL.RU GROUP LTD-GDR REGS*	USD	76 779			76 779	0	0.00	
MOBILE TELESYSTEMS OJSC SPONSORED ADR*	USD	309 466			309 466	0	0.00	
NOVATEK OAO GDR EACH REPR 10 SHS'REG S**	USD	50 592			50 592	0	0.00	
PHOSAGRO PJSC GDR SPONS GLB DO RECEIPT REPR 1/3 SH REG-S*	RUB	78 185			78 185	0	0.00	
X 5 RETAIL GROUP NV-REGS GDR*	USD	66 053			66 053	0	0.00	
TOTAL Russia							0.00	
Thailand								
AIRPORTS OF THAILA THB1.00(NVDR)*	THB	2 340 800		416 800	1 924 000	3 573 124	0.10	
BANGKOK DUSIT MEDI THB0.1(NVDR)*	THB	4 534 200			4 534 200	3 343 015	0.10	
CENT PATTANA PUB THB0.5(NVDR)*	THB	960 600	290 500		1 251 100	2 175 523	0.06	
INTOUCH HOLDINGS P THB1(NVDR)*	THB	599 700	237 700	237 900	599 500	1 184 239	0.03	
KASIKORN BANK PLC THB10 (NVDR)*	THB	286 200			286 200	1 047 097	0.03	
LAND & HOUSES THB1(NVDR)*	THB	3 283 500			3 283 500	689 725	0.02	
SIAM CEMENT CO THB1(NVDR)*	THB	448 450	122 800	104 800	466 450	3 737 570	0.11	
TRUE CORPORATION THB4 (NVDR)*	THB		4 909 787	1	4 909 786	826 437	0.02	
TOTAL Thailand						16 576 729	0.49	
United States of America								
LEGEND BIOTECH COR SPON ADS EACH REP 2 ORD SHS*	USD	27 300	7 606		34 906	2 306 239	0.07	
TOTAL United States of America						2 306 239	0.07	
Total Depository receipts						93 526 852	2.74	
Investment certificates, closed end								
Hong Kong								
YUEXIU REAL ESTATE NPV (REIT)*	HKD		80 568	80 568				
TOTAL Hong Kong							0.00	
Total Investment certificates, closed end							0.00	
Rights								
Brazil								
EQUATORIAL ENERGIA SA RIGHTS 01.06.2023*	BRL		8 071	8 071				
EQUATORIAL ENERGIA SA RIGHTS 23-PRP*	BRL		8 071	8 071				
EQUATORIAL ENERGIA SA RIGHTS 01.06.2023*	BRL		8 071	8 071				
ITAUSA SA (STOCK DIVIDEND) RIGHTS 23-22.09.23*	BRL		36 184	36 184				
LOCALIZA RENT A CAR SA RIGHTS 31.10.22*	BRL	1 308		1 308				
LOCALIZA RENT A CAR SA RIGHTS 22-31.01.23*	BRL		1 869	1 869				
LOCALIZA RENT A CAR SA RIGHTS 11.05.23*	BRL		1 683	1 683				
LOCALIZA RENT A CAR SA RIGHTS 23-10.11.23*	BRL		3 302		3 302	4 583	0.00	
LOCALIZA RENT A CAR SA RIGHTS 22-31.01.23*	BRL		1 869	1 869				
LOCALIZA RENT A CAR SA RIGHTS 11.05.23*	BRL		1 683	1 683				
TOTAL Brazil						4 583	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Chile								
BANCO DE CREDITO E INVER (STOCK DIVIDEND) RIGHTS 23-21.10.23*	CLP		5 096	5 096				
TOTAL Chile							0.00	
China								
CECEP WIND-POWER CORP RIGHTS 24.11.22*	CNY		197 010	197 010				
FAR EAST HORIZON LTD RIGHTS PRP*	HKD		5 445	5 445				
YUEXIU PROPERTY CO LTD RIGHTS 25.05.23*	HKD		299 880	299 880				
YUEXIU PROPERTY CO LTD RIGHTS 25.05.23*	HKD		299 880	299 880				
TOTAL China							0.00	
Indonesia								
SEMEN INDONESIA PERSE RIGHTS 22-22.12.22*	IDR		240 090	240 090				
TOTAL Indonesia							0.00	
Kuwait								
GULF BANK KSCP RIGHTS 23-12.11.23*	KWD		37 599		37 599	777	0.00	
Total Kuwait						777	0.00	
Romania								
NEPI ROCKCASTLE NV (STOCK DIVIDEND) RIGHTS 23-29.09.23*	EUR		205 460	205 460				
TOTAL Romania							0.00	
South Korea								
COSMOAM&T CO LTD RIGHTS 23-07.11.23*	KRW		690	1	689	8 469	0.00	
HANWHA OCEAN CO LTD RIGHTS 23-09.11.23*	KRW		5 647	1	5 646	2 383	0.00	
HANWHA OCEAN CO LTD RIGHTS-23-09.11.23*	KRW		5 647	5 647				
HANWHA SOLUTIONS CORP RIGHTS 23-09.01.23*	KRW		565	565				
HLB INC. RIGHTS 02.12.22*	KRW	4 255		4 255				
LOTTE CHEMICAL CORP RIGHTS 23-20.01.23*	KRW		1 810	1 810				
SK INNOVATION CO LTD (STOCK DIVIDEND) RIGHTS 23-12.09.23*	KRW		2 216	2 216				
TOTAL South Korea						10 852	0.00	
Taiwan								
ACER INC RIGHTS 27.10.23*	TWD		3 643		3 643	0	0.00	
CATHAY FINANCIAL HOLD RIGHTS 22.12.22*	TWD		347 686	347 686				
GIANT MANUFACTURING CO LTD RIGHTS 18.11.22*	TWD		5 607	5 607				
SHANGHAI COMMERCIAL RIGHTS 08.12.22*	TWD	143 814		143 814				
TOTAL Taiwan							0.00	
Total Rights						16 212	0.00	
Total Securities traded on an exchange						3 266 274 198	95.78	

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

Bearer shares

Taiwan

E INK HOLDINGS TWD10*	TWD	485 000	95 000	92 000	488 000	2 527 640	0.07	
EMEMORY TECHNOLOGY TWD10*	TWD	41 000		11 000	30 000	1 863 727	0.05	
VANGUARD INTL SEMI TWD10*	TWD	390 000			390 000	842 886	0.02	
TOTAL Taiwan						5 234 253	0.15	
Total Bearer shares						5 234 253	0.15	

Registered shares

Russia

YANDEX N.V. COM USD0.01 CL 'A'*	USD	170 304			170 304	0	0.00	
TOTAL Russia							0.00	
Total Registered shares							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Depository receipts								
Russia								
TCS GROUP HLDG PLC GDR EACH REPR 1 A REGS*	USD	65 452			65 452	0	0.00	
TOTAL Russia							0.00	
Total Depository receipts							0.00	
Total Securities traded on other regulated markets which are open to the public						5 234 253	0.15	

Securities traded neither on an exchange nor on a regulated market

Bearer shares

China

CHINA HUIZHAN DAIRY HOLDINGS CO LTD**	HKD	1 737 000			1 737 000	2	0.00	
TOTAL China						2	0.00	

Mexico

AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)**	MXN	15 250 010		15 250 010				0.00
TOTAL Mexico								0.00

South Africa

NASPERS 'N' ZAR0.02**	ZAR	122 941	2 714	125 655				0.00
TOTAL South Africa								0.00

Thailand

DELTA ELECTRONICS THB1(ALIEN MKT)**	THB	167 400		167 400				0.00
TOTAL Thailand								0.00
Total Bearer shares						2	0.00	

Other shares

Brazil

LOCALIZA RENT A CAR SA**	BRL		1 306	1 306				0.00
TOTAL Brazil								0.00
Total Other shares								0.00

Registered shares

China

CHINA COMMON RICH RENEWABLE ENERGY INVESTMENTS LTD**	HKD	4 914 000			4 914 000	6	0.00	
TOTAL China						6	0.00	

South Africa

ANGLOGOLD ASHANTI ZAR0.25**	ZAR	219 369		219 369				0.00
TOTAL South Africa								0.00
Total Registered shares						6	0.00	

Depository receipts

Brazil

LOCALIZA RENT A CA COM NPV RECEIPTS 12/2022**	BRL		1 868	1 868				0.00
LOCALIZA RENT A CA COM NPV (RECEIPTS MAY/2023)**	BRL		1 682	1 682				0.00
TOTAL Brazil								0.00

Russia

PHOSAGRO PJSC GDR SPONS 1/3 SH REG-S**	RUB	503			503	0	0.00	
TOTAL Russia								0.00

Thailand

TRUE CORPORATION THB4(NVDR)**	THB	8 360 895		8 360 895				0.00
TOTAL Thailand								0.00
Total Depository receipts								0.00

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Rights								
Taiwan								
ACER INC RIGHTS 23-16.06.23**	TWD		681	681				
E.SUN FINANCIAL HOLDING CO LTD RIGHTS 24.04.2023**	TWD		282 392	282 392				
SINOPAC FINANCIAL HOL RIGHTS 07.03.23**	TWD		303 583	303 583				
WINBOND ELECTRONICS CORP RIGHTS 23-03.11.23**	TWD		62 874		62 874	5 719	0.01	
TOTAL Taiwan						5 719	0.01	
Thailand								
THAI UNION GROUP RIGHTS 22-PRP**	THB	57 111		57 111				
TOTAL Thailand							0.00	
Total Rights						5 719	0.01	
Total Securities traded neither on an exchange nor on a regulated market						5 727	0.01	
Total securities and similar instruments						3 271 514 178	95.94	
(thereof in lending)							0.00	
Bank deposits at sight						136 560 670	4.00	
Derivative financial instruments						-2 226 418	-0.07	
Other assets						4 369 288	0.13	
Total fund assets						3 410 217 718	100.00	
Short-term bank liabilities						-97 695 413		
Other liabilities						-19 241 398		
Net fund assets						3 293 280 907		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	3 269 281 401	95.86
Investments valuation based on market-observed parameters	6 359	0.01
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	3 269 287 760	95.87

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

Instrument	Number of contracts	Currency	Coverage in USD	Variation margin in USD	in % of total assets
Futures on indices/commodities/currencies					
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.12.23*	630	USD	28 954 800	-2 227 050	-0.07
			28 954 800	-2 227 050	-0.07

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in USD	in % of total assets
Forward exchange transactions**						
USD	266 079	ZAR	5 000 000	02.11.2023	632	0.00
					632	0.00

Liquidity linked to open derivative financial instruments: USD 28 954 800

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

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

** valuation based on market-observed parameters

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Options/warrants on equities/equity baskets			
BTS GRP HOLD PCL CALL WARRANT 11.90000 21-01.11.24	THB	0	378 370
BTS GRP HOLD PCL CALL WARRANT 14.90000 21-20.11.26	THB	0	756 740
Futures on indices/commodities/currencies			
MINI MSCI EMERGING MARKETS INDEX FUTURE 16.12.22	USD	395	1 150
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.03.23	USD	1 605	1 605
MINI MSCI EMERGING MARKETS INDEX FUTURE 16.06.23	USD	2 094	2 094
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.09.23	USD	1 080	1 080
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.12.23	USD	660	30

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
USD	217 245	ZAR	4 000 000	08.11.2022
ZAR	20 000 000	USD	1 178 907	23.01.2023
ZAR	160 000 000	USD	9 180 030	03.02.2023
ZAR	27 000 000	USD	1 533 180	10.02.2023
ZAR	12 000 000	USD	653 666	03.03.2023
USD	898 239	ZAR	16 000 000	06.04.2023
USD	942 936	MXN	17 200 000	11.04.2023
CHF	2 500 000	USD	2 764 707	12.04.2023
USD	355 476	ZAR	6 500 000	04.05.2023
ZAR	19 000 000	USD	975 589	24.05.2023
ZAR	13 000 000	USD	655 842	05.06.2023
USD	435 670	ZAR	8 000 000	26.06.2023
ZAR	9 000 000	USD	480 442	28.06.2023
USD	423 523	ZAR	8 000 000	12.07.2023
USD	266 079	ZAR	5 000 000	02.11.2023

Supplementary information

Derivative financial instruments

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

Position	amount in USD	In % of the fund's net asset
Total exposure- increasing positions	29 221 510.76	0.89%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Emerging Markets Global Passive II

Class I-A1	0.31%
Class (CHF) I-A1	0.30%
Class I-A2	0.35%
Class I-B	0.16%
Class (CHF) I-B	0.16%
Class I-X	0.00%
Class (CHF) I-X	0.00%

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

See appendix to supplementary information.

Exchange rates

AED 1 = USD 0.27	KRW 1 = USD 0.00
BRL 1 = USD 0.20	KWD 1 = USD 3.23
CHF 1 = USD 1.10	MXN 1 = USD 0.06
CLP 1 = USD 0.00	MYR 1 = USD 0.21
CNY 1 = USD 0.14	PHP 1 = USD 0.02
COP 1 = USD 0.00	PLN 1 = USD 0.24
CZK 1 = USD 0.04	QAR 1 = USD 0.27
EUR 1 = USD 1.06	RUB 1 = USD 0.01
GBP 1 = USD 1.21	SAR 1 = USD 0.27
HKD 1 = USD 0.13	THB 1 = USD 0.03
HUF 1 = USD 0.00	TRY 1 = USD 0.04
IDR 1 = USD 0.00	TWD 1 = USD 0.03
INR 1 = USD 0.01	ZAR 1 = USD 0.05

UBS (CH) Institutional Fund – Equities Emerging Markets Global Minimum Volatility II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		188 498 660.19	195 303 421.50	223 791 978.51
Class I-X	CH0314796050			
Net asset value per unit in CHF		1 043.48	1 081.15	1 239.79
Number of units outstanding		180 643.8690	180 643.8690	180 508.4180

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	-2.4%	-12.0%	16.6%
Benchmark:				
Customized MSCI Emerging Market Minimum Volatility (CHF) (net div. reinv.)	CHF	-2.3%	-11.7%	17.0%

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

The 10 largest issuers in % of total assets

Samsung Electronics Co Ltd	1.62
Agricultural Bank of China	1.48
Taiwan Mobile Co Ltd	1.42
Advanced Info Services	1.38
Chunghwa Telecom Co	1.38
Tata Consultancy Services	1.37
Bank of China	1.35
Airports of Thailand	1.33
President Chain	1.31
National Bank of Kuwait	1.27
Others	85.25
TOTAL	99.16

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

Breakdown by sectors in % of total assets

Telecommunications	14.19
Banks & credit institutions	13.13
Pharmaceuticals, cosmetics & medical products	8.52
Financial & investment companies	5.76
Computer hardware & network equipment providers	5.63
Food & soft drinks	4.92
Internet, software & IT services	4.89
Electronics & semiconductors	4.65
Energy & water supply	4.53
Retail trade, department stores	3.95
Others	28.99
TOTAL	99.16

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	1 613 354.42	2 797 463.15
Securities		
– Shares and other equity instruments	188 011 845.40	193 683 434.15
Derivative financial instruments	-81 221.96	-304 728.38
Other assets	62 937.72	152 452.03
TOTAL fund assets	189 606 915.58	196 328 620.95
Other liabilities	-1 108 255.39	-1 025 199.45
Net fund assets	188 498 660.19	195 303 421.50

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	33 047.41	960.17
Negative interest	-1 784.82	-1 054.00
Income from securities		
– from shares and other equity instruments	5 777 505.92	5 818 536.93
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	-132.57
– from bonus shares	739 214.19	751 496.96
Other income	0.00	25.06
Purchase of current net income on issue of units	0.00	732.07
TOTAL income	6 547 982.70	6 570 564.62
Expenses		
Interest payable	-1 246.30	-8 746.73
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-65 528.98	-75 540.57
TOTAL expenses	-82 214.08	-99 726.10
Net income	6 465 768.62	6 470 838.52
Realized capital gains and losses	-7 880 728.15	10 230 821.93
Realized result	-1 414 959.53	16 701 660.45
Unrealized capital gains and losses	-3 125 008.30	-43 370 970.20
TOTAL result	-4 539 967.83	-26 669 309.75

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	6 465 768.62	6 470 838.52
Available for distribution	6 465 768.62	6 470 838.52
Less federal withholding tax ¹	-2 263 019.02	-2 264 793.48
Net income retained for reinvestment	-4 202 749.60	-4 206 045.04
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	195 303 421.50	223 791 978.51
Paid federal withholding tax	-2 264 793.48	-1 984 248.97
Balance of unit movements	0.00	165 001.71
Total result	-4 539 967.83	-26 669 309.75
Net fund assets at the end of the reporting period	188 498 660.19	195 303 421.50

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	180 643.8690	180 508.4180
Units issued	0.0000	135.4510
Units redeemed	0.0000	0.0000
Situation at the end of the period	180 643.8690	180 643.8690
Difference between units issued and units redeemed	0.0000	135.4510

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 13.2.2024		
Gross accumulation	CHF	35.792
Less federal withholding tax ²	CHF	-12.528
Net accumulation per unit	CHF	23.264

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

² or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Brazil								
EQUATORIAL ENERGIA COM NPV*	BRL		18 700		18 700	106 636	0.06	
SUZANO SA COM NPV*	BRL	25 400		25 400				
VALE SA COM NPV*	BRL	40 800		40 800				
TOTAL Brazil						106 636	0.06	
Chile								
ENEL AMERICAS SA COM NPV*	CLP		3 165 531		3 165 531	295 170	0.16	
TOTAL Chile						295 170	0.16	
China								
AGRICULTURAL BK CH 'H'CNY1*	HKD	7 600 000	1 685 000	958 000	8 327 000	2 798 914	1.48	
AIR CHINA LTD 'H'CNY1*	HKD	496 000		332 000	164 000	101 475	0.05	
ANHUI CONCH CEMENT 'H'CNY1*	HKD	151 000		151 000				
APELOA PHARMACEUTI 'A'CNY1*	CNY	44 400		44 400				
ASIA - POTASH INTERNATIONAL INVESTMENT 'A' CNY1*	CNY		36 800		36 800	130 470	0.07	
BANK OF CHINA LTD 'A'CNY1*	CNY	321 300		321 300				
BANK OF CHINA LTD 'H'HKD1*	HKD	8 687 000	559 000	1 201 000	8 045 000	2 563 774	1.35	
BANK OF COMMUNICAT 'H'CNY1*	HKD		627 000		627 000	337 638	0.18	
BANK OF SHANGHAI C A CNY1*	CNY	338 200			338 200	255 287	0.13	
BEIJING CAP INTL A 'H'CNY1*	HKD	324 000	350 000		674 000	225 764	0.12	
BEIJING-SHANGHAI H A CNY1*	CNY	1 280 000	804 600	1 280 000	804 600	500 284	0.26	
BOE TECHNOLOGY GP 'A'CNY1*	CNY	1 296 100	60 700		1 356 800	661 407	0.35	
CECEP WIND-POWER C 'A'CNY1*	CNY	168 400	50 520		218 920	86 300	0.05	
CGN POWER CO LTD CNY1*	HKD	1 175 000	265 000		1 440 000	314 864	0.17	
CHANGCHUN HIGH NEW 'A'CNY1*	CNY	7 600		1 400	6 200	119 984	0.06	
CHIFENG JILONG GOL 'A'CNY1*	CNY	75 200	57 500	75 200	57 500	105 755	0.06	
CHINA CITIC BK COR 'H'CNY1*	HKD	1 250 000	2 100 000		3 350 000	1 359 795	0.72	
CHINA CONCH VENTUR HKD0.01*	HKD	529 000		529 000				
CHINA CONST BK 'A'CNY1*	CNY	370 900		70 700	300 200	234 070	0.12	
CHINA CONST BK 'H'CNY1*	HKD	2 632 000	123 000		2 755 000	1 422 681	0.75	
CHINA EAST AIRLINE 'A'CNY1*	CNY		254 000		254 000	137 717	0.07	
CHINA EVERBRIGHT B 'H'CNY1*	HKD		833 000		833 000	216 049	0.11	
CHINA FEIHE LTD USD0.000000025*	HKD	160 000		160 000				
CHINA GAS HOLDINGS HKD0.01*	HKD	210 800		210 800				
CHINA LIFE INSURAN 'H'CNY1*	HKD		361 000		361 000	445 058	0.23	
CHINA MEIDONG AUTO HKD0.1*	HKD	96 000		96 000				
CHINA MENGNIU DAIR HKD0.1*	HKD	232 000		112 000	120 000	356 595	0.19	
CHINA MERCHANTS BK 'H'CNY1*	HKD	176 000		176 000				
CHINA MINSHENG BAN 'A'CNY1*	CNY	1 111 400	73 000		1 184 400	547 909	0.29	
CHINA MINSHENG BAN 'H'CNY1*	HKD	700 000			700 000	211 677	0.11	
CHINA NATL NUCL.E.P CNY1 A*	CNY	449 800			449 800	415 040	0.22	
CHINA PETROLEUM & 'H'CNY1*	HKD		212 000		212 000	98 628	0.05	
CHINA RES ENT NPV*	HKD	126 000		74 000	52 000	250 384	0.13	
CHINA RES GAS GP L HKD0.10*	HKD	252 800		252 800				
CHINA SHENHUA ENER 'H'CNY1.00*	HKD	475 000		132 500	342 500	956 038	0.50	
CHINA STHN AIRLINE 'H'CNY1*	HKD		188 000		188 000	80 903	0.04	
CHINA THREE GORGES RENEWAB-A*	CNY		135 300		135 300	80 762	0.04	
CHINA TOURISM GROU 'A'CNY1*	CNY	15 500	1 100		16 600	195 284	0.10	
CHINA UNITED TELEC 'A'CNY1*	CNY	1 220 800		743 200	477 600	264 890	0.14	
CHINA YANGTZE POWE 'A'CNY1*	CNY	863 500		286 600	576 900	1 619 194	0.85	
CHINA ZHENHUA SCIE 'A'CNY1*	CNY	11 400			11 400	94 856	0.05	
CHONGQING ZHIFEI B 'A'CNY1*	CNY	8 400	15 750		24 150	188 150	0.10	
CSPC PHARMACEUTICA HKD0.10*	HKD	312 000	28 000		340 000	270 086	0.14	
DAAN GENE CO LTD 'A'CNY1*	CNY	60 100		60 100				
DALI FOODS GROUP C HKD0.01*	HKD	415 500	957 000	1 372 500				
DALIAN PORT (PDA) 'A'CNY1*	CNY		717 800		717 800	134 787	0.07	
DHC SOFTWARE CO 'A'CNY1*	CNY	110 500			110 500	86 570	0.05	
ENN ENERGY HOLDING HKD0.10*	HKD	53 000		32 900	20 100	139 681	0.07	
FAW JIEFANG GROUP 'A'CNY1*	CNY		103 000		103 000	118 096	0.06	
FOSHAN HAITIAN FLA 'A'CNY1*	CNY	11 497	2 299	0	13 796	64 593	0.03	
FOUNDER SECURITIES 'A'CNY1*	CNY	219 500		219 500				
GREE ELEC APPLICAN 'A'CNY1*	CNY	37 600	29 700		67 300	283 966	0.15	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GUANGDONG HAID GRP 'A'CNY1*	CNY	47 000	4 800		51 800	290 132	0.15	
GUANGDONG INVEST HKD0.50*	HKD	292 000			292 000	181 354	0.10	
GUANGZHOU BAIYUN 'A'CNY1*	CNY	53 400		18 600	34 800	129 005	0.07	
GUANGZHOU HAIGE CO 'A'CNY1*	CNY	87 200			87 200	125 680	0.07	
HAIER SMART HOME C 'A'CNY1*	CNY	60 700	8 200		68 900	190 384	0.10	
HAINAN AIRLINES 'A'CNY1*	CNY		1 664 000		1 664 000	302 116	0.16	
HAINAN AIRPORT INFRASTRUCT-A*	CNY		229 300		229 300	108 642	0.06	
HANSOH PHARMACEUTICAL GROUP CO LTD*	HKD	134 000		52 000	82 000	140 577	0.07	
HENGAN INTL HKD0.10*	HKD	46 500	159 000		205 500	626 205	0.33	
HENG TONG OPTIC-ELE 'A'CNY1*	CNY	93 500		14 000	79 500	130 302	0.07	
HUAGONG TECH CO 'A'CNY1*	CNY	38 000		38 000				
HUNDSUN TECHNOLOGI 'A'CNY1*	CNY	46 020	4 900		50 920	197 058	0.10	
I/MONGOLIA YILI IN 'A'CNY1*	CNY	19 400	6 900		26 300	89 679	0.05	
IFLYTEK CO LTD CNY1*	CNY	88 500		37 100	51 400	291 215	0.15	
IND & COM BK CHINA 'A'CNY1*	CNY	673 200	78 700	131 500	620 400	364 922	0.19	
INDUSTRIAL & COM B 'H'CNY1*	HKD	4 331 000	216 000		4 547 000	1 988 456	1.05	
INSPUR ELECTRONIC 'A'CNY1*	CNY	53 600		53 600				
JA SOLAR TECHNOLOG 'A'CNY1*	CNY		18 100		18 100	50 509	0.03	
JIANGSU EXPRESSWAY 'H'CNY1*	HKD	806 000	36 000		842 000	697 261	0.37	
JIANGSU HENGRUI ME 'A'CNY1*	CNY	143 780		67 600	76 180	454 157	0.24	
JOINTOWN PHARMACEU 'A'CNY1*	CNY	88 900	96 545	0	185 445	164 196	0.09	
KANGMEI PHARMACEUTICAL CO LTD*	CNY		8 377		8 377	1 948	0.00	
KWEICHOW MOUTAI 'A'CNY1*	CNY	1 700	100		1 800	377 078	0.20	
LENOVO GROUP LTD HKD0.025*	HKD	400 000	34 000		434 000	459 340	0.24	
LI NING CO LTD HKD0.1*	HKD	14 500		14 500				
MUYUAN FOODSTUFF C 'A'CNY1*	CNY	14 300	11 900		26 200	123 027	0.06	
OPPEIN HOME GROUP A CNY1*	CNY	11 600		11 600				
PEOPLE'S INSURANCE 'H'CNY1*	HKD		4 845 000		4 845 000	1 453 840	0.77	
PETROCHINA CO 'A'CNY1*	CNY	197 800		42 400	155 400	137 594	0.07	
PICC PROPERTY & CA 'H'CNY1*	HKD		422 000		422 000	438 786	0.23	
PING AN BANK CO LT 'A'CNY1*	CNY	74 400		74 400				
PING AN INSURANCE 'H'CNY1*	HKD	122 000		122 000				
POSTAL SAVINGS BAN 'H' CNY1*	HKD	1 980 000		231 000	1 749 000	726 208	0.38	
S.F. HOLDING CO 'A'CNY1*	CNY	34 200	5 500		39 700	194 022	0.10	
S/BAOSIGHT SOF 'A'CNY1*	CNY	55 840	11 168		67 008	355 563	0.19	
S/H RAAS BLOOD PRO 'A'CNY1*	CNY	251 300	33 500		284 800	247 208	0.13	
S/INTL AIRPORT 'A'CNY1*	CNY		15 300		15 300	70 798	0.04	
SDIC POWER HOLDING 'A'CNY1*	CNY	192 600	147 100	192 600	147 100	223 172	0.12	
SHANDONG GOLD MINE 'A'CNY1*	CNY	142 548			142 548	423 491	0.22	
SHANGHAI FUDAN 'H'CNY0.10*	HKD		53 000	53 000				
SHANGHAI PHARMACEU CNY1 H*	HKD	215 400			215 400	285 096	0.15	
SHANXI XINGHUACUN 'A'CNY1*	CNY	8 200			8 200	252 075	0.13	
SHENZHEN SALUBRIS 'A'CNY1*	CNY	30 100			30 100	121 838	0.06	
SHENZHOU INTERNATI HKD0.10*	HKD	28 300		28 300				
SICHUAN CHUANYOU E 'A'CNY1*	CNY	169 000	26 700	22 600	173 100	316 648	0.17	
SINO BIOPHARMACEUT HKD0.025*	HKD	738 000			738 000	260 935	0.14	
SINOPHARM GROUP CO CNY1*	HKD		187 200		187 200	407 146	0.21	
SONGCHENG PERFORMA 'A'CNY1*	CNY	105 320		105 320				
SUNNY OPTICAL TECH HKD0.10*	HKD	6 500		6 500				
SZ SUNLORD ELECTRO 'A'CNY1*	CNY	27 600		27 600				
TCL TECHNOLOGY GRO 'A'CNY1*	CNY	173 100	17 310		190 410	93 057	0.05	
TENCENT HLDGS LIMI HKD0.00002*	HKD	14 200		14 200				
THUNDER SOFTWARE T CNY1 A*	CNY	9 600			9 600	83 794	0.04	
TIANJIN ZHONGHUAN 'A'CNY1*	CNY	76 500	19 125		95 625	219 518	0.12	
TIANSHUI HUATIAN T 'A'CNY1*	CNY	77 700			77 700	86 286	0.05	
TINGYI(CAYMAN ISL) USD 0.005*	HKD	304 000	168 000		472 000	569 826	0.30	
TONGWEI CO 'A'CNY1*	CNY		44 700		44 700	151 753	0.08	
TRAVELSKY TECHNOLO 'H'CNY1*	HKD	167 000	18 000		185 000	265 516	0.14	
UNI-PRESIDENT CHIN HKD0.01*	HKD		309 000		309 000	191 553	0.10	
UNIGROUP GUOXIN MICROELECTRONICS CO LTD 'A' CNY1*	CNY	8 120		1	8 119	76 026	0.04	
WALVAX BIOTECHNOLO 'A'CNY1*	CNY	27 100			27 100	78 455	0.04	
WANT WANT CHINA HO USD0.02*	HKD	758 000	288 000		1 046 000	591 250	0.31	
WINTIME ENERGY CO LTD 'A' CNY1*	CNY		756 200		756 200	128 832	0.07	
YIBIN WULIANGYE 'A'CNY1*	CNY	6 500			6 500	126 097	0.07	
YONYOU SOFTWARE CO 'A'CNY1*	CNY	42 800		9 800	33 000	67 178	0.04	
ZHANGZHOU PIENZEH 'A' CNY1*	CNY	2 300	700		3 000	93 342	0.05	
ZHAOJIN MINING IND 'H'CNY1*	HKD		428 000		428 000	486 839	0.26	
ZHEJIANG DAHUA TEC 'A'CNY1*	CNY	86 900		39 500	47 400	120 247	0.06	
ZHEJIANG EXPRESS 'H'CNY1*	HKD		262 000		262 000	179 482	0.09	
ZHEJIANG FUCHUN HY 'A'CNY1*	CNY	189 800			189 800	87 330	0.05	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
ZHEJIANG NHU CO 'A' CNY1*	CNY	31 560	14 200		45 760	92 073	0.05	
ZHEJIANG SUPOR COO 'A' CNY1*	CNY	18 200	4 900		23 100	144 005	0.08	
ZHEJIANG ZHENENG E 'A' CNY1*	CNY		219 900		219 900	124 697	0.07	
ZHONGJIN GOLD CO 'A' CNY1*	CNY		200 300		200 300	272 748	0.14	
ZHONGSHENG GROUP H HKD0.0001 REG'S*	HKD	97 500		97 500				
ZIJIN MINING GROUP 'A' CNY0.1*	CNY	136 000			136 000	210 391	0.11	
ZTE CORP 'A' CNY1*	CNY	148 500			148 500	482 909	0.25	
TOTAL China						36 896 240	19.46	
Czech Republic								
CEZ CZK100*	CZK	24 629		2 611	22 018	856 078	0.45	
MONETA MONEY BANK CZK1*	CZK		38 169		38 169	133 990	0.07	
TOTAL Czech Republic						990 067	0.52	
Greece								
JUMBO SA EURO.88*	EUR		29 175		29 175	697 674	0.37	
OPAP(ORG OF FOOTB) EURO.30 (CR)*	EUR		18 762		18 762	288 762	0.15	
OTE(HELLENIC TLM) EUR2.83(CR)*	EUR	91 126	4 465		95 591	1 216 514	0.64	
TERNA ENERGY SA EURO.30*	EUR		12 206	12 206				
TOTAL Greece						2 202 949	1.16	
Hong Kong								
CHOW TAI FOOK JEWELRY HKD1*	HKD		306 400	90 400	216 000	277 349	0.15	
TOTAL Hong Kong						277 349	0.15	
Hungary								
GEDEON RICHTER PLC HUF100*	HUF	64 214		6 522	57 692	1 228 316	0.65	
TOTAL Hungary						1 228 316	0.65	
India								
ACC LTD INR10*	INR	37 565		37 565				
ADANI GREEN ENERGY INR10*	INR	6 705	3 095		9 800	97 654	0.05	
APOLLO HOSPITALS INR5*	INR	5 585	580		6 165	324 793	0.17	
ASIAN PAINTS LTD INR1*	INR	37 878	1 624	13 277	26 225	858 715	0.45	
BAJAJ AUTO LTD INR10*	INR	28 719	1 167		29 886	1 735 916	0.92	
BHARTI AIRTEL LTD INR5*	INR	92 650	61 265		153 915	1 538 341	0.81	
BIOCON INR5*	INR	20 636	9 357	29 993				
CIPLA INR2*	INR	77 539	2 334		79 873	1 047 651	0.55	
COLGATE-PALM (IND) INR1.00*	INR	26 982	1 670		28 652	661 994	0.35	
DABUR INDIA LTD INR1*	INR	195 264	9 173		204 437	1 181 867	0.62	
DIVI'S LABORATORIE INR2.00*	INR	15 857			15 857	587 279	0.31	
DR REDDYS LABS INR5*	INR	17 640	1 078		18 718	1 098 173	0.58	
HCL TECHNOLOGIES INR2*	INR	107 311	4 707		112 018	1 562 334	0.82	
HINDUSTAN UNILEVER INR1*	INR	44 561	2 059		46 620	1 265 783	0.67	
INDIAN HOTELS INR1 (POST SUBDIVISION)*	INR		23 808		23 808	99 772	0.05	
INFOSYS LTD INR5*	INR	76 604	3 032		79 636	1 191 126	0.63	
LUPIN LTD INR2*	INR	59 664			59 664	735 723	0.39	
MARICO LTD INR1*	INR	86 716			86 716	508 563	0.27	
MARUTI UDYOG INR5*	INR		970		970	110 184	0.06	
MPHASIS BFL LTD INR10*	INR	13 105	1 079		14 184	329 205	0.17	
MRF INR10*	INR	1 177	54		1 231	1 457 180	0.77	
NESTLE INDIA INR10*	INR	3 342	119		3 461	916 804	0.48	
PAGE INDUSTRIES LT INR10*	INR	922	68	68	922	381 107	0.20	
PI INDUSTRIES INR1*	INR	3 245	738		3 983	148 076	0.08	
PIDILITE INDUSTRIES INR1(POST SUBDIVISION)*	INR	48 921	1 969	12 211	38 679	1 039 184	0.55	
POWER GRID CORP ORD INR10*	INR		51 584		51 584	113 979	0.06	
RELIANCE INDS INR10(100%DEMAT)*	INR	3 941			3 941	98 555	0.05	
SUN PHARMACEUTICAL INR1*	INR	111 038	5 195		116 233	1 383 035	0.73	
TATA CONSULTANCY S INR1*	INR	67 733	2 853		70 586	2 599 098	1.37	
TECH MAHINDRA INR5*	INR	46 448			46 448	575 294	0.30	
TITAN COMPANY LTD INR1*	INR	16 703		1 066	15 637	545 170	0.29	
TORRENT PHARM INR5*	INR	5 968	15 944		21 912	460 870	0.24	
TRENT INR1*	INR		5 567		5 567	131 112	0.07	
TUBE INVESTMENTS O INR1*	INR		2 877		2 877	99 063	0.05	
ULTRATECH CEMENT LTD INR10*	INR	7 526	693		8 219	756 628	0.40	
WIPRO INR2*	INR	103 602	6 553	4 467	105 688	441 059	0.23	
TOTAL India						26 081 289	13.76	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Indonesia								
BANK CENTRAL ASIA IDR62.5*	IDR		3 266 700		3 266 700	1 637 553	0.86	
BK RAKYAT IDR250*	IDR		727 600		727 600	206 753	0.11	
TELKOM INDONESIA SER'B'IDR50*	IDR		3 895 400		3 895 400	778 853	0.41	
TOTAL Indonesia						2 623 159	1.38	
Kuwait								
AGILITY PUBLIC WAR KWDO.100*	KWD	34 090	12 341	46 431				
BOUBYAN BANK KWDO.10*	KWD		56 295	1	56 294	96 983	0.05	
GULF BNK OF KUWAIT KWDO.1*	KWD		227 750	0	227 750	158 687	0.08	
KUWAIT FINANCE HOU KWDO.1*	KWD	434 298	77 696	0	511 994	1 029 569	0.54	
MOBILE TEL SYSTEMS KWDO.1*	KWD	428 144	296 568		724 712	1 024 814	0.54	
TOTAL Kuwait						2 310 052	1.22	
Malaysia								
CELCOMDIGI BHD*	MYR	682 000			682 000	551 027	0.29	
GENTING MALAYSIA B MYRO.10*	USD	160 000			160 000	73 958	0.04	
HONG LEONG BANK MYR1*	MYR		52 700		52 700	195 281	0.10	
IHH HEALTHCARE BHD NPV*	MYR	1 088 600		25 600	1 063 000	1 218 239	0.64	
MALAYAN BKG BERHAD MYR1*	MYR	631 657	16 700		648 357	1 117 040	0.59	
MALAYSIA AIRPORTS MYR1*	MYR	143 700	139 427		283 127	399 644	0.21	
MAXIS BHD MYRO.10*	MYR	803 200		803 200				
MISC BERHAD MYR1*	MYR	231 800	19 100		250 900	347 445	0.18	
NESTLE (MALAYSIA) MYR1*	MYR	45 600	2 300		47 900	1 132 672	0.60	
PETRONAS CHEMICALS MYRO.10*	MYR	392 900			392 900	550 841	0.29	
PETRONAS GAS MYR1*	MYR	141 700			141 700	465 528	0.25	
PPB GROUP BERHAD MYR1*	MYR	159 180			159 180	461 539	0.24	
QL RESOURCES BHD MYRO.25*	MYR	510 500			510 500	539 223	0.28	
TELEKOM MALAYSIA MYRO.7*	MYR	708 600			708 600	686 210	0.36	
TENAGA NASIONL BHD MYR1*	MYR	230 100		14 100	216 000	408 448	0.22	
TOTAL Malaysia						8 147 095	4.30	
Mexico								
WAL-MART DE MEXICO COM NPV*	MXN	265 600	19 100		284 700	926 115	0.49	
TOTAL Mexico						926 115	0.49	
Peru								
CREDICORP COM USD5*	USD	3 600	200	300	3 500	398 019	0.21	
TOTAL Peru						398 019	0.21	
Philippines								
GLOBE TELECOM INC PHP50*	PHP	4 146		4 146				
MANILA ELECTRIC CO PHP10*	PHP	140 940	5 340		146 280	832 893	0.44	
PLDT INC PHP5*	PHP	21 250		21 250				
SM INVEST CORP PHP10*	PHP	65 580		25 590	39 990	513 759	0.27	
TOTAL Philippines						1 346 653	0.71	
Poland								
DINO POLSKA SA PLN0.10*	PLN	12 539		6 000	6 539	562 743	0.30	
ORANGE POLSKA SA PLN3*	PLN	155 587		155 587				
TOTAL Poland						562 743	0.30	
Qatar								
BARWA REAL ESTATE QAR1*	QAR		413 466		413 466	261 460	0.14	
MASRAFA AL-RAYAN QAR10*	QAR	1 725 233		554 917	1 170 316	614 281	0.32	
QOREDOO QAR1*	QAR	97 402	195 223		292 625	723 356	0.38	
QATAR ELECT & WATER QAR1*	QAR	44 777	250 423		295 200	1 220 384	0.64	
QATAR FUEL CO QAR10*	QAR	244 926	39 824		284 750	1 056 902	0.56	
QATAR NATIONAL BK QAR10*	QAR	594 033		225 241	368 792	1 372 527	0.72	
TOTAL Qatar						5 248 910	2.77	
Russia								
POLYMETAL INTL PLC ORD NPV*	USD	39 444			39 444	0	0.00	
POLYUS GOLD OAO RUB1*	RUB	7 641			7 641	0	0.00	
TOTAL Russia							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Saudi Arabia								
ADVANCED PETROCHEMICALS COMPANY SAR10*	SAR	31 805		5 648	26 157	236 671	0.12	
AL RAJHI BKG & INV SAR10*	SAR	119 099		55 551	63 548	1 034 363	0.55	
ALINMA BANK SAR10*	SAR	73 710		73 710				
ALMARAI CO SAR10*	SAR	52 760	1 846		54 606	740 459	0.39	
BUPA ARABIA FOR CO SAR10*	SAR	5 081	2 547	0	7 628	394 130	0.21	
DALLAH HEALTHCARE SAR10*	SAR		1 937		1 937	69 541	0.04	
DAR AL ARKAN REAL SAR10*	SAR	356 085		160 381	195 704	716 845	0.38	
EMAAR THE ECONOMIC SAR10*	SAR	237 827		237 827				
ETIHAD ETISALAT CO SAR10*	SAR	165 889	3 454	15 600	153 743	1 719 274	0.91	
JARIR MARKETING CO SAR1*	SAR	36 817	376 458	36 817	376 458	1 322 312	0.70	
MOBILE TELECOMMUNI SAR10*	SAR	290 955			290 955	973 988	0.51	
MOUWASAT MEDICAL S SAR10*	SAR	8 968	8 968		17 936	435 085	0.23	
SABIC AGRI-NUTRIEN SAR10*	SAR	34 862	887	3 938	31 811	1 032 481	0.54	
SAUDI BASIC IND SAR10*	SAR	60 258	1 590		61 848	1 155 221	0.61	
SAUDI ELECTRIC CO SAR10*	SAR	86 807	11 496	5 256	93 047	401 764	0.21	
SAUDI TELECOM SAR10*	SAR	247 617	12 127	3 298	256 446	2 388 778	1.26	
YANBU NATIONAL PET SAR10*	SAR	9 549			9 549	87 674	0.05	
TOTAL Saudi Arabia						12 708 587	6.70	
South Africa								
GOLD FIELDS ZAR0.50*	ZAR	74 250	10 452	2 693	82 009	989 171	0.52	
HARMONY GOLD MNG ZAR0.50*	ZAR		52 678		52 678	220 866	0.12	
TOTAL South Africa						1 210 036	0.64	
South Korea								
AMOREPACIFIC (NEW) KRW500*	KRW	1 906		1 906				
BGF RETAIL CO LTD KRW1000*	KRW		2 935		2 935	273 320	0.14	
CELLTRION HEALTH C KRW1000*	KRW	2 672	107	1	2 778	124 483	0.07	
CJ KOREA EXPRESS C KRW5000*	KRW	3 891		3 891				
HD HYUNDAI*	USD		2 644		2 644	102 265	0.05	
HLB CO LTD KRW500*	KRW	5 957	961	1 997	4 921	95 997	0.05	
HOTEL SHILLA KRW5000*	KRW	17 462	486		17 948	753 457	0.40	
KANGWON LAND INC KRW500*	KRW	18 379	14 472		32 851	324 738	0.17	
KIA CORPORATION KRW5000*	KRW	3 217	543		3 760	194 836	0.10	
KOREA ELEC POWER KRW5000*	KRW		66 104		66 104	753 673	0.40	
KT&G CORPORATION KRW5000*	KRW	9 451	15 984		25 435	1 461 960	0.77	
KUMHO PETRO CHEM KRW5000*	KRW	902		902				
LG ELECTRONICS INC KRW5000*	KRW	1 633			1 633	109 707	0.06	
LG HOUSEHOLD&HEALT KRW5000*	KRW	671		671				
LG UPLUS CORP KRW5000*	KRW		41 292		41 292	281 301	0.15	
NCISOFT CORPN KRW500*	KRW	771		223	548	85 854	0.05	
NETMARBLE CORP KRW100*	KRW	3 140		3 140				
ORION KRW500*	KRW	4 392	1 119		5 511	444 879	0.23	
PAN OCEAN KRW100*	KRW	38 956			38 956	112 875	0.06	
S1 CORP KRW500*	KRW	10 721		10 721				
SAMSUNG BIOLOGICS KRW2500*	KRW	1 984	494		2 478	1 183 865	0.62	
SAMSUNG C&T CORPOR KRW100*	KRW		5 336		5 336	383 650	0.20	
SAMSUNG ELEC MECH KRW5000*	KRW	1 076			1 076	90 123	0.05	
SAMSUNG ELECTRONIC KRW100*	KRW	26 129	2 050		28 179	1 270 300	0.67	
SAMSUNG ELECTRONIC KRW100*	USD	1 409		1 409				
SAMSUNG SDS CO LTD KRW500*	KRW	5 735	7 395		13 130	1 222 721	0.64	
SEEGENE INC KRW500*	KRW	8 410		8 410				
SK HYNIX INC KRW5000*	KRW	5 514			5 514	432 117	0.23	
YUHAN CORP KRW1000*	KRW	21 149	2 391	0	23 540	910 485	0.48	
TOTAL South Korea						10 612 604	5.60	
Taiwan								
ACCTON TECHNOLOGY TWD10*	TWD	48 000		18 000	30 000	419 602	0.22	
ADVANTECH CO LTD TWD10*	TWD	140 195	10 706	33 000	117 901	1 096 610	0.58	
ASUSTEK COMPUTER TWD10*	TWD	148 000	4 000		152 000	1 441 490	0.76	
CATCHER TECHNOLOGY TWD10*	TWD		34 000		34 000	173 144	0.09	
CATHAY FINL HLDG TWD10*	TWD	622 000		622 000				
CHANG HWA BANK TWD10*	TWD		173 775		173 775	83 619	0.04	
CHINA STEEL CORP TWD10*	TWD	299 000			299 000	202 600	0.11	
CHUNGHWA TELECOM TWD10*	TWD	799 000	82 000	76 000	805 000	2 620 024	1.38	
COMPAL ELECTRONIC TWD10*	TWD	1 715 000	60 000		1 775 000	1 396 956	0.74	
CTBC FINANCIAL HOL TWD10*	TWD	264 000	43 000		307 000	209 744	0.11	
DELTA ELECTRONIC TWD10*	TWD	102 000		33 000	69 000	562 402	0.30	

		31.10.2022			31.10.2023		Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	Quantity/ Nominal	
E.SUN FINL HLDGS TWD10*	TWD	1 345 777	109 681	1	1 455 457	973 956	0.51		
EVERGREEN MARINE C TWD10*	TWD	20 400		20 400					
FAR EASTONE TELECO TWD10*	TWD	1 008 000	97 000		1 105 000	2 353 181	1.24		
FIRST FINANCIAL HO TWD10*	TWD	1 524 103	86 723	0	1 610 826	1 170 576	0.62		
FORMOSA PETROCHEMI TWD10*	TWD	247 000			247 000	548 182	0.29		
FUBON FINANCIAL HL TWD10*	TWD	81 900	4 095		85 995	145 010	0.08		
HON HAI PRECISION TWD10*	TWD	387 880	10 000		397 880	1 077 285	0.57		
HOTAI MOTOR CO TWD10*	TWD		3 040		3 040	51 433	0.03		
HUA NAN FINANCIAL TWD10*	TWD	3 630 042		111 000	3 519 042	2 004 342	1.06		
INVENTEC CORP TWD10*	TWD	1 690 000			1 690 000	1 906 181	1.01		
LITE-ON TECHNOLOGY TWD10*	TWD	497 000		49 000	448 000	1 256 983	0.66		
MEGA FINANCIAL HD TWD10*	TWD	2 785 950	12 568	1 215 001	1 583 517	1 630 573	0.86		
NOVATEK MICROELECT TWD10*	TWD	50 000		50 000					
PHARMAESSENTIA COR TWD10*	TWD		10 000		10 000	90 486	0.05		
PRESIDENT CHAIN ST TWD10*	TWD	355 000	9 000	19 000	345 000	2 492 572	1.31		
QUANTA COMPUTER TWD10*	TWD	204 000			204 000	1 081 791	0.57		
REALTEK SEMICOND TWD10*	TWD	10 000		10 000					
SYNNEX TECH INTL TWD10*	TWD	499 250		15 000	484 250	933 421	0.49		
TAIWAN BUSINESS BK TWD10*	TWD		268 288		268 288	95 976	0.05		
TAIWAN CEMENT TWD10*	TWD	527 667			527 667	477 464	0.25		
TAIWAN COOPERATIVE TWD10*	TWD	2 375 666	220 633	0	2 596 299	1 832 078	0.97		
TAIWAN HI SPD RAIL TWD10*	TWD		606 000		606 000	499 886	0.26		
TAIWAN MOBILE CO TWD10*	TWD	922 000	134 000	55 000	1 001 000	2 690 611	1.42		
TAIWAN SEMICON MAN TWD10*	TWD	147 000		86 000	61 000	905 392	0.48		
UNI-PRESIDENT ENT TWD10*	TWD	476 000	15 000		491 000	935 411	0.49		
WPG HOLDINGS TWD10*	TWD	171 200			171 200	343 928	0.18		
TOTAL Taiwan						33 702 911	17.78		
Thailand									
AIRPORTS OF THAILA THB1.00(ALIEN MKT)*	THB	592 900	897 900		1 490 800	2 519 577	1.33		
BANGKOK DUSIT MEDI THB0.1 (ALIEN MKT)*	THB	1 625 900		261 300	1 364 600	915 605	0.48		
BANGKOK EXP&METRO THB1(ALIEN MKT)*	THB		955 700		955 700	191 164	0.10		
BUMRUNGRAD HOPTL THB1(ALIEN MKT)*	THB	105 000		5 100	99 900	657 651	0.35		
CP ALL PLC THB1(ALIEN MKT)*	THB	884 200		625 600	258 600	361 758	0.19		
HOME PRODUCT CENTE THB1(ALIEN MKT)*	THB	1 901 300	160 000		2 061 300	621 077	0.33		
INTOUCH HOLDINGS P THB1 (ALIEN MKT)*	THB	200 000	19 000		219 000	393 695	0.21		
TOTAL Thailand						5 660 526	2.99		
Turkey									
BIM BIRLESIK MAGAZ TRY1*	TRY	213 952		112 751	101 201	885 409	0.47		
EREGLI DEMIR CELIK TRY1*	TRY	62 671		62 671					
HEKTAS TRY1*	TRY		133 581		133 581	94 184	0.05		
KOZA ALTIN ISLETME TRY1*	TRY		207 131		207 131	146 308	0.08		
SASA POLYESTER SANAYI AS TRY1*	TRY		79 009		79 009	108 669	0.06		
T SISE VE CAM FABR TRY1*	TRY		53 764		53 764	81 867	0.04		
TOTAL Turkey						1 316 436	0.69		
United Arab Emirates									
ABU DHABI NATL CO AED0.08*	AED	2 127 341	31 230	26 275	2 132 296	1 775 134	0.94		
ALDAR PROPERTIES AED1*	AED	995 281			995 281	1 282 311	0.68		
DUBAI ISLAMIC BANK AED1*	AED	165 724	1 194 040		1 359 764	1 819 289	0.96		
ETISALAT AED1*	AED	386 756		160 110	226 646	1 036 631	0.55		
FIRST ABU DHABI BK AED1*	AED	244 676	8 763		253 439	796 227	0.42		
TOTAL United Arab Emirates						6 709 592	3.54		
United States of America									
YUM CHINA HLDGS IN COM USD0.01*	USD	28 200		15 100	13 100	626 602	0.33		
TOTAL United States of America						626 602	0.33		
Total Bearer shares						162 188 057	85.54		
Bonus shares									
South Korea									
HMM CO LTD*	KRW	30 780	2 256		33 036	324 341	0.17		
TOTAL South Korea						324 341	0.17		
Total Bonus shares						324 341	0.17		

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Other shares								
Brazil								
KLABIN SA UNITS (1 COM & 4 PRF)*	BRL	48 200		48 200				
TOTAL Brazil							0.00	
Total Other shares							0.00	
Preference shares								
Brazil								
CENTRAIS ELETRICAS BRASILEIRAS SA PRF'B'NPV*	BRL		35 900		35 900	249 096	0.13	
TOTAL Brazil						249 096	0.13	
Russia								
SURGUTNEFTEGAZ RUB1 PRF(RUB)*	RUB	2 233 849			2 233 849	0	0.00	
TOTAL Russia							0.00	
South Korea								
LG HOUSEHOLD&HEALT PRF KRW5000*	USD	1 231		1 231				
SAMSUNG ELECTRONIC PFD KRW100*	KRW	49 142	786		49 928	1 803 282	0.95	
TOTAL South Korea						1 803 282	0.95	
Total Preference shares						2 052 378	1.08	
Registered shares								
China								
360 SECURITY TECHN A CNY1*	CNY	276 100		80 600	195 500	218 318	0.12	
ALIBABA GROUP HLDG USD1*	HKD	20 800		20 800				
ANJOY FOODS GROUP CO LTD-A*	CNY		4 700		4 700	75 520	0.04	
ASYMCHEM LABORATOR A CNY1*	CNY	3 500		3 500				
BEIJING KINGSOFT O A CNY1*	CNY		1 539		1 539	54 946	0.03	
BEIJING WANTAI BIO A CNY1*	CNY		10 500		10 500	57 270	0.03	
BEIJING YUANLIU HO A CNY1*	CNY	9 000		9 000				
CAMBRICON TECHNOLO A CNY1*	CNY		3 596		3 596	47 952	0.03	
CHAOZHOU THREE-CIR 'A' CNY1*	CNY	45 100			45 100	173 077	0.09	
CHINA RESOURCES MI 'A' CNY1*	CNY		11 470		11 470	75 811	0.04	
CHINA TOWER CORP L CNY1 H*	HKD	12 356 000	326 000		12 682 000	1 076 747	0.57	
CHONGQING RURAL COMMERCIAL BANK CO LTD*	CNY		379 600		379 600	200 624	0.11	
ECOVACS ROBOTICS C A CNY1*	CNY	6 900		6 900				
FOXCONN INDUSTRIAL INTERNET CO-A*	CNY	106 000		42 200	63 800	116 787	0.06	
GUANGZHOU KINGMED A CNY1*	CNY	8 500	3 900		12 400	95 451	0.05	
GUANGZHOU SHIYUAN A CNY1*	CNY	19 100			19 100	99 735	0.05	
HINA RAILWAY SIGN A CNY1*	CNY		338 194		338 194	197 665	0.10	
JAFRON BIOMEDICAL 'A' CNY1*	CNY	18 700		18 700				
JOINN LABORATORIES A CNY1*	CNY	10 360	11 004		21 364			
JUEWEI FOOD CO LTD A CNY1*	CNY	15 500	5 800		21 300	93 502	0.05	
LONGI GREEN ENERGY 'A' CNY1*	CNY	15 988	9 300		25 288	75 882	0.04	
MAXSCEND MICROELEC A CNY1*	CNY	5 760	2 500		8 260	154 796	0.08	
MEITUAN USD0.00001 (A & B CLASS)*	HKD		680	680				
NANJING KING-FRIEN A CNY1*	CNY	33 410	19 800		53 210	83 705	0.04	
NONGFU SPRING CO L CNY1 H*	HKD	19 800	188 600		208 400	1 079 813	0.57	
PHARMARON BEIJING CNY1 H*	HKD	14 250		14 250				
QI AN XIN TECHNOLO A CNY1*	CNY		22 761		22 761	130 400	0.07	
SANGFOR TECHNOLOGI A CNY1*	CNY	9 200			9 200	95 988	0.05	
SHANDONG GOLD MINI 'H' CNY1*	HKD	500 250			500 250	857 606	0.45	
SHANGHAI FRIENDESS A CNY1*	CNY	5 277	956		6 233	185 724	0.10	
SHANGHAI LINGANG H 'A' CNY1*	CNY		73 700		73 700	98 341	0.05	
SHENZHEN MINDRAY B 'A' CNY1*	CNY	10 800		2 900	7 900	280 990	0.15	
STARPOWER SEMICOND A CNY1*	CNY	1 700	1 300		3 000	64 153	0.03	
TIANJIN 712 COMMUN A CNY1*	CNY	28 600			28 600	94 641	0.05	
WILL SEMICONDUCTOR A CNY1*	CNY	5 940	2 600		8 540	117 149	0.06	
WUXI APPTEC CO LTD CNY1 H*	HKD	17 208		17 208				
XIAOMI CORPORATION USD0.000025*	HKD	226 800		226 800				
XINJIANG DAQO NEW A CNY1*	CNY		76 335		76 335	338 890	0.18	
YEALINK NETWORK TE A CNY1*	CNY	19 500	12 560		32 060	132 962	0.07	
ZHEJIANG JIUZHOU P 'A' CNY1*	CNY	21 600	9 400		31 000	114 610	0.06	
TOTAL China						6 489 054	3.42	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
India								
AVENUE SUPERMARTS INR10*	INR	8 251		2 568	5 683	225 697	0.12	
BRITANNIA INDS INR1(POST SUBDIVISION)*	INR		4 222		4 222	204 274	0.11	
JUBILANT FOODWORKS INR2 (POST SUB)*	INR	24 650	5 386		30 036	164 530	0.09	
MAX HEALTHCARE INS INR10*	INR		63 989		63 989	401 295	0.21	
RELIANCE STRATEGIC INR10*	INR		3 941		3 941	9 434	0.00	
TOTAL India						1 005 230	0.53	
Indonesia								
BANK JAGO TBK IDR100*	IDR	166 600		166 600				
TOTAL Indonesia							0.00	
Kuwait								
NATL BK OF KUWAIT KWD0.1*	KWD	1 004 426	82 589	152 606	934 409	2 409 190	1.27	
TOTAL Kuwait						2 409 190	1.27	
Malaysia								
MR D.I.Y. GROUP (M NPV)*	MYR	391 650			391 650	110 715	0.06	
TOTAL Malaysia						110 715	0.06	
Mexico								
AMERICA MOVIL SAB DE CV RG*	MXN		1 346 700		1 346 700	1 010 838	0.53	
SITIOS LATINOAMERICA SAB DE CV RG*	MXN	15 120		15 120				
TOTAL Mexico						1 010 838	0.53	
Philippines								
AC ENERGY CORPORAT PHP1*	PHP	790 500		790 500				
TOTAL Philippines							0.00	
Saudi Arabia								
ARABIAN INTERNET & SAR10*	SAR		2 747		2 747	208 437	0.11	
DR SULAIMAN AL HAB SAR10*	SAR	10 727			10 727	655 734	0.35	
ELM CO SAR10*	SAR		1 648		1 648	280 316	0.15	
SAUDI ARABIAN OIL SAR10*	SAR	213 052	31 462	0	244 514	1 975 135	1.04	
TOTAL Saudi Arabia						3 119 621	1.65	
South Korea								
CELLTRION INC KRW1000*	KRW	2 684	107	0	2 791	281 161	0.15	
F&F CO LTD KRW500*	KRW	1 430		264	1 166	73 384	0.04	
KAKAO CORP KRW100*	KRW	5 102		5 102				
NAVER CORP KRW100*	KRW	6 646		4 080	2 566	324 027	0.17	
SK BIOSCIENCE CO L KRW500*	KRW	1 071	500		1 571	64 151	0.03	
WOONGJIN COWAY CO KRW500*	KRW	3 874	1 025		4 899	142 609	0.08	
TOTAL South Korea						885 331	0.47	
Thailand								
ADVANCED INFO SERV THB1(ALIEN MKT)*	THB	455 800	20 600	5 200	471 200	2 624 732	1.38	
ASSET WORLD CORP P THB1 (ALIEN)*	THB		5 554 700		5 554 700	486 624	0.26	
CENTRAL RETAIL COR THB1 (LOCAL)*	THB		634 800	634 800				
CENTRAL RETAIL COR THB1 (ALIEN)*	THB		634 800		634 800	590 679	0.31	
OSOTSPA PCL THB1 (ALIEN)*	THB	66 000	284 300	350 300				
PTT OIL AND RETAIL THB10 (ALIEN)*	THB	1 592 800	124 500		1 717 300	795 709	0.42	
TRUE CORPORATION THB4 (ALIEN)*	THB		523 900		523 900	80 253	0.04	
TOTAL Thailand						4 577 996	2.41	
United Arab Emirates								
EMIRATES NBD BANK AED1*	AED		104 562		104 562	439 125	0.23	
MULTIPLY GROUP AED1.00*	AED		339 393		339 393	285 908	0.15	
Q HOLDING PSC AED1*	AED		105 550	105 550				
TOTAL United Arab Emirates						725 033	0.38	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United Kingdom								
ANGLOGOLD ASHANTI. ORD USD1*	ZAR		40 849		40 849	683 135	0.36	
TOTAL United Kingdom						683 135	0.36	
Total Registered shares						21 016 143	11.08	

Depository receipts

China

BEIGENE LTD SPON ADS EACH REPR 13 ORD*	USD	2 100		2 100				
ZTO EXPRESS (CAYMA ADR EACH REPR 1 SHS SPON)*	USD	17 400		17 400				
TOTAL China							0.00	

Peru

COMPANIA DE MINAS BUENAVENTURA SPONSORED ADR*	USD	143 849	8 375	3 800	148 424	1 094 093	0.58	
TOTAL Peru						1 094 093	0.58	

Thailand

INTOUCH HOLDINGS P THB1(NVDR)*	THB	306 400			306 400	550 813	0.29	
SIAM CEMENT CO THB1(NVDR)*	THB	52 500			52 500	382 832	0.20	
TOTAL Thailand						933 645	0.49	

United States of America

LEGEND BIOTECH COR SPON ADS EACH REP 2 ORD SHS*	USD	5 500	1 200		6 700	402 851	0.21	
TOTAL United States of America						402 851	0.21	
Total Depository receipts						2 430 590	1.28	

Rights

China

CECEP WIND-POWER CORP RIGHTS 24.11.22*	CNY		50 520	50 520				
TOTAL China							0.00	

Kuwait

GULF BANK KSCP RIGHTS 23-12.11.23*	KWD		17 680		17 680	333	0.00	
TOTAL Kuwait						333	0.00	

South Korea

HLB INC RIGHTS 02.12.22*	KRW	533		533				
TOTAL South Korea							0.00	
Total Rights						333	0.00	
Total Securities traded on an exchange						188 011 841	99.16	

Securities traded neither on an exchange nor on a regulated market

Bearer shares

China

CHINA HUIZHAN DAIRY HOLDINGS CO LTD**	HKD	3 765 000			3 765 000	4	0.00	
TOTAL China						4	0.00	

Mexico

AMERICA MOVIL SAB COM SER 'L' NPV (LVTVG)**	MXN	302 400	868 900	1 171 300				
TOTAL Mexico							0.00	
Total Bearer shares						4	0.00	

Registered shares

South Africa

ANGLOGOLD ASHANTI ZAR0.25**	ZAR	37 756	3 093	40 849				
TOTAL South Africa							0.00	
Total Registered shares							0.00	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Rights							
Taiwan							
E.SUN FINANCIAL HOLDING CO LTD RIGHTS 24.04.2023**	TWD	56 565	56 565				
TOTAL Taiwan						0.00	
Total Rights						0.00	
Total Securities traded neither on an exchange nor on a regulated market					4	0.00	
Total securities and similar instruments					188 011 845	99.16	
(thereof in lending)						0.00	
Bank deposits at sight					1 613 354	0.85	
Derivative financial instruments					-81 222	-0.04	
Other assets					62 939	0.03	
Total fund assets					189 606 916	100.00	
Other liabilities					-1 108 256		
Net fund assets					188 498 660		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	187 930 619	99.12
Investments valuation based on market-observed parameters	4	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	187 930 623	99.12

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-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 indices/commodities/currencies					
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.12.23*	30	USD	1 254 777	-81 222	-0.04
			1 254 777	-81 222	-0.04

Liquidity linked to open derivative financial instruments: CHF 1 254 777

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
MINI MSCI EMERGING MARKETS INDEX FUTURE 16.12.22	USD	10	60
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.03.23	USD	45	45
MINI MSCI EMERGING MARKETS INDEX FUTURE 16.06.23	USD	42	42
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.09.23	USD	69	69
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.12.23	USD	30	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
USD	311 721	ZAR	5 300 000	05.12.2022
USD	25 221	MXN	500 000	14.12.2022
USD	31 679	ZAR	550 000	14.12.2022
ZAR	1 000 000	USD	50 449	05.06.2023
USD	26 279	TRY	700 000	01.09.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	1 254 776.94	0.67%
Total exposure- reducing positions	–	–

Repurchase agreements

This sub-fund may not engage in securities lending.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Emerging Markets Global Minimum

Volatility II

Class I-X

0.04%

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

See appendix to supplementary information.

Exchange rates

AED 1 = CHF 0.25	MXN 1 = CHF 0.05
BRL 1 = CHF 0.18	MYR 1 = CHF 0.19
CLP 1 = CHF 0.00	PHP 1 = CHF 0.02
CNY 1 = CHF 0.12	PLN 1 = CHF 0.22
CZK 1 = CHF 0.04	QAR 1 = CHF 0.25
EUR 1 = CHF 0.96	RUB 1 = CHF 0.01
GBP 1 = CHF 1.10	SAR 1 = CHF 0.24
HKD 1 = CHF 0.12	THB 1 = CHF 0.03
HUF 1 = CHF 0.00	TRY 1 = CHF 0.03
IDR 1 = CHF 0.00	TWD 1 = CHF 0.03
INR 1 = CHF 0.01	USD 1 = CHF 0.91
KRW 1 = CHF 0.00	ZAR 1 = CHF 0.05
KWD 1 = CHF 2.94	

UBS (CH) Institutional Fund – Equities Europe Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		2 016 972 501.04	2 064 581 376.63	2 453 183 544.07
Class I-X	CH0125122173			
Net asset value per unit in CHF		1 515.65	1 423.60	1 699.02
Number of units outstanding		1 330 761.1950	1 450 254.7180	1 443 877.7010

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	7.4%	-16.0%	44.1%
Benchmark:				
MSCI Europe ex Switzerland (net div. reinv.)	CHF	6.7%	-16.3%	42.9%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The largest positions in % of total assets

UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive II	71.78
UBS (CH) Institutional Fund – Equities UK Passive II	27.39
TOTAL	99.17

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

Breakdown by sectors in % of total assets

Investment funds	99.17
TOTAL	99.17

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	2 193 492.32	26 608.99
Securities		
– Shares and other equity instruments	6 999.93	7 408.58
– Units of other collective investment schemes	2 016 088 952.07	2 063 124 913.96
Other assets	14 623 032.54	18 258 882.31
TOTAL fund assets	2 032 912 476.86	2 081 417 813.84
Loans	-3 456 523.67	-616 464.42
Other liabilities	-12 483 452.15	-16 219 972.79
Net fund assets	2 016 972 501.04	2 064 581 376.63

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	5 647.52	2.71
Negative interest	-674.55	-6 166.25
Income from securities		
– from shares and other equity instruments	2.71	2 322.85
– from bonus shares	329.08	283.06
– from units of other collective investment schemes	71 846 328.98	60 630 828.23
Purchase of current net income on issue of units	935 917.49	2 464 803.17
TOTAL income	72 787 551.23	63 092 073.77
Expenses		
Interest payable	-79 591.21	-45 523.18
Audit expenses	-18 669.80	-23 073.96
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-3 782.48	-64.94
Other expenses	-39 921.39	-22 118.91
Payment of current net income on redemption of units	-2 587 333.09	-2 502 034.55
TOTAL expenses	-2 729 297.97	-2 592 815.54
Net income	70 058 253.26	60 499 258.23
Realized capital gains and losses	-37 505 740.67	-41 054 691.83
Realized result	32 552 512.59	19 444 566.40
Unrealized capital gains and losses	125 561 483.61	-410 482 964.92
TOTAL result	158 113 996.20	-391 038 398.52

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	70 058 253.26	60 499 258.23
Available for distribution	70 058 253.26	60 499 258.23
Less federal withholding tax	-24 520 388.64	-21 174 740.38
Net income retained for reinvestment	-45 537 864.62	-39 324 517.85
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	2 064 581 376.63	2 453 183 544.07
Paid federal withholding tax	-20 682 418.44	-6 163 373.32
Balance of unit movements	-185 040 453.35	8 599 604.40
Total result	158 113 996.20	-391 038 398.52
Net fund assets at the end of the reporting period	2 016 972 501.04	2 064 581 376.63

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	1 450 254.7180	1 443 877.7010
Units issued	135 482.6530	198 682.8460
Units redeemed	-254 976.1760	-192 305.8290
Situation at the end of the period	1 330 761.1950	1 450 254.7180
Difference between units issued and units redeemed	-119 493.5230	6 377.0170

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	52.645
Less federal withholding tax	CHF	-18.426
Net accumulation per unit	CHF	34.219

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
Spain								
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	664	29		693	6 999	0.00	
TOTAL Spain						6 999	0.00	
Total Bearer shares						6 999	0.00	
Registered shares								
Spain								
FERROVIAL SE EURO.01*	EUR		27	27				
TOTAL Spain							0.00	
United Arab Emirates								
NMC HEALTH PLC ORD GBPO.1*	GBP	45 162			45 162	1	0.00	
TOTAL United Arab Emirates						1	0.00	
Total Registered shares						1	0.00	
Rights								
Spain								
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 16.11.22*	EUR		27	27				
IBERDROLA SA RIGHTS 23-19.01.23*	EUR		664	664				
IBERDROLA SA-RIGHTS (STOCK DIVIDEND) 20.07.23*	EUR		675	675				
TOTAL Spain							0.00	
Total Rights							0.00	
Total Securities traded on an exchange						7 000	0.00	
Securities traded neither on an exchange nor on a regulated market								
Bearer shares								
Spain								
FERROVIAL SA EURO.2**	EUR	27		27				
TOTAL Spain							0.00	
Total Bearer shares							0.00	
Investment certificates, open end								
Europe								
UBS(LUX)INSTIT FD.-EQ.EUR (EX UK EX SWI.) PASSIVE II U-X-ACC**	CHF	15 724	1 434	2 812	14 346	1 459 322 008	71.78	
TOTAL Europe						1 459 322 008	71.78	
United Kingdom								
UBS (CH) INST FUND - EQUITIES UK PASSIVE II U-X**	CHF	5 445	514	922	5 037	556 766 944	27.39	
TOTAL United Kingdom						556 766 944	27.39	
Total Investment certificates, open end						2 016 088 952	99.17	
Total Securities traded neither on an exchange nor on a regulated market						2 016 088 952	99.17	
Total securities and similar instruments						2 016 095 952	99.17	
(thereof in lending							0.00)	
Bank deposits at sight						2 193 492	0.11	
Other assets						14 623 033	0.72	
Total fund assets						2 032 912 477	100.00	
Short-term bank liabilities						-3 456 524		
Other liabilities						-12 483 452		
Net fund assets						2 016 972 501		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	7 000	0.00
Investments valuation based on market-observed parameters	2 016 088 952	99.17
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	2 016 095 952	99.17

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

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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.

Composed TER for the last 12 months:

*UBS (CH) Institutional Fund
– Equities Europe Passive II
Class I-X*

0.01%

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

See appendix to supplementary information.

Exchange rates

DKK 1 = CHF 0.13	NOK 1 = CHF 0.08
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	USD 1 = CHF 0.91

UBS (CH) Institutional Fund

– Equities Global ESG Leaders Passive II

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.10.2023	31.10.2022
Net fund assets in CHF		540 340 152.13	472 873 312.11
Class I-A1	CH1112281683		¹
Net asset value per unit in CHF		1 043.26	1 025.52
Issue and redemption price per unit in CHF ²		1 043.26	1 025.52
Number of units outstanding		2 703.3590	1 799.4530
Class I-X	CH1112281725		³
Net asset value per unit in CHF		951.51	934.36
Issue and redemption price per unit in CHF ²		951.51	934.36
Number of units outstanding		564 912.1170	504 120.4550

¹ Initial subscription: 22.6.2022

² see Supplementary information

³ Initial subscription: 16.5.2022

Performance

	Currency	2022/2023	2022
Class I-A1	CHF	1.9%	-
Class I-X	CHF	2.1%	-
Benchmark:			
MSCI World ex Switzerland ESG Leaders (net div. reinv.)	CHF	2.2%	-

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

The 10 largest issuers in % of total assets

Microsoft	8.98
Alphabet Inc	5.26
Nvidia Corp	3.79
Tesla Inc	2.16
Eli Lilly And Co	1.68
Visa Inc	1.44
Johnson & Johnson	1.34
Procter & Gamble	1.33
Mastercard Inc	1.20
Novo Nordisk	1.19
Others	69.77
TOTAL	98.14

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

Breakdown by sectors in % of total assets

Internet, software & IT services	24.50
Pharmaceuticals, cosmetics & medical products	8.80
Financial & investment companies	7.99
Banks & credit institutions	7.19
Electronics & semiconductors	5.04
Retail trade, department stores	3.53
Food & soft drinks	3.19
Mechanical engineering & industrial equipment	3.12
Insurance	2.90
Vehicles	2.73
Others	29.15
TOTAL	98.14

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	9 619 399.76	34 151 513.01
Securities		
– Shares and other equity instruments	537 871 807.38	475 354 480.79
Derivative financial instruments	-151 086.50	-38 878.84
Other assets	718 271.40	525 205.72
TOTAL fund assets	548 058 392.04	509 992 320.68
Loans	-7 708 641.22	-37 113 343.91
Other liabilities	-9 598.69	-5 664.66
Net fund assets	540 340 152.13	472 873 312.11

Statement of income

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
Income	CHF	CHF
Income from bank assets	73 853.01	430.36
Negative interest	-3 803.27	-569.33
Income from securities		
– from shares and other equity instruments	7 903 720.00	2 493 830.36
– from bonus shares	384 557.53	28 579.54
Other income	0.00	2.46
Purchase of current net income on issue of units	1 457 521.29	1 155 888.32
TOTAL income	9 815 848.56	3 678 161.71
Expenses		
Interest payable	-6 817.19	-4 006.72
Audit expenses	-15 438.80	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-3 879.18	-1 324.93
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-49 055.65	-4 684.68
Payment of current net income on redemption of units	-614 480.86	-264 951.59
TOTAL expenses	-689 671.68	-274 967.92
Net income	9 126 176.88	3 403 193.79
Realized capital gains and losses	-12 469 491.02	-5 180 635.67
Realized result	-3 343 314.14	-1 777 441.88
Unrealized capital gains and losses	14 325 097.68	-25 959 983.45
TOTAL result	10 981 783.54	-27 737 425.33

Allocation of result

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
	CHF	CHF
Net income of the financial year	9 126 176.88	3 403 193.79
Available for distribution	9 126 176.88	3 403 193.79
Less federal withholding tax ¹	-3 194 161.91	-1 191 117.83
Net income retained for reinvestment	-5 932 014.97	-2 212 075.96
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	472 873 312.11	0.00
Paid federal withholding tax	-1 046 034.75	0.00
Balance of unit movements	57 531 091.23	500 610 737.44
Total result	10 981 783.54	-27 737 425.33
Net fund assets at the end of the reporting period	540 340 152.13	472 873 312.11

Development of the outstanding units

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	1 799.4530	0.0000
Units issued	903.9060	1 799.4530
Units redeemed	0.0000	0.0000
Situation at the end of the period	2 703.3590	1 799.4530
Difference between units issued and units redeemed	903.9060	1 799.4530
Class I-X		
Situation at the beginning of the financial year	504 120.4550	0.0000
Units issued	255 502.4240	565 604.0160
Units redeemed	-194 710.7620	-61 483.5610
Situation at the end of the period	564 912.1170	504 120.4550
Difference between units issued and units redeemed	60 791.6620	504 120.4550

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	15.553
Less federal withholding tax ¹	CHF	-5.444
Net accumulation per unit	CHF	10.109

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	16.080
Less federal withholding tax ¹	CHF	-5.628
Net accumulation per unit	CHF	10.452

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Australia								
ANZ GROUP HLDGS LI NPV*	AUD	60 450	74 294	64 165	70 579	1 004 894	0.18	
APA GROUP NPV*	AUD	24 333	7 694	5 796	26 231	124 541	0.02	
ARISTOCRAT LEISURE NPV*	AUD	12 772	4 061	3 801	13 032	289 322	0.05	
ASX LTD NPV*	AUD	3 267	3 596	2 174	4 689	151 652	0.03	
AURIZON HOLDINGS NPV*	AUD	30 859			30 859	60 811	0.01	
BLUESCOPE STEEL NPV*	AUD	11 299	4 499	4 230	11 568	125 311	0.02	
BRAMBLES LTD NPV*	AUD	29 646	15 299	9 012	35 933	271 436	0.05	
CMNWLTH BK OF AUST NPV*	AUD	34 170	13 026	47 196				
COCHLEAR LTD NPV*	AUD	1 325	1 417	1 171	1 571	218 010	0.04	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	8 636	9 857	3 707	14 786	211 203	0.04	
DEXUS NPV (STAPLED)*	AUD	24 251	10 158	7 880	26 529	99 053	0.02	
DOMINOS PIZZA ENT NPV*	AUD	1 489	1 103	2 592				
ENDEAVOUR GROUP LI NPV*	AUD	26 711			26 711	76 031	0.01	
EVOLUTION MINING NPV*	AUD	33 105	26 044	59 149				
FORTESCUE METALS G NPV*	AUD	35 099	14 471	10 196	39 374	505 925	0.09	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	35 500	19 705	17 074	38 131	455 679	0.08	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	29 746			29 746	62 045	0.01	
IDP EDUCATION LTD NPV*	AUD	4 377			4 377	54 602	0.01	
IGO LTD NPV*	AUD		13 502		13 502	73 986	0.01	
LEND LEASE GROUP NPV*	AUD	15 763	12 849	7 721	20 891	74 752	0.01	
MACQUARIE GP LTD NPV*	AUD	7 630	4 935	3 715	8 850	820 894	0.15	
MINERAL RESS LTD NPV*	AUD	3 424	1 466	789	4 101	136 486	0.02	
MIRVAC GROUP STAPLED SECURITIES*	AUD	64 762			64 762	67 915	0.01	
NEWCREST MINING NPV*	AUD	14 553	20 387	15 533	19 407	261 106	0.05	
NTHN STAR RES LTD NPV*	AUD	23 708	6 661	5 021	25 348	170 738	0.03	
ORICA LIMITED NPV*	AUD	8 293			8 293	70 052	0.01	
PILBARA MINERALS L NPV*	AUD		52 234		52 234	110 456	0.02	
QBE INS GROUP NPV*	AUD	29 436	6 363	4 657	31 142	279 926	0.05	
RAMSAY HEALTH CARE NPV*	AUD	4 235	4 809	3 654	5 390	151 186	0.03	
REA GROUP LIMITED NPV*	AUD	1 333	583	509	1 407	116 507	0.02	
SANTOS LIMITED NPV*	AUD	63 302	24 117	87 419				
SCENTRE GROUP NPV STAPLED UNIT*	AUD	90 979			90 979	127 385	0.02	
SEEK LIMITED NPV*	AUD	5 696	3 332		9 028	107 212	0.02	
SONIC HEALTHCARE NPV*	AUD	10 059	4 609	2 844	11 824	195 873	0.04	
STOCKLAND NPV (STAPLED)*	AUD	36 638			36 638	74 732	0.01	
SUNCORP GROUP LTD NPV*	AUD	25 722	6 858	5 041	27 539	212 313	0.04	
TELSTRA GROUP LTD NPV*	AUD		59 745		59 745	131 159	0.02	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	59 342	37 594	28 030	68 906	469 295	0.09	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	52 821			52 821	51 740	0.01	
TOTAL Australia						7 414 227	1.35	
Austria								
OMV AG NPV(VAR)*	EUR	2 995	1 793	1 680	3 108	123 652	0.02	
VERBUND AG CLASS'A'NPV*	EUR	1 285	677		1 962	154 758	0.03	
VOESTALPINE AG NPV*	EUR	4 704	1 548	6 252				
TOTAL Austria						278 410	0.05	
Belgium								
SA D'IETEREN NV NPV*	EUR	683	291	974				
SOLVAY SA NPV*	EUR	1 588	801	2 389				
UMICORE NPV*	EUR	4 002	4 530	2 249	6 283	135 682	0.02	
TOTAL Belgium						135 682	0.02	
Canada								
ALGONQUIN PWR&UTIL COM NPV*	CAD		16 500		16 500	75 498	0.01	
CAE INC COM NPV*	CAD	6 032	5 557	2 833	8 756	166 227	0.03	
CAMECO CORP COM*	CAD	9 426	2 124	1 975	9 575	356 081	0.06	
HYDRO ONE INC COM NPV*	CAD	6 473	3 583	1 557	8 499	200 348	0.04	
IVANHOE MINES LTD COM NPV CL'A**	CAD	12 098			12 098	81 052	0.01	
KEYERA CORPORATION COM NPV*	CAD	4 624	2 366	2 144	4 846	102 450	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
KINROSS GOLD CORP COM NPV*	CAD	22 809			22 809	108 254	0.02	
LUNDIN MINING CORP COM*	CAD	9 217	14 823	6 933	17 107	97 116	0.02	
NORTHLAND POWER IN COM NPV*	CAD	4 343	112	4 455				
RB GLOBAL INC*	CAD	2 028	2 714	4 742				
TELUS CORPORATION NPV*	CAD	9 231	5 368	2 085	12 514	183 428	0.03	
TOROMONT INDS LTD COM*	CAD	1 259	1 432	625	2 066	141 393	0.03	
WEST FRASER TIMBER COM NPV*	CAD		1 348		1 348	82 702	0.02	
TOTAL Canada						1 594 549	0.29	
China								
NXP SEMICONDUCTORS EURO.20*	USD	5 180	2 104	1 370	5 914	928 024	0.17	
TOTAL China						928 024	0.17	
Denmark								
A.P. MOELLER-MAERSK SER'B'DKK1000*	DKK	112	25	29	108	163 198	0.03	
A.P. MOLLER-MAERSK 'A'DKK1000*	DKK	52			52	77 069	0.01	
CHR. HANSEN HLDG DKK10*	DKK	2 038	1 394	573	2 859	177 046	0.03	
DSV PANALPINA A/S DKK1*	DKK		4 215		4 215	571 467	0.10	
GENMAB AS DKK1*	DKK	1 363	1 024	846	1 541	395 215	0.07	
GN STORE NORD DKK4*	DKK	2 896		2 896				
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	3 851	1 012		4 863	198 423	0.04	
ORSTED A/S DKK10*	DKK	3 547	2 068	1 633	3 982	174 382	0.03	
PANDORA A/S DKK1*	DKK	1 850	2 197	1 607	2 440	251 003	0.05	
ROCKWOOL INTL SER'B'DKK10*	DKK		224		224	45 266	0.01	
TOTAL Denmark						2 053 068	0.37	
Finland								
KESKO OYJ EUR2 SER'B**	EUR	5 528			5 528	84 894	0.02	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	11 400	5 855	4 850	12 405	134 123	0.02	
TOTAL Finland						219 017	0.04	
France								
ACCOR EUR3*	EUR	3 430		3 430				
ADP EUR3*	EUR		471		471	47 934	0.01	
AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)*	EUR	11 044	2 516	13 560				
ALSTOM EUR7.00*	EUR	5 776		5 776				
AXA EUR2.29*	EUR	38 946	11 564	10 018	40 492	1 088 852	0.20	
BIOMERIEUX NPV (POST SPLIT)*	EUR	587	506	1 093				
BNP PARIBAS EUR2*	EUR	23 583	7 476	7 103	23 956	1 251 049	0.23	
BOUYGUES EUR1*	EUR	4 374			4 374	139 729	0.03	
BUREAU VERITAS EURO.12*	EUR	5 026		5 026				
CARREFOUR EUR2.50*	EUR	10 451	3 361		13 812	220 283	0.04	
COVIVIO EUR3*	EUR	891	74	965				
CREDIT AGRICOLE SA EUR3*	EUR		25 843		25 843	282 845	0.05	
DANONE EURO.25*	EUR	13 243	3 788	3 107	13 924	752 063	0.14	
EFFAGE EUR4*	EUR	1 486	939	425	2 000	164 874	0.03	
ESSILORLUXOTTICA EURO.18*	EUR	6 171	1 791	7 962				
GETLINK SE EURO.40*	EUR		7 722		7 722	113 165	0.02	
HERMES INTL NPV*	EUR		744		744	1 259 294	0.23	
KERING EUR4*	EUR	1 538	663	511	1 690	622 949	0.11	
KLEPIERRE EUR1.40*	EUR	5 855	2 249	2 047	6 057	133 424	0.02	
L'OREAL EURO.20*	EUR	5 080	1 901	1 457	5 524	2 105 007	0.38	
LVMH MOET HENNESSY EURO.30*	EUR		7 581	1 205	6 376	4 136 857	0.75	
ORANGE EUR4*	EUR	35 030	7 483	3 864	38 649	413 040	0.08	
PUBLICIS GROUPE SA EURO.40*	EUR	5 196	1 498	6 694				
SCHNEIDER ELECTRIC EUR8*	EUR	11 584	4 229	3 571	12 242	1 707 264	0.31	
SEB SA EUR1*	EUR	197		197				
SOC GENERALE EUR1.25*	EUR	16 901	5 916	5 508	17 309	352 063	0.06	
STMICROELECTRONICS EUR1.04*	EUR		15 334		15 334	530 710	0.10	
TELEPERFORMANCE EUR2.50*	EUR	1 069	227		1 296	134 825	0.02	
TOTALENERGIES SE EUR2.5*	EUR	52 069	14 923	16 328	50 664	3 080 043	0.56	
VALEO EUR1 (POST SUBD)*	EUR	5 820		2 485	3 335	39 908	0.01	
VIVENDI SA EUR5.50*	EUR	15 911	4 983	20 894				
WORLDLINE EURO.68*	EUR	5 542	1 123	2 031	4 634	53 401	0.01	
TOTAL France						18 629 580	3.40	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Germany								
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	7 034	3 641	3 394	7 281	613 740	0.11	
BEIERSDORF AG NPV*	EUR	2 053	1 168	748	2 473	295 095	0.05	
CARL ZEISS MEDITEC NPV*	EUR	865	307	1 172				
COMMERZBANK AG NPV*	EUR	26 672	14 197	14 952	25 917	253 041	0.05	
COVESTRO AG NPV*	EUR		3 974		3 974	182 342	0.03	
GEA GROUP AG NPV*	EUR	3 155	2 219	1 980	3 394	105 223	0.02	
HEIDELBERGCEMENT NPV*	EUR	3 179	1 098	791	3 486	229 631	0.04	
HELLOFRESH SE NPV*	EUR	3 172	1 553	1 565	3 160	62 496	0.01	
HENKEL AG & CO KGAA*	EUR	1 802	838		2 640	151 505	0.03	
KNORR BREMSE AG NPV*	EUR		2 396		2 396	121 092	0.02	
MERCK KGAA NPV*	EUR	2 922	1 593	1 408	3 107	425 441	0.08	
PUMA SE NPV*	EUR	2 173	2 562	2 508	2 227	114 179	0.02	
SAP AG ORD NPV*	EUR	22 496	6 136	28 632				
SYMRISE AG NPV (BR)*	EUR	2 912	892	767	3 037	281 035	0.05	
ZALANDO SE NPV*	EUR	4 280	4 774	3 134	5 920	125 224	0.02	
TOTAL Germany						2 960 044	0.54	
Hong Kong								
AIA GROUP LTD NPV*	HKD	239 400	97 800	73 200	264 000	2 083 324	0.38	
BOC HONG KONG HLDG HKD5*	HKD	67 500			67 500	162 509	0.03	
CHOW TAI FOOK JEWELRY HKD1*	HKD	45 800		45 800				
CK INFRASTRUCTURE HKD1*	HKD	17 500		17 500				
HANG SENG BANK HKD5*	HKD	13 800	3 500	3 600	13 700	142 848	0.03	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	18 000	47 000		65 000	61 235	0.01	
HONGKONG&CHINA GAS HKD0.25*	HKD	203 000			203 000	128 675	0.02	
MTR CORP HKD1*	HKD	26 000			26 000	88 451	0.02	
SINO LAND CO HKD1*	HKD	52 000	3 374		55 374	50 299	0.01	
SWIRE PACIFIC 'A' HKD0.60*	HKD	10 500	7 000	5 000	12 500	72 837	0.01	
SWIRE PROPERTIES LTD HKD1*	HKD	24 200	25 200	21 000	28 400	50 009	0.01	
WH GROUP LTD USD0.0001*	HKD	171 500			171 500	93 150	0.02	
TOTAL Hong Kong						2 933 338	0.54	
Ireland								
DCC ORD EURO.25*	GBP	1 831			1 831	92 303	0.02	
KERRY GROUP 'A' ORD EURO.125(DUBLIN LIST)*	EUR	2 520	1 341		3 861	270 675	0.05	
TOTAL Ireland						362 978	0.07	
Israel								
BK LEUMI LE ISRAEL ILS1*	ILS	33 557	11 791	9 880	35 468	207 363	0.04	
TOTAL Israel						207 363	0.04	
Italy								
AMPLIFON EURO.02*	EUR	2 703	1 559	4 262				
ASSIC GENERALI SPA EUR1*	EUR		21 615		21 615	389 745	0.07	
FINECOBANK SPA EURO.33*	EUR		13 349		13 349	142 724	0.03	
POSTE ITALIANE SPA NPV*	EUR		12 614		12 614	113 329	0.02	
TOTAL Italy						645 799	0.12	
Japan								
ADVANTEST CORP NPV*	JPY		22 000	4 400	17 600	403 476	0.07	
AZBIL CORP NPV*	JPY	2 200			2 200	58 353	0.01	
CHUGAI PHARM CO NPV*	JPY	12 600	6 700	19 300				
DAIICHI LIFE HOLD NPV*	JPY	20 200	9 600	29 800				
DAIFUKU CO LTD NPV*	JPY	2 400	7 400	2 400	7 400	109 679	0.02	
DAIICHI SANKYO COM NPV*	JPY	35 100	19 800	12 800	42 100	976 011	0.18	
DAIKIN INDUSTRIES NPV*	JPY	5 000	3 400	2 200	6 200	805 858	0.15	
DAIWA HOUSE INDS NPV*	JPY	12 000	4 700	3 700	13 000	322 395	0.06	
EISAI CO NPV*	JPY	5 200	1 800	1 000	6 000	287 031	0.05	
FANUC CORP NPV*	JPY	3 900	25 700	6 800	22 800	500 489	0.09	
FAST RETAILING CO NPV*	JPY	1 100	4 400	1 500	4 000	793 684	0.14	
FUJI ELECTRIC CO L NPV*	JPY		3 600		3 600	122 831	0.02	
HANKYU HANSHIN HLD NPV*	JPY	4 800			4 800	136 344	0.02	
HIKARI TSUSHIN INC NPV*	JPY	200	400	600				
HIROSE ELECTRIC NPV*	JPY	600			600	61 113	0.01	
HOSHIZAKI CORPORAT NPV*	JPY	2 600	1 400	4 000				
HULIC CO LTD NPV*	JPY	4 000	15 400	5 800	13 600	112 534	0.02	
IBIDEN CO LTD NPV*	JPY	2 500	1 200	1 200	2 500	95 259	0.02	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
ISUZU MOTORS NPV*	JPY	12 000	4 200	3 400	12 800		127 720	0.02	
ITO EN LTD NPV*	JPY	600		600					
ITOCHU TECHNO-SOLU NPV*	JPY		2 200	2 200					
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	27		27					
JSR CORP NPV*	JPY	4 000	2 000	2 100	3 900		94 187	0.02	
KAJIMA CORP NPV*	JPY	9 400		9 400					
KAO CORP NPV*	JPY	10 100	3 600	3 600	10 100		333 442	0.06	
KEIO CORPORATION NPV*	JPY	900	1 400		2 300		61 780	0.01	
KIKKOMAN CORP NPV*	JPY	2 800			2 800		143 370	0.03	
KOMATSU NPV*	JPY	17 700	9 000	7 600	19 100		397 463	0.07	
KURITA WATER INDS NPV*	JPY	2 200			2 200		59 993	0.01	
MATSUMOTOKIYOSHI H NPV*	JPY		9 200	2 300	6 900		109 379	0.02	
MCDONALD'S HOLDING NPV*	JPY	1 600			1 600		56 630	0.01	
MEIJI HOLDINGS CO NPV*	JPY	2 300	4 600	2 300	4 600		102 773	0.02	
MIITSUI CHEMICALS NPV*	JPY	4 200	2 000	1 800	4 400		99 494	0.02	
MIITSUI FUDOSAN CO NPV*	JPY		21 500		21 500		419 499	0.08	
NIPPON BUILDING FD REIT*	JPY	32		32					
NIPPON PAINT HLDGS NPV*	JPY	15 800	12 100	4 700	23 200		140 387	0.03	
NIPPON STEEL CORP NPV*	JPY	15 400	2 200	17 600					
NISSIN FOODS HLDG NPV*	JPY	1 200			1 200		94 824	0.02	
NITORI HOLDINGS CO LTD*	JPY	1 600	800	400	2 000		197 219	0.04	
NITTO DENKO CORP NPV*	JPY	2 800			2 800		162 921	0.03	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	1 200	2 500		3 700		77 929	0.01	
OBAYASHI CORP NPV*	JPY	14 700		14 700					
ODAKYU ELEC RLWY NPV*	JPY	3 400	8 200	11 600					
ONO PHARMACEUTICAL NPV*	JPY		7 400		7 400		115 682	0.02	
OPEN HOUSE CO LTD NPV*	JPY	1 700			1 700		50 342	0.01	
ORIENTAL LAND CO NPV*	JPY	3 800	26 200	5 100	24 900		726 738	0.13	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	7 500	2 300	2 400	7 400		129 245	0.02	
RAKUTEN GROUP INC NPV*	JPY	17 900	15 700		33 600		112 421	0.02	
RECRUIT HLDGS CO L NPV*	JPY	29 000	13 900	9 900	33 000		859 237	0.16	
SCSK CORP*	JPY	3 100	3 800	3 400	3 500		54 020	0.01	
SECOM CO NPV*	JPY		5 300	900	4 400		276 299	0.05	
SEKISUI HOUSE NPV*	JPY	14 100	3 300	3 600	13 800		243 719	0.04	
SHARP CORP NPV*	JPY	6 600	5 600	5 700	6 500		36 704	0.01	
SHIMIZU CORP NPV*	JPY	13 700	9 000	8 200	14 500		93 319	0.02	
SHIN-ETSU CHEMICAL NPV*	JPY	7 600	43 900	11 600	39 900		1 071 264	0.20	
SHIONOGI & CO NPV*	JPY	5 500	3 200	2 200	6 500		272 907	0.05	
SUMITOMO METAL MNG NPV*	JPY	4 900	3 000	1 100	6 800		172 274	0.03	
SUNTORY BEVERAGE & NPV*	JPY	2 500			2 500		67 272	0.01	
SYSMEX CORP NPV*	JPY	3 200	1 500	700	4 000		171 933	0.03	
T&D HOLDINGS INC NPV*	JPY		10 300		10 300		165 411	0.03	
TAISEI CORP NPV*	JPY	3 900		3 900					
TERUMO CORP NPV*	JPY	12 300	12 900	8 700	16 500		405 723	0.07	
TIS INC. NPV*	JPY		4 600		4 600		88 592	0.02	
TOBU RAILWAY CO NPV*	JPY	4 300			4 300		93 641	0.02	
TOKYO GAS CO NPV*	JPY	7 500	5 600	3 400	9 700		196 956	0.04	
TOKYU CORP NPV*	JPY	8 200	9 900	4 000	14 100		144 038	0.03	
TORAY INDS INC NPV*	JPY	28 700	9 000	8 000	29 700		129 356	0.02	
TOSOH CORP NPV*	JPY	5 900	4 100	10 000					
TOTO LTD NPV*	JPY	2 800			2 800		60 959	0.01	
USS CO LTD NPV*	JPY	5 200	3 200	2 700	5 700		89 963	0.02	
YAMAHA CORP NPV*	JPY	2 500			2 500		59 776	0.01	
YAMATO HOLDINGS CO NPV*	JPY		7 700		7 700		115 860	0.02	
ZOZO INC NPV*	JPY	1 300	5 300	1 700	4 900		84 109	0.02	
TOTAL Japan							13 551 827	2.47	
Netherlands									
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	4 318	1 316	1 473	4 161		253 202	0.05	
IMCD NV EURO.16*	EUR	1 111	559	1 670					
ING GROEP N.V. EURO.01*	EUR	85 737	32 442	34 954	83 225		962 914	0.18	
JUST EAT TAKEAWAY EURO.04*	EUR		5 009	5 009					
KON KPN NV EURO.04*	EUR	82 635	42 097	45 214	79 518		242 856	0.04	
KONINKLIJKE AHOLD EURO.01*	EUR	23 424	11 381	10 924	23 881		643 207	0.12	
RANDSTAD N.V. EURO.10*	EUR	2 705	1 687	4 392					
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	3 348	1 489	4 837					
WOLTERS KLUWER EURO.12*	EUR	5 868	2 565	2 268	6 165		718 154	0.13	
TOTAL Netherlands							2 820 333	0.51	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
New Zealand								
AUCKLAND INTL NPV*	NZD	27 350	10 087	37 437				
EBOS GROUP LIMITED NPV(POST RECON)*	NZD		4 603		4 603	85 253	0.02	
FISHER & PAYKEL HE NPV*	NZD	12 654	3 262	15 916				
MERCURY NZ LTD NPV*	NZD	16 371			16 371	51 127	0.01	
MERIDIAN ENERGY LT NPV*	NZD	28 169			28 169	72 019	0.01	
SPARK NEW ZEALAND NPV*	NZD	36 591	18 941		55 532	146 092	0.03	
XERO LIMITED NPV*	AUD	2 517	1 983	1 175	3 325	204 403	0.04	
TOTAL New Zealand						558 895	0.10	
Norway								
GIJENSIDIGE FORSIKR NOK2*	NOK	4 882			4 882	66 533	0.01	
ORKLA ASA NOK1.25*	NOK	14 560	11 999	11 854	14 705	92 164	0.02	
SALMAR ASA NOK0.25*	NOK	1 458			1 458	62 805	0.01	
TOTAL Norway						221 503	0.04	
Singapore								
CITY DEVELOPMENTS SGD0.50*	SGD	9 700			9 700	40 721	0.01	
KEPPEL CORP NPV*	SGD	31 400	14 700	7 700	38 400	158 399	0.03	
SEMBCORP MARINE NPV*	SGD		452 315	452 315				
SINGAPORE AIRLINES NPV*	SGD	11 700	13 800	25 500				
SINGAPORE EXCHANGE SGD0.01*	SGD	18 400	9 300	6 800	20 900	131 470	0.02	
UOL GROUP LIMITED SGD1*	SGD	11 200		11 200				
UTD O/S BANK SGD1*	SGD	22 900	18 000	9 900	31 000	556 386	0.10	
TOTAL Singapore						886 975	0.16	
Spain								
ACS ACTIVIDADES CO EURO.5*	EUR		4 660		4 660	153 169	0.03	
AMADEUS IT GROUP EURO.01*	EUR		9 884		9 884	511 701	0.09	
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	124 017	39 961	25 848	138 130	1 395 139	0.25	
INDITEX EURO.03 (POST SUBD)*	EUR	22 002	5 154	27 156				
NATURGY ENERGY GRO EUR1*	EUR	1 803			1 803	46 307	0.01	
RED ELECTRICA CORP EURO.5*	EUR	7 407			7 407	104 773	0.02	
REPSOL SA EUR1*	EUR	28 878	6 105	8 203	26 780	356 136	0.06	
TOTAL Spain						2 567 226	0.47	
Sweden								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	20 964	14 130	10 607	24 487	473 705	0.09	
ESSITY AB SER'B'NPV*	SEK	11 652	5 025	3 231	13 446	278 515	0.05	
HUSQVARNA AB SER'B'NPV*	SEK	10 435	7 004	5 367	12 072	70 896	0.01	
SVENSKA CELLULOSA SER'B'NPV*	SEK	14 480	4 000	3 595	14 885	185 442	0.03	
SVENSKA HANDELSBKN SER'A'NPV (P/S)*	SEK		36 343		36 343	281 225	0.05	
TELIA COMPANY AB NPV*	SEK	66 853	17 159	32 788	51 224	98 510	0.02	
TOTAL Sweden						1 388 293	0.25	
United Kingdom								
3I GROUP ORD GBPO.738636*	GBP		23 364		23 364	499 118	0.09	
ASTRAZENECA ORD USD0.25*	GBP	32 821	12 209	9 914	35 116	3 974 807	0.73	
BARRATT DEVEL ORD GBPO.10*	GBP	19 297	10 243		29 540	135 018	0.02	
BRITISH LAND CO PLC REIT*	GBP	19 523		19 523				
BT GROUP ORD GBPO.05*	GBP	133 196	64 655	26 975	170 876	212 757	0.04	
COCA-COLA EUROPACI COM EURO.01*	USD	4 300	4 725	3 613	5 412	288 173	0.05	
INFORMA PLC (GB) ORD GBPO.001*	GBP	29 297	7 197	5 638	30 856	242 473	0.04	
JOHNSON MATTHEY ORD GBP1.109245*	GBP	3 704	2 229	1 543	4 390	72 427	0.01	
KINGFISHER ORD GBPO.157142857*	GBP	51 993		16 027	35 966	83 327	0.02	
LAND SECURITIES GP ORD GBPO.106666666*	GBP	15 436	10 829	26 265				
LIBERTY GLOBAL INC USD0.01 A*	USD		4 149	4 149				
LLOYDS BANKING GP ORD GBPO.1*	GBP	1 533 497	398 113	402 869	1 528 741	674 263	0.12	
NATIONAL GRID ORD GBPO.12431289*	GBP	75 462	24 969	15 870	84 561	913 824	0.17	
OCADO GROUP PLC ORD GBPO.02*	GBP	11 559	9 578	9 970	11 167	57 379	0.01	
RECKITT BENCK GRP ORD GBPO.10*	GBP	15 054	5 105	4 050	16 109	978 760	0.18	
RELX PLC GBPO.1444*	GBP	39 899	13 335	10 402	42 832	1 356 546	0.25	
RENTOKIL INITIAL ORD GBPO.01*	GBP	59 618	9 112	68 730				
SAGE GROUP GBPO.01051948*	GBP		18 743		18 743	200 894	0.04	
SPIRAX-SARCO ENG ORD GBPO.269230769*	GBP	1 402	416	315	1 503	135 968	0.02	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
ST JAMES'S PLACE ORD GBP0.15*	GBP	10 742	3 816	3 037	11 521	81 374	0.01	
WHITBREAD ORD GBP0.76797385*	GBP	4 409	1 482	5 891				
WPP PLC ORD GBP0.10*	GBP	21 932	10 070	4 081	27 921	217 867	0.04	
TOTAL United Kingdom						10 124 976	1.85	

United States of America

3M CO COM*	USD	11 244	5 480	4 023	12 701	1 051 250	0.19
AECOM TECHNOLOGY C COM STK USD0.01*	USD		3 277		3 277	228 290	0.04
AFLAC INC COM USD0.10*	USD	12 300	7 702	6 625	13 377	950 891	0.17
AKAMAI TECHNOLOGIES INC COM*	USD		3 637		3 637	342 007	0.06
ALIGN TECHNOLOGY INC COM*	USD	1 391	475	186	1 680	282 217	0.05
ALPHABET INC CAP STK USD0.001 CL C*	USD	112 534	47 894	40 651	119 777	13 658 083	2.49
AMERICAN WATER WOR COM STK USD0.01*	USD	3 432	2 330	1 212	4 550	487 157	0.09
ANSYS INC COM*	USD	1 645	479	171	1 953	494 559	0.09
AXON ENTERPRISE I COM USD0.00001*	USD		1 605		1 605	298 684	0.05
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	19 814	14 341	11 182	22 973	719 604	0.13
BIO-TECHNE CORP COM USD0.01*	USD	704	4 358	1 634	3 428	170 427	0.03
BIOMARIN PHARMA COM USD0.001*	USD	3 917	1 634	5 551			
BLACK KNIGHT INC COM USD0.0001 WI*	USD		3 601	3 601			
BLACKROCK INC COM STK USD0.01*	USD	2 990	1 213	835	3 368	1 876 668	0.34
BOSTON PPTY'S INC COM USD0.01*	USD	3 347	1 033	664	3 716	181 160	0.03
BROADRIDGE FIN SOL COM STK USD0.01*	USD		2 670		2 670	414 627	0.08
BUILDERS 1ST SRCE COM USD0.01*	USD		3 200		3 200	316 028	0.06
CABLE ONE INC COM USD1 'WI'*	USD	66		66			
CADENCE DESIGN SYS COM USD0.01*	USD	5 595	2 712	2 102	6 205	1 354 399	0.25
CAMPBELL SOUP CO CAP USD0.0375*	USD	4 624	1 760	1 641	4 743	174 424	0.03
CATALENT INC COM USD0.01*	USD	3 256	846	4 102			
CHENIERE ENERGY INC COM NEW*	USD	4 580	2 465	1 535	5 510	834 492	0.15
CINTAS CORP COM*	USD		2 076		2 076	958 083	0.17
CLOROX CO DEL COM*	USD	2 344	1 338	691	2 991	320 375	0.06
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	7 210	2 538	9 748			
CMS ENERGY CORP COM*	USD		6 996		6 996	345 967	0.06
COCA-COLA CO COM USD0.25*	USD	82 159	41 021	29 624	93 556	4 809 595	0.88
COGNEX CORP COM*	USD	3 309	1 749	5 058			
COLGATE-PALMOLIVE COM USD1*	USD	16 211	8 128	6 111	18 228	1 246 120	0.23
COPART INC COM*	USD	4 058	12 382	16 440			
CSX CORP COM USD1*	USD	44 041	22 224	19 661	46 604	1 265 997	0.23
DARLING INGR INC COM USD0.01*	USD		3 632		3 632	146 392	0.03
DECKERS OUTDOOR CORP COM*	USD		600		600	326 013	0.06
DEERE & CO COM USD1*	USD	5 789	1 962	7 751			
DEXCOM INC COM*	USD	8 031	3 885	3 046	8 870	717 049	0.13
DIGITAL REALTY TRU COM STK USD0.01*	USD		6 659		6 659	753 624	0.14
ECOLAB INC COM*	USD	5 189	2 048	1 702	5 535	844 928	0.15
EDWARDS LIFESCIENCES CORP COM*	USD	12 530	7 887	6 005	14 412	835 729	0.15
EXPEDTRS INTL WASH COM USD0.01*	USD	3 225	1 587	1 446	3 366	334 658	0.06
FACTSET RESH SYS INC COM*	USD	676	272	141	807	317 184	0.06
FAIR ISAAC CORP COM*	USD		560		560	431 079	0.08
FASTENAL COM USD0.01*	USD	11 685	6 206	4 312	13 579	720 941	0.13
FORTIVE CORP COM USD0.01*	USD	7 165	4 437	3 901	7 701	457 502	0.08
FRANKLIN RES INC COM*	USD	5 752	3 859	1 489	8 122	168 451	0.03
GALLAGHER ARTHUR J & CO COM*	USD	3 932	1 213	5 145			
GARTNER INC COM*	USD		1 773		1 773	535 753	0.10
GENERAC HLDGS INC COM USD0.01*	USD	1 182	374	405	1 151	88 061	0.02
GRACO INC COM*	USD		4 014		4 014	271 596	0.05
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	1 490		1 490			
HUBSPOT INC COM USD0.001*	USD	821	250		1 071	413 033	0.08
HUNT J B TRANS SVCS INC COM*	USD	1 620	304	239	1 685	263 551	0.05
IDEX CORP COM*	USD	1 417	226	206	1 437	250 315	0.05
IDEXX LABORATORIES COM USD0.10*	USD	1 557	724	406	1 875	681 633	0.12
ILLINOIS TOOL WKS COM NPV*	USD	6 229	2 767	2 079	6 917	1 410 794	0.26
ILLUMINA INC COM USD0.01*	USD	3 144	1 564	1 111	3 597	358 181	0.07
INSULET CORP COM STK USD0.001*	USD	1 270	653	306	1 617	195 084	0.04
INTERCONTINENTAL E COM USD0.01*	USD	11 345	6 039	4 171	13 213	1 291 911	0.24
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	5 241	2 360	1 403	6 198	385 527	0.07
INTERPUBLIC GROUP COM USD0.10*	USD	9 183	2 628	3 073	8 738	225 837	0.04
JOHNSON & JOHNSON COM USD1*	USD	52 518	24 562	22 665	54 415	7 345 852	1.34
LAMB WESTON HLDGS COM USD1.00 WI*	USD		3 444		3 444	281 452	0.05
LENNOX INTL INC COM*	USD	596			596	200 977	0.04
LEWIS CORP COM*	USD	4 024	926	4 950			

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
LPL FINL HLDGS INC COM USD0.001*	USD	1 650	534	385	1 799	367 580	0.07	
LYONDELLBASELL IND COM USD0.01*	USD		6 027		6 027	494 955	0.09	
MARKETAXESS HLDGS INC COM*	USD	674	339	309	704	136 944	0.02	
MARSH & MCLENNAN COM USD1*	USD	10 006	4 830	3 694	11 142	1 923 009	0.35	
MARTIN MARIETTA M. COM USD0.01*	USD	1 200	175	122	1 253	466 311	0.09	
METTLER TOLEDO INTERNATIONAL COM*	USD	413	38	27	424	380 150	0.07	
MOLINA HEALTHCARE INC COM*	USD		1 287		1 287	389 962	0.07	
MOODYS CORP COM USD0.01*	USD	3 142	1 421	833	3 730	1 045 502	0.19	
NASDAQ INC COM STK USD0.01*	USD	7 223	3 227	2 768	7 682	346 754	0.06	
NOVOCURE LTD COM USD0.00*	USD	1 843	589	2 432				
PAYLOCITY HLDG COR COM USD0.001*	USD		946		946	154 447	0.03	
PEPSICO INC CAP USD0.016666*	USD	27 561	13 452	9 726	31 287	4 649 028	0.85	
PLUG POWER INC COM USD0.01*	USD	9 715	2 552	12 267				
POOL CORPORATION COM USD0.001*	USD	733	177		910	261 504	0.05	
PPG INDS INC COM*	USD	4 344	3 021	2 314	5 051	564 332	0.10	
PROGRESSIVE CP(OH) COM USD1*	USD	11 623	6 073	4 452	13 244	1 905 412	0.35	
PTC INC COM USD0.01*	USD		2 629		2 629	335 958	0.06	
PULTE GROUP INC COM USD0.01*	USD		5 415		5 415	362 646	0.07	
QUANTA SVCS INC COM*	USD	2 759	944	374	3 329	506 299	0.09	
REPLIGEN CORP COM*	USD		1 222		1 222	149 642	0.03	
RESMED INC COM USD0.004*	USD	2 760	1 057	3 817				
ROLLINS INC COM*	USD	3 922	2 285	6 207				
ROPER TECHNOLOGIES COM USD0.01*	USD	1 976	565	2 541				
S&P GLOBAL INC COM USD1*	USD	6 923	2 748	2 282	7 389	2 348 886	0.43	
SEMPRA ENERGY COM NPV*	USD	6 242	17 085	9 051	14 276	909 821	0.17	
SHERWIN-WILLIAMS COM USD1*	USD	4 953	2 128	1 523	5 558	1 204 880	0.22	
SMITH A O COM*	USD	2 690	1 616	4 306				
SNAP INC COM USD0.00001 CL A*	USD		22 721		22 721	206 979	0.04	
SPLUNK INC COM USD0.001*	USD	2 951	1 638	1 083	3 506	469 534	0.09	
SVB FINL GROUP COM*	USD	1 074	215	1 289				
SYNOPSIS INC COM USD0.01*	USD		3 395		3 395	1 450 391	0.26	
TAKE TWO INTERACTI COM USD0.01*	USD	3 378	1 302	1 036	3 644	443 545	0.08	
TARGA RESOURCES CO COM USD0.001*	USD	4 021	925	567	4 379	333 195	0.06	
TELADOC HEALTH INC COM USD0.001*	USD	4 057		4 057				
TRANSUNION COM USD0.01*	USD		4 434		4 434	177 063	0.03	
TRIMBLE INC COM NPV*	USD	5 450	1 230	1 240	5 440	233 325	0.04	
TWILIO INC COM USD0.001 CL A*	USD		4 082		4 082	190 422	0.03	
U HAUL HOLDING COM COM USD0.25*	USD	137		137				
UNITED PARCEL SERVICE INC CL B*	USD	14 666	6 098	4 390	16 374	2 104 789	0.38	
VERTEX PHARMACEUTI COM USD0.01*	USD	5 068	1 679	6 747				
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	3 925	2 713	1 288	5 350	709 136	0.13	
WATERS CORP COM*	USD	1 140	176	133	1 183	256 799	0.05	
WEBSTER FINL CORP CONN COM*	USD	3 202	2 361	864	4 699	162 372	0.03	
WEST PHARMACEUTICA COM USD0.25*	USD	1 370	687	391	1 666	482 573	0.09	
WESTERN UN CO COM*	USD	9 249		9 249				
WILLIS TOWERS WATS COM USD0.000304635*	USD	2 177	518	296	2 399	514 997	0.09	
ZEBRA TECHNOLOGIES CORP CL A*	USD	976	350	1 326				
ZENDESK INC COM USD0.01*	USD	2 587		2 587				
ZOETIS INC COM USD0.01 CL 'A'*	USD	9 454	4 757	3 699	10 512	1 501 932	0.27	
ZSCALER INC COM USD0.001*	USD		2 000		2 000	288 832	0.05	
TOTAL United States of America						81 464 114	14.86	
Total Bearer shares						151 946 220	27.72	
Other shares								
Singapore								
CAPITALAND ASCOTT TRUST*	SGD		2 754	2 754				
TOTAL Singapore							0.00	
Total Other shares							0.00	
Preference shares								
Germany								
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	1 111			1 111	85 656	0.02	
HENKEL AG&CO. KGAA NON-VTG PRF NPV*	EUR	3 478	2 074	1 419	4 133	270 661	0.05	
TOTAL Germany						356 317	0.07	
Total Preference shares						356 317	0.07	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Registered shares								
Argentina								
MERCADOLIBRE INC COM STK USD0.001*	USD	907	399	288	1 018	1 149 460	0.21	
TOTAL Argentina						1 149 460	0.21	
Australia								
ANZ GROUP HOLDINGS NPV DFD 03/01/23 (EX-RECONS)*	AUD		49 406	49 406				
COLES GROUP LTD NPV*	AUD	26 530	13 058	10 551	29 037	255 483	0.05	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD	59 745		59 745				
WOODSIDE ENERGY GROUP LTD*	AUD	38 178	18 046	12 579	43 645	861 576	0.16	
TOTAL Australia						1 117 060	0.20	
Belgium								
KBC GROUP NV NPV*	EUR	5 372	2 320	1 896	5 796	289 358	0.05	
TOTAL Belgium						289 358	0.05	
Canada								
AGNICO EAGLE MINES LTD COM*	CAD	9 432	5 693	3 136	11 989	511 165	0.09	
ALIMENTATION COUCH COM NPV*	CAD	16 507	6 348	5 224	17 631	872 497	0.16	
BANK NOVA SCOTIA HALIFAX COM*	CAD	24 284	13 144	10 005	27 423	1 009 398	0.18	
BANK OF MONTREAL COM NPV*	CAD	13 593	7 495	4 749	16 339	1 122 388	0.20	
BROOKFIELD ASSET M LTD VTG SHS NPV CL' A'*	CAD	28 684	2 329	31 013				
BROOKFIELD ASSET.M CLASS A LTD VOTING SHS*	CAD		6 907	5 930	977	25 458	0.00	
BROOKFIELD CORP CLASS A LTD VOTING SHS*	CAD		40 571	8 265	32 306	855 583	0.16	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD		3 090	3 090	3 090	63 908	0.01	
CANADIAN NATL RY CO COM*	CAD	11 819	5 296	4 126	12 989	1 249 373	0.23	
CANADIAN TIRE LTD CL A*	CAD	1 069			1 069	93 735	0.02	
DOLLARAMA INC COM NPV*	CAD		7 533	693	6 840	424 623	0.08	
ENBRIDGE INC COM NPV*	CAD	40 396	25 920	19 191	47 125	1 372 850	0.25	
FIRSTSERVICE CORP COM NPV*	CAD	716			716	92 103	0.02	
FORTIS INC COM NPV*	CAD	10 307	7 113	6 513	10 907	393 676	0.07	
GILDAN ACTIVEWEAR INC COM*	CAD	3 865	1 393	1 493	3 765	97 218	0.02	
INTACT FINL CORP COM NPV*	CAD	3 517	1 121	573	4 065	519 202	0.09	
MAGNA INTL INC COM NPV*	CAD	6 121	1 950	2 159	5 912	258 266	0.05	
METRO INC CL A SUB*	CAD	5 073	1 968	1 566	5 475	252 814	0.05	
NATL BK OF CANADA COM NPV*	CAD	6 292	4 619	3 563	7 348	415 312	0.08	
NUTRIEN LTD NPV*	CAD	10 956	3 826	3 308	11 474	560 212	0.10	
OPEN TEXT CO COM NPV*	CAD	5 153	4 575	3 157	6 571	199 439	0.04	
PARKLAND CORP COM NPV*	CAD	2 274			2 274	62 564	0.01	
PEMBINA PIPELINE C COM NPV*	CAD	11 114	4 052	3 679	11 487	321 387	0.06	
POWER CORP CDA COM*	CAD	12 543	5 492	18 035				
RB GLOBAL INC COM NPV*	CAD		4 049		4 049	240 875	0.04	
ROGERS COMMUNICATIONS INC*	CAD	6 773	2 457	2 037	7 193	242 271	0.04	
SHOPIFY INC COM NPV CL A*	CAD	22 417	11 882	7 746	26 553	1 139 951	0.21	
SUN LIFE FINL INC COM*	CAD		13 161		13 161	546 468	0.10	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	3 190	2 105	5 295				
THOMSON-REUTERS CP NPV POST REV SPLIT*	CAD		3 464	0	3 464	377 200	0.07	
TORONTO-DOMINION COM NPV*	CAD	36 299	19 007	13 306	42 000	2 132 673	0.39	
WHEATON PRECIOUS M COM NPV*	CAD	10 292	5 375	4 580	11 087	425 684	0.08	
TOTAL Canada						15 878 293	2.90	
Denmark								
COLOPLAST DKK1 B*	DKK	2 633	1 744	1 082	3 295	312 119	0.06	
DEMANT A/S DKK0.20*	DKK	2 496	3 158	5 654				
NOVO NORDISK A/S DKK0.1 B*	DKK		75 053		75 053	6 548 386	1.19	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	18 919	12 051	8 057	22 913	449 620	0.08	
TOTAL Denmark						7 310 124	1.33	
Finland								
ELISA OYJ NPV*	EUR	2 804	2 900	1 664	4 040	155 758	0.03	
METSO CORPORATION RG*	EUR		13 636		13 636	108 948	0.02	
NESTE OIL OYJ NPV*	EUR	8 721	4 654	3 250	10 125	308 839	0.06	
NOKIA OYJ NPV*	EUR		123 430		123 430	372 813	0.07	
NORDEA HOLDING ABP NPV*	SEK	70 529	35 252	31 437	74 344	710 318	0.13	
ORION CORP SER'B'NPV*	EUR	2 409	2 066	4 475				

		31.10.2022		31.10.2023		Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
SAMPO PLC SER'A'NPV*	EUR	9 825	3 872	13 697				
STORA ENSO OYJ NPV SER'R'*	EUR	10 805	7 806	4 783	13 828	150 639	0.03	
UPM-KYMMENE CORP NPV*	EUR	11 260	4 090	3 590	11 760	359 389	0.07	
TOTAL Finland						2 166 703	0.40	
France								
DASSAULT SYSTEMES EURO.10*	EUR		14 892		14 892	556 023	0.10	
GECINA EUR7.50*	EUR	821			821	73 130	0.01	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR	14 225	5 213	4 572	14 866	400 684	0.07	
TOTAL France						1 029 837	0.19	
Germany								
ADIDAS AG NPV (REGD)*	EUR	3 703	1 047	966	3 784	608 594	0.11	
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	8 904	2 582	11 486				
BRENTAG AG*	EUR	3 602	768	691	3 679	248 149	0.05	
DELIVERY HERO SE NPV*	EUR	3 067		3 067				
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	4 155	1 360	1 166	4 349	649 264	0.12	
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)*	EUR		12 520		12 520	79 534	0.01	
DEUTSCHE POST AG NPV(REGD)*	EUR		22 887		22 887	809 291	0.15	
EVONIK INDUSTRIES NPV*	EUR	3 649	2 573		6 222	103 901	0.02	
LEG IMMOBILIEN SE NPV*	EUR	1 368	1 039		2 407	136 235	0.02	
MTU AERO ENGINES H NPV (REGD)*	EUR	1 316	433	1 749				
MUENCHENER RUECKVE NPV(REGD)*	EUR		3 345	167	3 178	1 157 071	0.21	
TELEFONICA DEUTSCH NPV*	EUR	37 393		19 101	18 292	28 214	0.01	
VONOVIA SE NPV*	EUR		20 933	3 249	17 684	369 131	0.07	
TOTAL Germany						4 189 384	0.76	
Ireland								
CRH ORD EURO.32*	EUR	14 775	2 684	17 459				
CRH ORD EURO.32*	GBP		15 433		15 433	753 456	0.14	
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	1 453	854		2 307	140 872	0.03	
SMURFIT KAPPA GRP ORD EURO.001*	EUR	3 328	3 090		6 418	189 777	0.03	
TOTAL Ireland						1 084 105	0.20	
Italy								
CNH INDUSTRIAL NV COM EURO.01*	EUR	22 467	8 141	10 063	20 545	206 817	0.04	
ENEL EUR1*	EUR	176 906	58 711	53 441	182 176	1 049 333	0.19	
INTESA SANPAOLO NPV*	EUR	339 056	83 639	422 695				
MEDIOBANCA SPA EURO.5*	EUR		13 531		13 531	146 688	0.03	
MONCLER SPA NPV*	EUR		4 516		4 516	212 597	0.04	
NEXI SPA NPV*	EUR	12 646	5 224	5 160	12 710	66 950	0.01	
PRYSMIAN SPA EURO.10*	EUR	4 502	1 282		5 784	196 345	0.04	
TERNA SPA ORD EURO.22*	EUR		29 715		29 715	206 545	0.04	
TOTAL Italy						2 085 274	0.38	
Japan								
AEON CO LTD NPV*	JPY	12 600	8 200	5 200	15 600	296 881	0.05	
AJINOMOTO CO INC NPV*	JPY	9 600	4 400	3 700	10 300	339 178	0.06	
ANA HOLDINGS INC NPV*	JPY	3 800	2 400	2 000	4 200	74 503	0.01	
ASAHI KASEI CORP NPV*	JPY	26 300	14 700	13 900	27 100	150 373	0.03	
ASTELLAS PHARMA NPV*	JPY	37 300	22 000	16 500	42 800	488 661	0.09	
BRIDGESTONE CORP NPV*	JPY	12 000	5 900	5 400	12 500	425 670	0.08	
BROTHER INDUSTRIES NPV*	JPY		3 900		3 900	54 816	0.01	
DAI NIPPON PRINTING NPV*	JPY	4 700			4 700	110 401	0.02	
DAIWA SECS GROUP NPV*	JPY		22 800		22 800	118 375	0.02	
DENSO CORP NPV*	JPY	9 000	3 600	12 600				
FUJI FILM HLD CORP NPV*	JPY	7 800	4 200	3 900	8 100	399 271	0.07	
FUJITSU NPV*	JPY	4 100	700	800	4 000	466 668	0.09	
HITACHI CONST MACH NPV*	JPY	2 300			2 300	53 238	0.01	
HITACHI METALS NPV*	JPY	5 000		5 000				
HITACHI NPV*	JPY		21 500	1 000	20 500	1 167 441	0.21	
HOYA CORP NPV*	JPY	7 400	4 100	3 200	8 300	714 967	0.13	
INPEX CORPORATION NPV*	JPY	22 600	5 500	4 300	23 800	312 134	0.06	
ITOCHU CORP NPV*	JPY	23 900	12 300	8 800	27 400	884 663	0.16	
JFE HOLDINGS INC NPV*	JPY	9 800	8 000	7 900	9 900	124 007	0.02	
KDDI CORP NPV*	JPY	32 300	11 600	9 800	34 100	919 434	0.17	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
KUBOTA CORP NPV*	JPY	19 500	10 200	7 500	22 200		268 672	0.05	
KYOWA KIRIN CO LTD NPV*	JPY		5 000		5 000		70 847	0.01	
LIXIL CORPORATION COM NPV*	JPY	6 100	2 500	2 700	5 900		58 534	0.01	
LY CORPORATION NPV*	JPY	52 000	37 300	23 300	66 000		151 621	0.03	
MARUBENI CORP NPV*	JPY	29 600	10 300	3 800	36 100		472 471	0.09	
MAZDA MOTOR CORP NPV*	JPY	10 500			10 500		89 848	0.02	
MITSUBISHI CHEM HL NPV*	JPY	26 500	17 000	17 400	26 100		133 014	0.02	
MITSUBISHI ESTATE NPV*	JPY	23 200	5 800	4 100	24 900		286 386	0.05	
mitsui & co NPV*	JPY	26 200	13 200	39 400					
MIZUHO FINL GP NPV*	JPY		53 100		53 100		812 228	0.15	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	8 600	5 400	3 300	10 700		353 186	0.06	
MURATA MFG CO NPV*	JPY	12 000	6 100	18 100					
NEC CORP NPV*	JPY		6 000		6 000		259 774	0.05	
NINTENDO CO LTD NPV*	JPY	21 100	9 900	7 200	23 800		889 708	0.16	
NIPPON EXPRESS HLD NPV*	JPY	1 500			1 500		69 577	0.01	
NIPPON PROLOGIS RE REIT*	JPY	47	64	47	64		103 376	0.02	
NIPPON YUSEN KK NPV*	JPY	9 300	6 600	15 900					
NOMURA HOLDINGS NPV*	JPY	57 100	17 600	12 000	62 700		218 490	0.04	
NOMURA RESEARCH IN NPV*	JPY	6 500	2 200		8 700		206 189	0.04	
NTT DATA GROUP CO NPV*	JPY	12 300	3 900	2 800	13 400		148 443	0.03	
OMRON CORP NPV*	JPY	4 300	900	1 000	4 200		134 949	0.02	
ORIX CORP NPV*	JPY	22 900	12 900	10 700	25 100		409 500	0.07	
OSAKA GAS CO NPV*	JPY	7 300			7 300		124 669	0.02	
PANASONIC CORP NPV*	JPY	41 700	21 300	12 700	50 300		395 656	0.07	
RENEASAS ELECTRONIC NPV*	JPY		26 900		26 900		316 097	0.06	
RICOH CO NPV*	JPY		14 700		14 700		107 105	0.02	
ROHM CO LTD NPV*	JPY	1 800		1 800					
SEIKO EPSON CORP NPV*	JPY		5 500		5 500		68 629	0.01	
SEKISUI CHEMICAL NPV*	JPY	7 600	3 100	3 100	7 600		93 805	0.02	
SEVEN & I HOLDINGS NPV*	JPY	15 200	6 600	4 600	17 200		567 739	0.10	
SG HOLDINGS CO LTD NPV*	JPY	6 300	6 900	5 900	7 300		93 523	0.02	
SHIMADZU CORP NPV*	JPY	3 400	3 600	1 600	5 400		115 032	0.02	
SOFTBANK CORP NPV*	JPY	60 200	23 100	16 500	66 800		684 402	0.12	
SOMPO HOLDINGS INC NPV*	JPY	6 100	3 300	2 200	7 200		281 529	0.05	
SONY GROUP CORPORA NPV*	JPY	25 300	12 100	8 800	28 600		2 135 368	0.39	
SUMITOMO CHEM CO NPV*	JPY	21 800	22 800		44 600		102 378	0.02	
SUMITOMO ELECTRIC NPV*	JPY	14 900	9 900	4 500	20 300		191 394	0.03	
SUMITOMO MITSUI FG NPV*	JPY		29 800	1 400	28 400		1 232 156	0.22	
SUMITOMO MITSUI TR NPV*	JPY	6 800	3 300	2 600	7 500		252 833	0.05	
SUMITOMO RLTY&DEV NPV*	JPY	6 200	1 900	8 100					
TDK CORP NPV*	JPY	7 500	5 000	3 000	9 500		317 287	0.06	
TOKIO MARINE HLDG NPV*	JPY		41 300		41 300		829 653	0.15	
TOKYO ELECTRON NPV*	JPY	3 000	11 400	3 800	10 600		1 258 326	0.23	
UNICHARM CORP NPV*	JPY	8 500	3 700	3 200	9 000		276 954	0.05	
WEST JAPAN RAILWAY NPV*	JPY	4 900	1 300	1 200	5 000		172 642	0.03	
YAMAHA MOTOR CO NPV*	JPY	5 700			5 700		124 574	0.02	
YASKAWA ELEC CORP NPV*	JPY	4 900	1 200	1 300	4 800		140 671	0.03	
YOKOGAWA ELECTRIC NPV*	JPY	5 000	2 700	2 400	5 300		86 389	0.02	
TOTAL Japan							22 206 309	4.05	
Jersey (Channel islands)									
CLARIVATE PLC COM NPV*	USD		9 514		9 514		55 239	0.01	
TOTAL Jersey (Channel islands)							55 239	0.01	
Luxembourg									
TENARIS S.A. USD1*	EUR	9 794	4 718	14 512					
TOTAL Luxembourg								0.00	
Netherlands									
ASML HOLDING NV EURO.09*	EUR	8 656	3 475	2 788	9 343		5 080 490	0.93	
EQT AB NPV*	SEK	5 434	2 688		8 122		134 231	0.02	
JDE PEETS N.V. EURO.01*	EUR	1 267	1 729		2 996		75 622	0.01	
NN GROUP N.V. EURO.12*	EUR	5 964	3 038	1 951	7 051		205 239	0.04	
PROSUS N.V. EURO.05*	EUR	17 918	25 877	8 004	35 791		909 942	0.17	
UNIVERSAL MUSIC GR EUR10.00*	EUR		18 934		18 934		420 721	0.08	
TOTAL Netherlands							6 826 245	1.25	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Norway								
AKER BP ASA NOK1*	NOK	6 304	2 715	1 355	7 664	200 466	0.04	
DNB BANK ASA NOK12.50*	NOK	20 473	10 963	7 270	24 166	396 273	0.07	
EQUINOR ASA NOK2.50*	NOK	18 992	13 405	10 383	22 014	671 489	0.12	
MOWI ASA NOK7.50*	NOK	8 037	2 970	2 359	8 648	127 720	0.02	
NORSK HYDRO ASA NOK3.6666*	NOK	25 901	14 199	12 874	27 226	141 232	0.03	
TELENOR ASA ORD NOK6*	NOK	14 895	9 346	9 118	15 123	140 624	0.03	
TOTAL Norway						1 677 805	0.31	
Portugal								
GALP ENERGIA EUR1-B*	EUR	12 346	11 245	11 418	12 173	166 392	0.03	
JERONIMO MARTINS EUR5*	EUR	5 900	2 062	1 790	6 172	129 308	0.02	
TOTAL Portugal						295 699	0.05	
Singapore								
CAPITALAND INVESTM NPV*	SGD	48 300			48 300	94 324	0.02	
GRAB HLDGS LTD COM USD0.000001 CL A*	USD	25 900		25 900				
TOTAL Singapore						94 324	0.02	
Spain								
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	132 606	30 482	163 088				
TOTAL Spain							0.00	
Sweden								
ALFA LAVAL AB NPV*	SEK	5 374	3 391	1 749	7 016	206 075	0.04	
ATLAS COPCO AB SER'A*NPV (POST SPLIT)*	SEK	55 691	22 930	17 529	61 092	717 561	0.13	
ATLAS COPCO AB SER'B*NPV (POST SPLIT)*	SEK	34 088	21 107	16 310	38 885	396 073	0.07	
BEIJER REF AB SER'B*NPV (POST SPLIT)*	SEK		6 153		6 153	52 975	0.01	
BOLIDEN AB NPV (POST SPLIT)*	SEK	6 379	983	7 362				
BOLIDEN AB NPV (POST SPLIT)*	SEK		6 755		6 755	157 225	0.03	
ELECTROLUX AB SER'B*NPV (POST SPLIT)*	SEK	6 153	4 547	10 700				
EPIROC AB SER'A*NPV (POST SPLIT)*	SEK	15 168	5 752	4 893	16 027	239 551	0.04	
EPIROC AB SER'B*NPV*	SEK	8 204	2 442	2 570	8 076	101 764	0.02	
ERICSSON SER'B* NPV*	SEK	63 549	19 466	83 015				
HENNES & MAURITZ SER'B*NPV*	SEK	14 199	3 495	3 351	14 343	174 425	0.03	
HOLMEN AB SER'B*NPV (POST SPLIT)*	SEK	2 886	1 579	1 351	3 114	106 709	0.02	
KINNEVIK AB SER'B*NPV (POST SPLIT)*	SEK		4 797	4 797				
NIBE INDUSTRIER AB SER'B*NPV (POST SPLIT)*	SEK	34 213	10 328	9 354	35 187	183 946	0.03	
SANDVIK AB NPV (POST SPLIT)*	SEK	23 154	5 421	5 363	23 212	358 476	0.07	
SKF AB SER'B*NPV*	SEK	7 694	5 126	4 933	7 887	115 700	0.02	
TELE2 AB SH5*	SEK	11 180	4 723	4 809	11 094	71 514	0.01	
TOTAL Sweden						2 881 993	0.53	
Switzerland								
COCA-COLA HBC AG ORD CHF6.70*	GBP	4 009			4 009	94 387	0.02	
DSM FIRMENICH AG EURO.01*	EUR		4 109		4 109	338 298	0.06	
TOTAL Switzerland						432 685	0.08	
United Kingdom								
ABRDN PLC ORD GBPO.1396825396*	GBP	43 664			43 664	75 534	0.01	
ADMIRAL GROUP ORD GBPO.001*	GBP		5 912		5 912	159 494	0.03	
AMCOR PLC ORD USD0.01*	USD	32 761	15 049	9 244	38 566	312 012	0.06	
ANGLO AMERICAN USD0.54945*	GBP		28 452		28 452	658 711	0.12	
ANTOFAGASTA ORD GBPO.05*	GBP	5 834	2 751		8 585	127 512	0.02	
ASHTREAD GROUP ORD GBPO.10*	GBP	9 160	3 009	2 410	9 759	506 944	0.09	
ASSOCD BRIT FOODS ORD GBPO.0568*	GBP	7 508	2 176	2 096	7 588	169 767	0.03	
AUTO TRADER GROUP ORD GBPO.01*	GBP		16 559		16 559	113 593	0.02	
BERKELEY GP HLDGS ORD GBPO.053943*	GBP	1 691	1 004		2 695	120 115	0.02	
BUNZL ORD GBPO.32142857*	GBP	7 611	1 607	9 218				
BURBERRY GROUP ORD GBPO.0005*	GBP	7 607	3 654	3 214	8 047	150 356	0.03	
COMPASS GROUP ORD GBPO.1105*	GBP	36 159	9 397	45 556				
CRODA INTL ORD GBPO.10609756*	GBP	3 068	1 327	1 068	3 327	160 848	0.03	
ENDEAVOUR MINING P ORD USD0.01*	GBP		2 521		2 521	47 327	0.01	
FERGUSON PLC (NEW) ORD GBPO.10*	GBP	4 391		4 391				
FERGUSON PLC (NEW) ORD GBPO.10*	USD		4 702		4 702	642 714	0.12	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	423 640	142 286	119 196	446 730	2 921 958	0.53	

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	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
INTERCONTL HOTELS ORD GBPO.208521303*	GBP	3 647	1 028	4 675			
INTERTEK GROUP ORD GBPO.01*	GBP	3 222	839	860	3 201	135 138	0.02
LEGAL & GENERAL GP ORD GBPO.025*	GBP	130 930	36 697	46 171	121 456	283 538	0.05
LIBERTY GLOBAL INC USD0.01 C*	USD		6 169		6 169	95 215	0.02
MONDI ORD EURO.20*	GBP	9 375	2 660	2 293	9 742	142 975	0.03
NEXT ORD GBPO.10*	GBP	2 702	561	3 263			
PEARSON ORD GBPO.25*	GBP	17 733	3 808	21 541			
PERSIMMON ORD GBPO.10*	GBP	6 043		6 043			
PHOENIX GP HLDGS ORD GBPO.10*	GBP		13 929		13 929	69 803	0.01
PRUDENTIAL ORD GBPO.05*	GBP	55 184	18 670	11 375	62 479	591 844	0.11
SAINSBURY(J) ORD GBPO.28571428*	GBP	38 122	16 107	13 734	40 495	115 061	0.02
SCHRODERS PLC ORD GBPO.20*	GBP	7 324	7 551	1	14 874	60 659	0.01
TAYLOR WIMPEY ORD GBPO.01*	GBP	71 749			71 749	87 790	0.02
TESCO ORD GBPO.06333333*	GBP	157 703	41 231	34 395	164 539	490 046	0.09
UNILEVER PLC ORD GBPO.0311111*	GBP	53 558	18 243	14 995	56 806	2 439 604	0.45
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	578 905	119 387	177 994	520 298	434 946	0.08
TOTAL United Kingdom						11 113 503	2.03
United States of America							
ABIOMED INC COM*	USD	822	258	1 080			
ACCENTURE PLC SHS CL A 'NEW'*	USD	12 638	6 098	4 561	14 175	3 832 449	0.70
ADOBE INC COM USD0.0001*	USD	9 452	4 073	3 240	10 285	4 980 009	0.91
ADVANCE AUTO PARTS COM USD0.0001*	USD	1 142	460	1 602			
AGILENT TECHNOLOGIES INC COM*	USD	6 019	2 755	1 882	6 892	648 343	0.12
ALLEGION PLC CIM USD0.01*	USD	1 734			1 734	155 215	0.03
ALLSTATE CORP COM*	USD	5 462	1 681	1 175	5 968	695 897	0.13
ALLY FINANCIAL INC COM USD0.01*	USD	6 937	3 211	4 345	5 803	127 748	0.02
ALPHABET INC CAP STK USD0.001 CL A*	USD	119 984	55 935	41 498	134 421	15 178 685	2.77
AMER EXPRESS CO COM USD0.20*	USD	12 868	6 440	4 909	14 399	1 913 549	0.35
AMER INTL GRP COM USD2.50*	USD	16 102	6 239	22 341			
AMER TOWER CORP COM NEW USD0.01*	USD	9 113	4 395	2 927	10 581	1 715 834	0.31
AMERIPRISE FINL INC COM*	USD	2 117	708	462	2 363	676 466	0.12
AMGEN INC COM USD0.0001*	USD	10 614	4 886	3 536	11 964	2 784 020	0.51
ANALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD	7 571	5 176	2 483	10 264	145 809	0.03
APPLIED MATLS INC COM*	USD	17 353	8 904	7 321	18 936	2 280 749	0.42
APTIV PLC COM USD0.01*	USD	5 043	3 261	1 940	6 364	505 024	0.09
ARAMARK COM USD0.01*	USD		7 759	1 439	6 320	154 888	0.03
ARCH CAPITAL GROUP COM USD0.01*	USD	7 766	3 850	2 946	8 670	683 917	0.12
ASSURANT INC COM*	USD	1 011			1 011	136 997	0.02
ATMOS ENERGY CORP COM*	USD	2 672	1 181	402	3 451	338 115	0.06
AUTO DATA PROCESS COM USD0.10*	USD	8 402	3 522	2 553	9 371	1 860 997	0.34
AUTODESK INC COM USD0.01*	USD	4 386	1 918	1 399	4 905	882 180	0.16
AUTOZONE INC COM USD0.01*	USD		403		403	908 488	0.17
AVANTOR INC COM USD0.01*	USD		16 124		16 124	255 762	0.05
AVERY DENNISON CORP COM*	USD		1 987		1 987	314 765	0.06
BALL CORP COM NPV*	USD	6 114	3 576	2 757	6 933	303 796	0.06
BAXTER INTL INC COM USD1*	USD	10 708	3 259	13 967			
BEST BUY CO INC COM USD0.10*	USD	4 301	1 222	1 140	4 383	266 528	0.05
BIOGEN INC COM STK USD0.0005*	USD	2 921	1 158	818	3 261	704 941	0.13
BK OF NY MELLON CP COM STK USD0.01*	USD	15 968	8 611	6 963	17 616	681 336	0.12
BOOKING HLDGS INC COM USD0.008*	USD		839		839	2 129 918	0.39
BORG WARNER INC COM*	USD	5 579	4 417	3 950	6 046	203 030	0.04
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	42 598	20 434	15 355	47 677	2 235 807	0.41
BURLINGTON STORES COM USD0.0001*	USD	1 234	210	186	1 258	138 560	0.03
CARDINAL HEALTH INC COM*	USD	5 737	2 128	7 865			
CARLYLE GROUP INC COM USD0.01*	USD	3 967	3 029	6 996			
CARMAX INC COM USD0.50*	USD	3 061	900	608	3 353	186 410	0.03
CARRIER GLOBAL COR COM USD0.01*	USD	17 747	10 606	9 000	19 353	839 397	0.15
CATERPILLAR INC DEL COM*	USD	10 666	4 557	3 565	11 658	2 398 246	0.44
CBOE GLOBAL MARKET COM USD0.01*	USD	2 009	737	335	2 411	359 596	0.07
CBRE GROUP INC CLASS 'A' USD0.01*	USD	6 971	2 189	2 423	6 737	425 124	0.08
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	2 096	562	2 658			
CENCORA INC RG*	USD	3 260	1 382	966	3 676	619 390	0.11
CERIDIAN HCM HLDG COM USD0.01*	USD		3 539		3 539	206 155	0.04
CH ROBINSON WORLDW COM USD0.1*	USD	2 477	1 540	1 525	2 492	185 578	0.03
CHUBB LIMITED ORD CHF24.15*	USD	8 405	2 937	11 342			
CHURCH & DWIGHT INC COM*	USD		5 535		5 535	458 076	0.08
CIGNA CORP COM USD0.25*	USD	6 324	2 790	2 404	6 710	1 888 110	0.34
CISCO SYSTEMS COM USD0.001*	USD	82 617	29 725	112 342			
CITIZENS FINL GP COM USD0.01*	USD	10 550	3 875	3 597	10 828	230 880	0.04
COMCAST CORP COM CLS'A' USD0.01*	USD		95 526	1 481	94 045	3 533 832	0.64

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	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
CONAGRA BRANDS IN COM USD5*	USD	9 420	5 171	4 221	10 370	258 202	0.05		
CONSOLIDATED EDISON INC COM*	USD	7 297	3 979	3 053	8 223	656 963	0.12		
COOPER COS INC COM USD0.10*	USD		1 138		1 138	322 860	0.06		
CROWN CASTLE INTL COM USD0.01*	USD	8 726	4 126	2 892	9 960	842 780	0.15		
CUMMINS INC COM*	USD	2 673	1 171	727	3 117	613 562	0.11		
DANAHER CORP COM USD0.01*	USD		15 830		15 830	2 766 258	0.50		
DAVITA INC COM USD0.001*	USD	1 106	577	579	1 104	77 593	0.01		
DELTA AIRLINES INC COM USD0.0001*	USD	2 929	4 285	2 694	4 520	128 545	0.02		
DENTSPLY SIRONA IN COM NPV*	USD	4 155	2 838	2 842	4 151	114 877	0.02		
DISCOVER FINL SVCS COM STK USD0.01*	USD	5 400	2 983	2 570	5 813	434 213	0.08		
DOCUSIGN INC COM USD0.0001*	USD		4 717		4 717	166 900	0.03		
DOVER CORP COM*	USD	3 081	1 597	1 263	3 415	403 861	0.07		
EATON CORP PLC COM USD0.01*	USD	8 056	4 115	3 106	9 065	1 715 175	0.31		
EBAY INC COM USD0.001*	USD	11 719	4 191	3 780	12 130	433 056	0.08		
EDISON INTL COM*	USD	8 015	4 419	4 194	8 240	472 875	0.09		
ELANCO ANIMAL HEAL COM NPV*	USD	8 013		8 013					
ELECTRONIC ARTS INC COM*	USD	5 670	2 665	2 029	6 306	710 403	0.13		
ELEVANCE HEALTH INC USD0.01*	USD	4 774	2 037	1 480	5 331	2 183 601	0.40		
ELI LILLY AND CO COM NPV*	USD	16 084	7 705	5 524	18 265	9 207 460	1.68		
EMERSON ELEC CO COM*	USD		13 722	689	13 033	1 055 245	0.19		
EQUINIX INC COM USD0.001 NEW*	USD	1 810	766	467	2 109	1 400 395	0.26		
EQUITABLE HOLDINGS COM USD0.01*	USD	7 758	4 554	4 939	7 373	178 279	0.03		
ESSENTIAL UTILS IN COM USD0.50*	USD	5 609	2 960	2 730	5 839	177 799	0.03		
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	4 669	1 349	6 018					
EVERSOURCE ENERGY COM USD5*	USD	7 103	4 899	3 851	8 151	399 004	0.07		
EXELON CORP COM NPV*	USD		23 235		23 235	823 387	0.15		
FIDELITY NATL INF COM STK USD0.01*	USD		13 427		13 427	600 087	0.11		
FISERV INC COM USD0.01*	USD		14 064		14 064	1 455 880	0.27		
FORTREA HOLDINGS I COM USD0.001 WI*	USD		1 783	1 783					
FORTUNE BRANDS INNOVATIONS INC RG*	USD	2 751	895	694	2 952	149 905	0.03		
FOX CORP COM USD0.01 CL A*	USD		7 038		7 038	194 646	0.04		
FOX CORP COM USD0.01 CL B*	USD		3 735		3 735	94 867	0.02		
GENERAL MLS INC COM*	USD	12 176	6 902	5 476	13 602	807 573	0.15		
GENUINE PARTS CO COM STK USD1*	USD	2 952	1 252	1 223	2 981	349 579	0.06		
GILEAD SCIENCES COM USD0.001*	USD	25 055	11 589	8 333	28 311	2 023 538	0.37		
GRAINGER W W INC COM*	USD	853	292	154	991	658 204	0.12		
GSK PLC ORD GBP0.3125*	GBP	87 036	19 447	106 483					
HALLIBURTON COM STK USD2.50*	USD	17 852	6 575	5 302	19 125	684 701	0.12		
HARTFORD FINL SVCS COM USD0.01*	USD	6 754	4 281	4 141	6 894	460 817	0.08		
HASBRO INC COM*	USD	2 587	787	666	2 708	111 268	0.02		
HCA HEALTHCARE INC COM USD0.01*	USD	4 716	1 532	1 535	4 713	969 929	0.18		
HEALTHPEAK PPTYS I COM USD1*	USD	10 774	10 448	8 310	12 912	182 721	0.03		
HEWLETT PACKARD EN COM USD0.01*	USD	24 506	21 014	14 963	30 557	427 693	0.08		
HF SINCLAIR CORP COM USD0.01*	USD		4 000	800	3 200	161 275	0.03		
HILTON WORLDWIDE H COM USD0.01*	USD	5 815	2 335	2 000	6 150	848 084	0.15		
HOLOGIC INC COM USD0.01*	USD	5 251	1 201	1 172	5 280	317 951	0.06		
HOME DEPOT INC COM USD0.05*	USD	20 523	9 542	7 213	22 852	5 920 545	1.08		
HORMEL FOODS CORP COM USD0.0586*	USD	6 196	2 551	2 156	6 591	195 239	0.04		
HP INC COM USD0.01*	USD	19 884	9 834	8 960	20 758	497 395	0.09		
HUMANA INC COM USD0.166*	USD	2 508	1 028	721	2 815	1 341 584	0.24		
HUNTINGTON BANCSHARES INC COM*	USD	27 410	9 068	6 965	29 513	259 183	0.05		
INGERSOLL RAND INC COM USD1.00*	USD	8 807	5 111	4 931	8 987	496 279	0.09		
INTEL CORP COM USD0.001*	USD	81 579	41 500	28 987	94 092	3 125 438	0.57		
INTL BUSINESS MCHN COM USD0.20*	USD	17 988	9 297	6 788	20 497	2 698 013	0.49		
INTL PAPER CO COM USD1.00*	USD	8 013	5 142	5 389	7 766	238 385	0.04		
INTUIT INC COM USD0.01*	USD	5 352	2 791	1 822	6 321	2 847 163	0.52		
INVESCO LTD COM STK USD0.20*	USD	7 146	7 051	7 090	7 107	83 886	0.02		
IRON MTN INC NEW COM NPV*	USD		6 718		6 718	361 137	0.07		
JAZZ PHARMA PLC COM USD0.0001*	USD	1 139	495		1 634	188 882	0.03		
JOHNSON CTLS INTL COM USD0.01*	USD	13 430	9 110	6 541	15 999	713 726	0.13		
KELLANOVA COM USD0.25*	USD	5 334	3 326	2 829	5 831	267 819	0.05		
KEURIG DR PEPPER COM USD0.01*	USD	16 240	9 953	5 139	21 054	581 129	0.11		
KEYCORP NEW COM*	USD	19 912	4 303	24 215					
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	3 746	1 526	1 181	4 091	454 394	0.08		
KIMBERLY-CLARK CP COM USD1.25*	USD	6 916	3 578	2 685	7 809	850 231	0.16		
KINDER MORGAN INC USD0.01*	USD	40 751	18 750	13 149	46 352	683 359	0.12		
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	3 451	1 377	860	3 968	176 546	0.03		
KROGER CO COM USD1*	USD	13 861	5 875	4 330	15 406	636 098	0.12		
L3HARRIS TECHNOLOG COM USD1.00*	USD		4 224		4 224	689 661	0.13		
LAB CORP AMER HLDG COM USD0.1*	USD	1 774	470	461	1 783	324 086	0.06		
LAM RESEARCH CORP COM USD0.001*	USD	2 737	1 190	899	3 028	1 620 918	0.30		
LEAR CORP COM USD0.01*	USD	1 056	364	340	1 080	127 535	0.02		

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LINCOLN NATL CORP COM NPV*	USD	3 086	2 316	5 402				
LINDE PLC COM EURO.001*	EUR		8 380		8 380	2 913 214	0.53	
LINDE PLC COM EURO.001*	USD		2 828	162	2 666	927 194	0.17	
LKQ CORP COM*	USD	5 225	3 724	3 070	5 879	234 980	0.04	
LOWE'S COS INC COM USD0.50*	USD	12 801	5 150	4 738	13 213	2 291 507	0.42	
LULULEMON ATHLETIC COM STK USD0.01*	USD	2 347	1 096	803	2 640	945 348	0.17	
LUMEN TECHNOLOGIES COM USD1.00*	USD	17 363		17 363				
MARATHON PETROLEUM COM USD0.01*	USD	10 731	3 246	4 075	9 902	1 362 961	0.25	
MARVELL TECHNOLOGY COM USD0.002*	USD		19 417		19 417	834 398	0.15	
MASCO CORP COM*	USD	4 932	2 884	2 266	5 550	263 095	0.05	
MASTERBRAND INC COM USD0.01 WI*	USD		2 751	2 751				
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	17 324	7 736	5 879	19 181	6 569 441	1.20	
MCCORMICK & CO INC COM NVTG NPV*	USD	4 786	2 935	2 528	5 193	301 984	0.06	
MCDONALD'S CORP COM USD0.01*	USD	14 794	7 411	5 542	16 663	3 975 589	0.73	
MERCK & CO INC COM USD0.50*	USD	50 434	24 167	17 225	57 376	5 362 483	0.98	
MICROSOFT CORP COM USD0.0000125*	USD	141 640	67 602	49 236	160 006	49 233 367	8.98	
MORGAN STANLEY COM STK USD0.01*	USD	26 344	13 306	10 604	29 046	1 872 007	0.34	
MOSAIC CO COM USD0.01*	USD	7 760	2 422	10 182				
MOTOROLA SOLUTIONS COM USD0.01*	USD	3 187	992	4 179				
NETAPP INC COM USD0.001*	USD		5 022		5 022	332 624	0.06	
NEWELL BRANDS INC COM USD1*	USD	7 905		7 905				
NEWMONT CORPORATIO COM USD1.60*	USD	15 879	8 711	5 791	18 799	641 038	0.12	
NIKE INC CLASS'B'COM NPV*	USD	25 492	12 289	9 956	27 825	2 602 356	0.47	
NORFOLK STHN CORP COM USD1*	USD	4 805	1 819	1 457	5 167	897 138	0.16	
NORTHERN TRUST CP COM USD1.666*	USD	3 573	631		4 204	252 162	0.05	
NORTONLIFELOCK INC COM USD0.01*	USD	11 087	9 523	5 905	14 705	222 949	0.04	
NUCOR CORP COM*	USD	5 035	2 695	2 296	5 434	730 853	0.13	
NVIDIA CORP COM USD0.001*	USD	49 959	23 645	17 603	56 001	20 783 001	3.79	
NVR INC COM STK USD0.01*	USD		70		70	344 803	0.06	
OLD DOMINION FGHT LINES INC COM*	USD	1 844	937	536	2 245	769 540	0.14	
OMNICOM GROUP INC COM USD0.15*	USD		4 611		4 611	314 340	0.06	
ONEOK INC*	USD	9 055	6 115	1 913	13 257	786 608	0.14	
OTIS WORLDWIDE COR COM USD0.01*	USD	8 835	4 647	3 760	9 722	683 116	0.12	
OWENS CORNING COM STK USD0.01*	USD	2 135	458	680	1 913	197 369	0.04	
PAYCHEX INC COM*	USD		7 373		7 373	745 123	0.14	
PENTAIR PLC COM USD0.01*	USD	3 997	1 283	1 562	3 718	196 653	0.04	
PHILLIPS 66 COM USD0.01*	USD	9 582	4 623	3 764	10 441	1 083 874	0.20	
PHINIA INC COM USD0.01 WI*	USD		1 209	1 209				
PNC FINANCIAL SVCS COM USD5*	USD	8 270	3 291	2 591	8 970	934 436	0.17	
PRINCIPAL FINL GP COM USD0.01*	USD	5 287	1 976	2 140	5 123	315 537	0.06	
PROCTER & GAMBLE COM NPV*	USD	47 765	22 961	17 192	53 534	7 309 254	1.33	
PROLOGIS INC COM USD0.01*	USD	18 487	9 281	6 776	20 992	1 924 705	0.35	
PRUDENTIAL FINL COM USD0.01*	USD	7 822	3 809	2 956	8 675	721 890	0.13	
QUEST DIAGNOSTICS INC COM*	USD	2 290	1 059	735	2 614	309 491	0.06	
RAYMOND JAMES FINANCIAL INC COM*	USD	3 704	2 028	1 489	4 243	368 526	0.07	
REGIONS FINANCIAL CORP NEW COM*	USD	20 077	6 799	7 159	19 717	260 718	0.05	
REPUBLIC SERVICES COM USD0.01*	USD	4 657	1 304	5 961				
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	5 976	9 013		14 989	221 253	0.04	
ROBERT HALF INTL COM USD0.001*	USD	2 156	673	540	2 289	155 754	0.03	
ROCKWELL AUTOMATIO COM USD1*	USD	2 151	1 125	671	2 605	623 038	0.11	
SALESFORCE.COM INC COM USD0.001*	USD	19 922	9 151	6 931	22 142	4 046 790	0.74	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	2 040	1 078	660	2 458	466 685	0.09	
SCHLUMBERGER COM USD0.01*	USD	28 252	14 866	11 014	32 104	1 626 176	0.30	
SCHWAB(Charles)CP COM USD0.01*	USD	29 061	16 069	11 101	34 029	1 611 579	0.29	
SEAGATE TECHNOLOGY COM USD0.00001*	USD		4 378		4 378	271 922	0.05	
SERVICENOW INC COM USD0.001*	USD	4 027	1 963	1 383	4 607	2 439 465	0.45	
SIRIUS XM HLDGS IN COM USD0.001*	USD	13 218			13 218	51 484	0.01	
SMUCKER(JM)CO COM NPV*	USD		2 550		2 550	264 180	0.05	
SNAP-ON INC COM USD1*	USD	997	439	1 436				
STATE STREET CORP COM STK USD1*	USD	7 577	3 972	3 831	7 718	453 946	0.08	
STEEL DYNAMICS INC COM*	USD	3 591	507	508	3 590	347 977	0.06	
STERIS PLC ORD USD0.001*	USD	1 863	633	211	2 285	436 646	0.08	
SYNCHRONY FINANCIA COM USD0.001*	USD	11 096	1 288	3 203	9 181	234 362	0.04	
T ROWE PRICE GROUP COM USD0.20*	USD	4 607	2 298	1 697	5 208	428 928	0.08	
TARGET CORP COM STK USD0.0833*	USD	9 310	4 352	3 293	10 369	1 045 449	0.19	
TELEFLEX INC COM*	USD	832			832	139 886	0.03	
TENARIS S.A. USD1*	EUR		12 100		12 100	172 727	0.03	
TESLA INC COM USD0.001*	USD	52 656	30 020	18 033	64 643	11 815 088	2.16	
TEXAS INSTRUMENTS COM USD1*	USD	18 357	8 792	6 326	20 823	2 691 085	0.49	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
THERMO FISHER SCIE COM USD1*	USD	7 797	2 883	10 680				
TJX COS INC COM USD1*	USD	23 547	11 106	8 463	26 190	2 099 079	0.38	
TORO CO COM*	USD		2 428		2 428	178 624	0.03	
TRACTOR SUPPLY CO COM USD0.008*	USD	2 097	1 062	611	2 548	446 510	0.08	
TRANE TECHNOLOGIES COM USD1*	USD	4 748	1 984	1 464	5 268	912 373	0.17	
TRAVELERS CO INC COM NPV*	USD	4 753	2 176	1 675	5 254	800 598	0.15	
TRUIST FINL CORP COM USD5*	USD	25 915	14 788	9 719	30 984	799 667	0.15	
U HAUL HOLDING COM COM USD0.25 SER N*	USD		1 233	1 233				
UGI CORP NEW COM*	USD	4 280	1 542	5 822				
ULTA BEAUTY INC COM STK USD0.01*	USD	1 049	285	287	1 047	363 321	0.07	
UNION PACIFIC CORP COM USD2.50*	USD	12 562	5 673	4 490	13 745	2 596 918	0.47	
UNITED RENTALS INC COM*	USD	1 355	405	185	1 575	582 318	0.11	
US BANCORP COM USD0.01*	USD	28 582	16 338	10 134	34 786	1 009 225	0.18	
VAIL RESORTS INC COM*	USD	668	259	184	743	143 516	0.03	
VALERO ENERGY CORP NEW COM*	USD	8 123	2 701	2 448	8 376	968 068	0.18	
VERALTO CORPORATIO COM USD0.01 WI*	USD		5 277	5 276	1	42	0.00	
VERIZON COMMUN COM USD0.10*	USD	82 883	38 638	27 480	94 041	3 006 496	0.55	
VESTIS CORPORATION COM USD0.01 WI*	USD		3 160	3 160				
VF CORP COM NPV*	USD	6 302	3 282	3 428	6 156	82 521	0.02	
VISA INC COM STK USD0.0001*	USD	32 851	15 386	11 439	36 798	7 873 033	1.44	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	36 481	17 783	13 160	41 104	3 052 012	0.56	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	45 832	15 967	61 799				
WASTE MGMT INC DEL COM*	USD		9 542	362	9 180	1 372 855	0.25	
WELLTOWER INC COM USD1*	USD	9 456	6 665	4 498	11 623	884 386	0.16	
WESTERN DIGITAL CORP COM*	USD		7 525		7 525	274 952	0.05	
WESTROCK CO COM USD0.01*	USD	5 228	3 356	1 294	7 290	238 369	0.04	
WEYERHAEUSER CO COM USD1.25*	USD	15 561	10 962	8 357	18 166	474 302	0.09	
WHIRLPOOL CORP COM*	USD		1 293		1 293	123 035	0.02	
WILLIAMS COS INC COM USD1*	USD	24 508	10 894	7 281	28 121	880 348	0.16	
WK KELLOGG CO USD0.0001*	USD		1 458	1 457	1	7	0.00	
WORKDAY INC COM USD0.001 CLA*	USD		4 618		4 618	889 735	0.16	
XYLEM INC COM USD0.01 WI*	USD	3 739	3 104	1 184	5 659	481 728	0.09	
YUM BRANDS INC COM*	USD		6 368		6 368	700 408	0.13	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD		4 895	423	4 472	424 922	0.08	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	4 965	6 291	3 966	7 290	85 980	0.02	
TOTAL United States of America						302 696 705	55.23	
Total Registered shares						384 580 108	70.17	
Depository receipts								
Australia								
JAMES HARDIE ID PLC CUFS EURO.5*	AUD	10 391	2 410	2 400	10 401	234 268	0.04	
TOTAL Australia						234 268	0.04	
Total Depository receipts						234 268	0.04	
Investment certificates, closed end								
Canada								
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	2 372	1 619	1 361	2 630	70 376	0.01	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD		4 095		4 095	45 233	0.01	
TOTAL Canada						115 609	0.02	
Singapore								
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	66 700			66 700	77 977	0.01	
KEPPEL REIT NPV (REIT)*	SGD		7 680		7 680	4 056	0.00	
TOTAL Singapore						82 033	0.01	
United Kingdom								
SEGRE PLC REIT*	GBP	26 876	5 788	4 720	27 944	219 960	0.04	
TOTAL United Kingdom						219 960	0.04	
United States of America								
VENTAS INC REIT*	USD	7 853	2 104	9 957				
TOTAL United States of America							0.00	
Total Investment certificates, closed end						417 601	0.08	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Rights								
Netherlands								
WOLTERS KLUWER NV RIGHTS 23-13.09.23*	EUR		6 134	6 134				
TOTAL Netherlands							0.00	
Spain								
ACS ACTIVIDADES DE CONSTR SA (STOCK DIVIDEND) RIGHTS 170723*	EUR		4 439	4 439				
IBERDROLA SA RIGHTS 23-19.01.23*	EUR		104 887	104 887				
IBERDROLA SA-RIGHTS (STOCK DIVIDEND) 20.07.23*	EUR		126 290	126 290				
TOTAL Spain							0.00	
United States of America								
JOHNSON & JOHNSON 22-PRP*	USD		955	955				
TOTAL United States of America							0.00	
Total Rights							0.00	
Total Securities traded on an exchange						537 534 513	98.08	

Securities traded neither on an exchange nor on a regulated market

Registered shares

Canada

THOMSON-REUTERS CP COM NPV(POST REV SPLIT)**	CAD		3 594	3 594				
TOTAL Canada							0.00	

Denmark

NOVO-NORDISK AS DKK0.2 SER'B'***	DKK	33 134	14 952	48 086				
TOTAL Denmark							0.00	

Netherlands

KONINKLIJKE DSM NV EUR1.5**	EUR	3 979	351	4 330				
TOTAL Netherlands							0.00	

Sweden

BOLIDEN AB NPV IL**	SEK		5 002	5 002				
TOTAL Sweden							0.00	

United Kingdom

LINDE PLC COM EURO.001**	EUR	10 014	1 734	11 748				
LINDE PLC COM EURO.001**	USD		366	366				
TOTAL United Kingdom							0.00	

United States of America

BUNGE LIMITED COM USD0.01**	USD	3 196	1 176	884	3 488	336 407	0.06	
FIRST REPUBLIC BAN COM USD0.01**	USD	3 340	477	3 817				
TOTAL United States of America						336 407	0.06	
Total Registered shares						336 407	0.06	

Rights

Netherlands

NN GROUP NV (STOCK DIVIDEND) RIGHTS 18.09.2023**	EUR		6 840	6 840				
NN GROUP NV RIGHTS 23-22.06.23**	EUR		6 482	6 482				
TOTAL Netherlands							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United States of America								
ABIOMED INC RIGHTS 22-PRP**	USD		955		955	886	0.00	
TOTAL United States of America						886	0.00	
Total Rights						886	0.00	
Total Securities traded neither on an exchange nor on a regulated market						337 294	0.06	
Total securities and similar instruments						537 871 807	98.14	
(thereof in lending)							0.00	
Bank deposits at sight						9 619 400	1.76	
Derivative financial instruments						-151 087	-0.03	
Other assets						718 272	0.13	
Total fund assets						548 058 392	100.00	
Short-term bank liabilities						-7 708 641		
Other liabilities						-9 599		
Net fund assets						540 340 152		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	537 383 426	98.05
Investments valuation based on market-observed parameters	337 294	0.06
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	537 720 720	98.11

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-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 indices/commodities/currencies					
MSCI W ESG LD NTR FUTURE 15.12.23*	69	USD	2 969 502	-151 087	-0.03
			2 969 502	-151 087	-0.03

Liquidity linked to open derivative financial instruments: CHF 2 969 502

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
MSCI W ESG LD NTR FUTURE 16.12.22	USD	96	121
MSCI W ESG LD NTR FUTURE 17.03.23	USD	178	178
MSCI W ESG LD NTR FUTURE 16.06.23	USD	128	128
MSCI W ESG LD NTR FUTURE 15.09.23	USD	150	150
MSCI W ESG LD NTR FUTURE 15.12.23	USD	95	26

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	510 000 000	CHF	3 445 837	24.11.2022
SGD	180 000	USD	132 796	12.12.2022
AUD	2 000 000	USD	1 344 982	12.12.2022
HKD	2 750 000	USD	353 155	12.12.2022
NZD	80 000	USD	50 987	12.12.2022
JPY	200 000 000	USD	1 513 216	13.01.2023
NZD	65 000	USD	41 350	13.01.2023
SGD	100 000	USD	75 045	13.01.2023
HKD	950 000	USD	121 687	13.01.2023
AUD	880 000	USD	605 599	13.01.2023
HKD	761 300	USD	97 496	17.01.2023
AUD	582 500	USD	402 007	17.01.2023
JPY	140 000 000	USD	1 056 452	17.01.2023
USD	1 950 000	CHF	1 811 269	17.01.2023
CHF	358 742	USD	400 000	02.05.2023
CHF	409 421	USD	460 000	03.05.2023
CAD	630 000	CHF	425 940	05.07.2023
USD	7 700 000	CHF	6 888 767	05.07.2023
CHF	53 690	JPY	8 800 000	03.08.2023
CHF	866 845	USD	1 000 000	03.08.2023
USD	400 000	CHF	353 302	05.09.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	2 969 502.25	0.55%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Global ESG Leaders Passive II

Class I-A1

0.21%

Class I-X

0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	SGD 1 = CHF 0.66
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
ILS 1 = CHF 0.22	

UBS (CH) Institutional Fund – Equities Global ESG Leaders Passive (CHF hedged) II

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.10.2023	31.10.2022
Net fund assets in CHF		604 026 138.32	488 332 377.18
Class I-X	CH1112281782		1
Net asset value per unit in CHF		1 019.50	954.00
Issue and redemption price per unit in CHF ²		1 019.50	954.00
Number of units outstanding		421 787.5190	379 892.5190
Class U-X	CH1112281790		1
Net asset value per unit in CHF		101 950.15	95 400.33
Issue and redemption price per unit in CHF ²		101 950.15	95 400.33
Number of units outstanding		1 706.8500	1 319.8500

¹ Initial subscription: 16.5.2022

² see Supplementary information

Performance

	Currency	2022/2023	2022
Class I-X	CHF	7.1%	-
Class U-X	CHF	7.1%	-
Benchmark:			
MSCI World ex Switzerland ESG Leaders (net div. reinv) (hedged to CHF)	CHF	7.2%	-

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

The 10 largest issuers in % of total assets

Microsoft Corp	4.40
Alphabet Inc	2.58
NVIDIA Corp	1.86
Tesla Inc	1.06
Eli Lilly And Co	0.82
Visa Inc	0.70
Johnson & Johnson	0.66
Procter & Gamble	0.65
Novo Nordisk	0.59
Mastercard Inc	0.59
Others	34.31
TOTAL	48.22

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

Breakdown by sectors in % of total assets

Internet, software & IT services	12.00
Pharmaceuticals, cosmetics & medical products	4.31
Financial & investment companies	3.96
Banks & credit institutions	3.54
Electronics & semiconductors	2.48
Retail trade, department stores	1.74
Food & soft drinks	1.57
Mechanical engineering & industrial equipment	1.54
Insurance	1.43
Vehicles	1.34
Others	14.31
TOTAL	48.22

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	631 459 806.13 ¹	498 281 156.27
Securities		
– Shares and other equity instruments	591 332 149.66	496 386 687.88
Derivative financial instruments	2 777 220.48	-9 151 042.90
Other assets	743 895.26	577 632.81
TOTAL fund assets	1 226 313 071.53	986 094 434.06
Loans	-622 207 491.57 ²	-497 736 675.48
Other liabilities	-79 441.64	-25 381.40
Net fund assets	604 026 138.32	488 332 377.18

Statement of income

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
Income	CHF	CHF
Income from bank assets	53 828.37	440.72
Negative interest	-14 436.91	-5 945.74
Income from securities		
– from shares and other equity instruments	9 292 866.83	2 979 646.04
– from bonus shares	465 479.42	41 916.33
Purchase of current net income on issue of units	1 468 247.68	672 317.18
TOTAL income	11 265 985.39	3 688 374.53
Expenses		
Interest payable	-5 425.80	-1 604.05
Audit expenses	-15 438.80	0.00
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 U-X	0.00	0.00
Other expenses	-59 553.07	-6 199.91
Payment of current net income on redemption of units	-1 064 170.12	-107 884.48
TOTAL expenses	-1 144 587.79	-115 688.44
Net income	10 121 397.60	3 572 686.09
Realized capital gains and losses	8 907 955.48	7 610 435.21
Realized result	19 029 353.08	11 183 121.30
Unrealized capital gains and losses	22 726 696.20	-42 180 745.74
TOTAL result	41 756 049.28	-30 997 624.44

¹ CHF 618 780 732.66 from receivables of currency forward transactions.

² CHF -3 421 936.57 from liabilities of securities transactions and CHF -618 785 555.00 from liabilities of currency forward transactions.

Allocation of result

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
	CHF	CHF
Net income of the financial year	10 121 397.60	3 572 686.09
Available for distribution	10 121 397.60	3 572 686.09
Less federal withholding tax ¹	-3 542 489.16	-1 250 440.13
Net income retained for reinvestment	-6 578 908.44	-2 322 245.96
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	488 332 377.18	0.00
Paid federal withholding tax	-1 416 871.42	0.00
Balance of unit movements	75 354 583.28	519 330 001.62
Total result	41 756 049.28	-30 997 624.44
Net fund assets at the end of the reporting period	604 026 138.32	488 332 377.18

Development of the outstanding units

	1.11.2022-31.10.2023	16.5.2022-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	379 892.5190	0.0000
Units issued	137 718.0000	391 786.5190
Units redeemed	-95 823.0000	-11 894.0000
Situation at the end of the period	421 787.5190	379 892.5190
Difference between units issued and units redeemed	41 895.0000	379 892.5190
Class U-X	Number	Number
Situation at the beginning of the financial year	1 319.8500	0.0000
Units issued	387.0000	1 377.8500
Units redeemed	0.0000	-58.0000
Situation at the end of the period	1 706.8500	1 319.8500
Difference between units issued and units redeemed	387.0000	1 319.8500

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	17.083
Less federal withholding tax ¹	CHF	-5.980
Net accumulation per unit	CHF	11.103

Class U-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	1 708.33
Less federal withholding tax ¹	CHF	-597.92
Net accumulation per unit	CHF	1 110.41

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Australia								
ANZ GROUP HLDGS LI NPV*	AUD	62 429	97 740	84 159	76 010	1 082 219	0.09	
APA GROUP NPV*	AUD	17 243	17 868	9 382	25 729	122 158	0.01	
ARISTOCRAT LEISURE NPV*	AUD	11 278	7 580	2 412	16 446	365 116	0.03	
ASX LTD NPV*	AUD	3 393	2 601	1 467	4 527	146 412	0.01	
AURIZON HOLDINGS NPV*	AUD	18 838			18 838	37 122	0.00	
BLUESCOPE STEEL NPV*	AUD	9 761	5 504		15 265	165 359	0.01	
BRAMBLES LTD NPV*	AUD	29 733	7 168	6 733	30 168	227 888	0.02	
CMNWLTH BK OF AUST NPV*	AUD	35 661	8 162	43 823				
COCHLEAR LTD NPV*	AUD	1 313	1 626	1 308	1 631	226 336	0.02	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	11 123	6 965	3 618	14 470	206 689	0.02	
DEXUS NPV (STAPLED)*	AUD	30 648			30 648	114 432	0.01	
DOMINOS PIZZA ENT NPV*	AUD	994	1 312	2 306				
ENDEAVOUR GROUP LI NPV*	AUD	19 557	11 572		31 129	88 606	0.01	
EVOLUTION MINING NPV*	AUD	23 292		23 292				
FORTESCUE METALS G NPV*	AUD	36 551	13 312	9 167	40 696	522 912	0.04	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	34 929	18 895	9 270	44 554	532 436	0.04	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	34 980			34 980	72 963	0.01	
IDP EDUCATION LTD NPV*	AUD	3 201	2 789		5 990	74 723	0.01	
IGO LTD NPV*	AUD		17 106		17 106	93 735	0.01	
LEND LEASE GROUP NPV*	AUD	9 816			9 816	35 124	0.00	
MACQUARIE GP LTD NPV*	AUD	7 607	4 377	2 373	9 611	891 482	0.07	
MINERAL RESS LTD NPV*	AUD	3 697	2 844	1 283	5 258	174 993	0.01	
MIRVAC GROUP STAPLED SECURITIES*	AUD	107 492			107 492	112 725	0.01	
NEWCREST MINING NPV*	AUD	20 130	8 465	3 523	25 072	337 324	0.03	
NTHN STAR RES LTD NPV*	AUD	26 539	7 316	7 024	26 831	180 727	0.01	
ORICA LIMITED NPV*	AUD	8 817	13 234	6 144	15 907	134 367	0.01	
PILBARA MINERALS L NPV*	AUD		65 063		65 063	137 585	0.01	
QBE INS GROUP NPV*	AUD	30 680	12 558	6 101	37 137	333 813	0.03	
RAMSAY HEALTH CARE NPV*	AUD	4 611			4 611	129 335	0.01	
REA GROUP LIMITED NPV*	AUD	857	2 108	1 267	1 698	140 604	0.01	
SANTOS LIMITED NPV*	AUD	77 619		77 619				
SCENTRE GROUP NPV STAPLED UNIT*	AUD	59 265	36 577		95 842	134 194	0.01	
SEEK LIMITED NPV*	AUD	4 923	8 759		13 682	162 480	0.01	
SONIC HEALTHCARE NPV*	AUD	10 725	3 589		14 314	237 121	0.02	
STOCKLAND NPV (STAPLED)*	AUD	48 809			48 809	99 558	0.01	
SUNCORP GROUP LTD NPV*	AUD	32 850			32 850	253 258	0.02	
TELSTRA GROUP LTD NPV*	AUD		83 420		83 420	183 133	0.01	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	62 819	26 347	6 438	82 728	563 432	0.05	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	113 721			113 721	111 394	0.01	
TOTAL Australia						8 431 756	0.69	
Austria								
OMV AG NPV(VAR)*	EUR	3 562	1 469	1 475	3 556	141 476	0.01	
VERBUND AG CLASS'A'NPV*	EUR	1 680			1 680	132 514	0.01	
VOESTALPINE AG NPV*	EUR	1 490	1 941	3 431				
TOTAL Austria						273 990	0.02	
Belgium								
SA D'IETEREN NV NPV*	EUR	705		705				
SOLVAY SA NPV*	EUR	1 826	577	2 403				
UMICORE NPV*	EUR	5 170			5 170	111 647	0.01	
TOTAL Belgium						111 647	0.01	
Canada								
ALGONQUIN PWR&UTIL COM NPV*	CAD		14 964		14 964	68 470	0.01	
CAE INC COM NPV*	CAD	6 713	2 815	3 016	6 512	123 626	0.01	
CAMECO CORP COM*	CAD	8 617	5 703	3 512	10 808	401 935	0.03	
HYDRO ONE INC COM NPV*	CAD	6 826	2 120	2 328	6 618	156 007	0.01	
IVANHOE MINES LTD COM NPV CL'A**	CAD	16 007			16 007	107 240	0.01	
KEYERA CORPORATION COM NPV*	CAD	5 291			5 291	111 857	0.01	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
KINROSS GOLD CORP COM NPV*	CAD	15 110	17 764		32 874	156 023	0.01	
LUNDIN MINING CORP COM*	CAD	18 775	17 726	16 257	20 244	114 924	0.01	
NORTHLAND POWER IN COM NPV*	CAD	5 037	2 846	7 883				
RB GLOBAL INC*	CAD	2 392	2 735	5 127				
TELUS CORPORATION NPV*	CAD	8 176	9 414	3 236	14 354	210 398	0.02	
TOROMONT INDS LTD COM*	CAD	1 095	686		1 781	121 888	0.01	
WEST FRASER TIMBER COM NPV*	CAD		1 281		1 281	78 592	0.01	
TOTAL Canada						1 650 962	0.13	
China								
NXP SEMICONDUCTORS EURO.20*	USD	5 386	1 792	1 193	5 985	939 166	0.08	
TOTAL China						939 166	0.08	
Denmark								
A.P. MOELLER-MAERSK SER'B'DKK1000*	DKK	115	37	39	113	170 753	0.01	
A.P. MOLLER-MAERSK 'A'DKK1000*	DKK	69	38	37	70	103 746	0.01	
CHR. HANSEN HLDG DKK10*	DKK	2 292	1 908	985	3 215	199 091	0.02	
DSV PANALPINA A/S DKK1*	DKK		5 803	972	4 831	654 983	0.05	
GENMAB AS DKK1*	DKK	1 372	693	367	1 698	435 480	0.04	
GN STORE NORD DKK4*	DKK	4 434		4 434				
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	4 315	2 726	1 312	5 729	233 758	0.02	
ORSTED A/S DKK10*	DKK	4 030	638		4 668	204 424	0.02	
PANDORA A/S DKK1*	DKK	2 124			2 124	218 496	0.02	
ROCKWOOL INTL SER'B'DKK10*	DKK		278		278	56 178	0.00	
TOTAL Denmark						2 276 911	0.19	
Finland								
KESKO OYJ EUR2 SER'B*	EUR	6 958			6 958	106 855	0.01	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	6 878	18 729	11 142	14 465	156 396	0.01	
TOTAL Finland						263 250	0.02	
France								
ACCOR EUR3*	EUR	4 387		4 387				
ADP EUR3*	EUR		449		449	45 695	0.00	
AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)*	EUR	11 004	2 504	13 508				
ALSTOM EUR7.00*	EUR	6 744	2 767	9 511				
AXA EUR2.29*	EUR	39 950	13 133	7 936	45 147	1 214 028	0.10	
BIOMERIEUX NPV (POST SPLIT)*	EUR	1 147		1 147				
BNP PARIBAS EUR2*	EUR	23 274	9 298	5 814	26 758	1 397 377	0.11	
BOUYGUES EUR1*	EUR	5 033			5 033	160 781	0.01	
BUREAU VERITAS EURO.12*	EUR	5 965	2 248	8 213				
CARREFOUR EUR2.50*	EUR	12 284	7 257	3 519	16 022	255 530	0.02	
COVIVIO EUR3*	EUR	723	60	783				
CREDIT AGRICOLE SA EUR3*	EUR		25 551		25 551	279 650	0.02	
DANONE EURO.25*	EUR	14 553	2 288	1 075	15 766	851 553	0.07	
EFFAGE EUR4*	EUR	1 714			1 714	141 297	0.01	
ESSILORLUXOTTICA EURO.18*	EUR	6 325	1 288	7 613				
GETLINK SE EURO.40*	EUR		9 614		9 614	140 892	0.01	
HERMES INTL NPV*	EUR		869	84	785	1 328 691	0.11	
KERING EUR4*	EUR	1 678	635	430	1 883	694 090	0.06	
KLEPIERRE EUR1.40*	EUR	5 631			5 631	124 040	0.01	
L'OREAL EURO.20*	EUR	5 196	1 981	1 093	6 084	2 318 404	0.19	
LVMH MOET HENNESSY EURO.30*	EUR		8 188	1 180	7 008	4 546 909	0.37	
ORANGE EUR4*	EUR	44 079	10 883	10 604	44 358	474 052	0.04	
PUBLICIS GROUPE SA EURO.40*	EUR	4 884	770	5 654				
SCHNEIDER ELECTRIC EUR8*	EUR	11 615	4 116	1 942	13 789	1 923 008	0.16	
SEB SA EUR1*	EUR	308		308				
SOC GENERALE EUR1.25*	EUR	17 706	2 146	3 369	16 483	335 262	0.03	
STMICROELECTRONICS EUR1.04*	EUR		18 219	1 431	16 788	581 032	0.05	
TELEPERFORMANCE EUR2.50*	EUR	1 205	789	370	1 624	168 948	0.01	
TOTALENERGIES SE EUR2.5*	EUR	54 571	17 336	15 423	56 484	3 433 861	0.28	
VALEO EUR1 (POST SUBD)*	EUR	3 290	3 185	2 821	3 654	43 725	0.00	
VIVENDI SA EUR5.50*	EUR	15 609		15 609				
WORLDLINE EURO.68*	EUR	4 981	2 852	1 742	6 091	70 192	0.01	
TOTAL France						20 529 018	1.67	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Germany								
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	7 593	3 995	3 549	8 039	677 634	0.06	
BEIERSDORF AG NPV*	EUR	2 297	1 851	1 125	3 023	360 724	0.03	
CARL ZEISS MEDITEC NPV*	EUR	948		948				
COMMERZBANK AG NPV*	EUR	23 438	12 012	5 753	29 697	289 947	0.02	
COVESTRO AG NPV*	EUR		4 436		4 436	203 540	0.02	
GEA GROUP AG NPV*	EUR	3 606	1 414	1 522	3 498	108 448	0.01	
HEIDELBERGCEMENT NPV*	EUR	3 459	1 788	865	4 382	288 653	0.02	
HELLOFRESH SE NPV*	EUR	4 261			4 261	84 270	0.01	
HENKEL AG & CO KGAA*	EUR	2 294			2 294	131 649	0.01	
KNORR BREMSE AG NPV*	EUR		2 595		2 595	131 150	0.01	
MERCK KGAA NPV*	EUR	2 896	1 993	1 517	3 372	461 727	0.04	
PUMA SE NPV*	EUR	2 542	1 426	1 266	2 702	138 533	0.01	
SAP AG ORD NPV*	EUR	23 168	3 920	27 088				
SYMRISE AG NPV (BR)*	EUR	2 764	1 104	707	3 161	292 509	0.02	
ZALANDO SE NPV*	EUR	5 025	4 565	2 254	7 336	155 176	0.01	
TOTAL Germany						3 323 960	0.27	
Hong Kong								
AIA GROUP LTD NPV*	HKD	251 200	77 600	38 200	290 600	2 293 235	0.19	
BOC HONG KONG HLDG HKD5*	HKD	61 500	17 000		78 500	188 992	0.02	
CHOW TAI FOOK JEWELRY HKD1*	HKD	31 400		31 400				
CK INFRASTRUCTURE HKD1*	HKD	9 000		9 000				
HANG SENG BANK HKD5*	HKD	13 200	5 600		18 800	196 025	0.02	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	118 000			118 000	111 166	0.01	
HONGKONG&CHINA GAS HKD0.25*	HKD	156 000	64 000		220 000	139 451	0.01	
MTR CORP HKD1*	HKD	42 500			42 500	144 583	0.01	
SINO LAND CO HKD1*	HKD	92 000	5 969		97 969	88 990	0.01	
SWIRE PACIFIC 'A' HKD0.60*	HKD	19 000		9 500	9 500	55 356	0.00	
SWIRE PROPERTIES LTD HKD1*	HKD	47 200			47 200	83 113	0.01	
WH GROUP LTD USD0.0001*	HKD	94 000	102 000		196 000	106 457	0.01	
TOTAL Hong Kong						3 407 369	0.28	
Ireland								
DCC ORD EURO.25*	GBP	1 367	930		2 297	115 795	0.01	
KERRY GROUP 'A' ORD EURO.125(DUBLIN LIST)*	EUR	2 807	668		3 475	243 615	0.02	
TOTAL Ireland						359 409	0.03	
Israel								
BK LEUMI LE ISRAEL ILS1*	ILS	30 607	5 322		35 929	210 058	0.02	
TOTAL Israel						210 058	0.02	
Italy								
AMPLIFON EURO.02*	EUR	1 893	1 967	3 860				
ASSIC GENERALI SPA EUR1*	EUR		25 654		25 654	462 574	0.04	
FINECOBANK SPA EURO.33*	EUR		13 349		13 349	142 724	0.01	
POSTE ITALIANE SPA NPV*	EUR		14 002	5 775	8 227	73 914	0.01	
TOTAL Italy						679 212	0.06	
Japan								
ADVANTEST CORP NPV*	JPY		24 900	5 300	19 600	449 325	0.04	
AZBIL CORP NPV*	JPY	2 400			2 400	63 658	0.01	
CHUGAI PHARM CO NPV*	JPY	13 900	2 200	16 100				
DAIICHI LIFE HOLD NPV*	JPY	18 900	5 700	24 600				
DAIFUKU CO LTD NPV*	JPY	1 900	13 100	4 900	10 100	149 697	0.01	
DAIICHI SANKYO COM NPV*	JPY	38 100	13 000	5 100	46 000	1 066 425	0.09	
DAIKIN INDUSTRIES NPV*	JPY	5 300	2 600	1 300	6 600	857 849	0.07	
DAIWA HOUSE INDS NPV*	JPY	11 500	5 300	3 400	13 400	332 315	0.03	
EISAI CO NPV*	JPY	5 400	2 100	1 000	6 500	310 951	0.03	
FANUC CORP NPV*	JPY	4 000	28 700	7 800	24 900	546 587	0.04	
FAST RETAILING CO NPV*	JPY	1 200	5 800	2 400	4 600	912 736	0.07	
FUJI ELECTRIC CO L NPV*	JPY		3 700		3 700	126 243	0.01	
HANKYU HANSHIN HLD NPV*	JPY	6 500		2 000	4 500	127 823	0.01	
HIKARI TSUSHIN INC NPV*	JPY	500		500				
HIROSE ELECTRIC NPV*	JPY	600			600	61 113	0.00	
HOSHIZAKI CORPORAT NPV*	JPY	2 300		2 300				

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
HULIC CO LTD NPV*	JPY	14 900		7 300	7 600		62 887	0.01	
IBIDEN CO LTD NPV*	JPY	2 100	2 400	1 100	3 400		129 553	0.01	
ISUZU MOTORS NPV*	JPY	12 700			12 700		126 722	0.01	
ITO EN LTD NPV*	JPY	2 100		2 100					
ITOCHU TECHNO-SOLU NPV*	JPY		2 700	2 700					
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	37		37					
JSR CORP NPV*	JPY	3 100	2 200		5 300		127 998	0.01	
KAJIMA CORP NPV*	JPY	6 200	5 600	11 800					
KAO CORP NPV*	JPY	9 800	5 200	4 100	10 900		359 853	0.03	
KEIO CORPORATION NPV*	JPY	3 500		1 700	1 800		48 349	0.00	
KIKKOMAN CORP NPV*	JPY	3 900	1 300	1 100	4 100		209 935	0.02	
KOMATSU NPV*	JPY	17 300	9 300	2 400	24 200		503 591	0.04	
KURITA WATER INDS NPV*	JPY	2 200			2 200		59 993	0.00	
MATSUMOTOKIYOSHI H NPV*	JPY		10 400	2 600	7 800		123 646	0.01	
MCDONALD'S HOLDING NPV*	JPY	1 200			1 200		42 472	0.00	
MEIJI HOLDINGS CO NPV*	JPY	3 400	9 700	8 500	4 600		102 773	0.01	
MIITSUI CHEMICALS NPV*	JPY	6 300		2 400	3 900		88 188	0.01	
MIITSUI FUDOSAN CO NPV*	JPY		20 700		20 700		403 890	0.03	
NIPPON BUILDING FD REIT*	JPY	42		42					
NIPPON PAINT HLDGS NPV*	JPY	18 300	7 900	7 600	18 600		112 552	0.01	
NIPPON STEEL CORP NPV*	JPY	15 000	6 600	21 600					
NISSIN FOODS HLDG NPV*	JPY	900	1 400	700	1 600		126 432	0.01	
NITORI HOLDINGS CO LTD*	JPY	1 700	1 000	1 000	1 700		167 636	0.01	
NITTO DENKO CORP NPV*	JPY	3 800			3 800		221 108	0.02	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	1 800	2 700		4 500		94 779	0.01	
OBAYASHI CORP NPV*	JPY	8 800	8 300	17 100					
ODAKYU ELEC RLWY NPV*	JPY	4 300	4 700	9 000					
ONO PHARMACEUTICAL NPV*	JPY		11 800		11 800		184 466	0.02	
OPEN HOUSE CO LTD NPV*	JPY	1 100	3 700	1 900	2 900		85 877	0.01	
ORIENTAL LAND CO NPV*	JPY	4 200	32 500	9 400	27 300		796 785	0.06	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	8 600			8 600		150 203	0.01	
RAKUTEN GROUP INC NPV*	JPY	12 100	48 700	14 800	46 000		153 910	0.01	
RECRUIT HLDGS CO L NPV*	JPY	30 100	14 800	7 000	37 900		986 821	0.08	
SCSK CORP*	JPY	6 500		3 900	2 600		40 129	0.00	
SECOM CO NPV*	JPY		5 100		5 100		320 256	0.03	
SEKISUI HOUSE NPV*	JPY	11 500	6 800	3 700	14 600		257 847	0.02	
SHARP CORP NPV*	JPY	4 300			4 300		24 281	0.00	
SHIMIZU CORP NPV*	JPY	7 700	9 900		17 600		113 269	0.01	
SHIN-ETSU CHEMICAL NPV*	JPY	7 900	52 900	15 200	45 600		1 224 301	0.10	
SHIONOGI & CO NPV*	JPY	5 400	2 700	1 300	6 800		285 503	0.02	
SUMITOMO METAL MNG NPV*	JPY	5 100	5 500	3 900	6 700		169 741	0.01	
SUNTORY BEVERAGE & NPV*	JPY	4 300		1 700	2 600		69 963	0.01	
SYSMEX CORP NPV*	JPY	3 200	900		4 100		176 231	0.01	
T&D HOLDINGS INC NPV*	JPY		15 600		15 600		250 526	0.02	
TAISEI CORP NPV*	JPY	4 000		4 000					
TERUMO CORP NPV*	JPY	13 700	4 500	2 200	16 000		393 429	0.03	
TIS INC. NPV*	JPY		8 200	2 500	5 700		109 777	0.01	
TOBU RAILWAY CO NPV*	JPY	2 500	2 400		4 900		106 707	0.01	
TOKYO GAS CO NPV*	JPY	8 300	3 400	2 900	8 800		178 682	0.01	
TOKYU CORP NPV*	JPY	6 800	4 600		11 400		116 457	0.01	
TORAY INDS INC NPV*	JPY	20 200	24 500		44 700		194 687	0.02	
TOSOH CORP NPV*	JPY	9 600		9 600					
TOTO LTD NPV*	JPY	2 200	1 700		3 900		84 907	0.01	
USS CO LTD NPV*	JPY	4 400			4 400		69 445	0.01	
YAMAHA CORP NPV*	JPY	4 200			4 200		100 423	0.01	
YAMATO HOLDINGS CO NPV*	JPY		6 100		6 100		91 786	0.01	
ZOZO INC NPV*	JPY	1 900	7 000	3 200	5 700		97 841	0.01	
TOTAL Japan							14 951 327	1.22	
Netherlands									
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	4 080	1 749	895	4 934		300 240	0.02	
IMCD NV EURO.16*	EUR	1 247	381	1 628					
ING GROEP N.V. EURO.01*	EUR	88 323	26 940	23 443	91 820		1 062 358	0.09	
JUST EAT TAKEAWAY EURO.04*	EUR		5 887	5 887					
KON KPN NV EURO.04*	EUR	78 787	38 344	18 643	98 488		300 793	0.02	
KONINKLIJKE AHOLD EURO.01*	EUR	22 536	13 980	10 645	25 871		696 805	0.06	
RANDSTAD N.V. EURO.10*	EUR	2 044	1 040	3 084					
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	2 296	1 352	3 648					
WOLTERS KLUWER EURO.12*	EUR	6 034	1 745	1 184	6 595		768 244	0.06	
TOTAL Netherlands							3 128 440	0.26	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
New Zealand								
AUCKLAND INTL NPV*	NZD	25 689	12 392	38 081				
EBOS GROUP LIMITED NPV(POST RECON)*	NZD		2 675		2 675	49 544	0.00	
FISHER & PAYKEL HE NPV*	NZD	15 929	151	16 080				
MERCURY NZ LTD NPV*	NZD	12 936			12 936	40 400	0.00	
MERIDIAN ENERGY LT NPV*	NZD	21 264			21 264	54 365	0.00	
SPARK NEW ZEALAND NPV*	NZD	39 765	18 703		58 468	153 816	0.01	
XERO LIMITED NPV*	AUD	2 691	2 197	797	4 091	251 493	0.02	
TOTAL New Zealand						549 618	0.04	
Norway								
GUENSIDIGE FORSIKR NOK2*	NOK	2 465	2 817		5 282	71 985	0.01	
ORKLA ASA NOK1.25*	NOK	17 185	9 783		26 968	169 023	0.01	
SALMAR ASA NOK0.25*	NOK	921	1 570	1 176	1 315	56 645	0.00	
TOTAL Norway						297 653	0.02	
Singapore								
CITY DEVELOPMENTS SGD0.50*	SGD	8 800			8 800	36 943	0.00	
KEPPEL CORP NPV*	SGD	40 900		12 100	28 800	118 799	0.01	
SEBFCORP MARINE NPV*	SGD		780 578	780 578				
SINGAPORE AIRLINES NPV*	SGD	41 600		41 600				
SINGAPORE EXCHANGE SGD0.01*	SGD	17 300	9 400		26 700	167 954	0.01	
UOL GROUP LIMITED SGD1*	SGD	17 200		17 200				
UTD O/S BANK SGD1*	SGD	21 800	13 500	2 900	32 400	581 513	0.05	
TOTAL Singapore						905 208	0.07	
Spain								
ACS ACTIVIDADES CO EURO0.5*	EUR		3 789		3 789	124 540	0.01	
AMADEUS IT GROUP EURO.01*	EUR		11 835	990	10 845	561 453	0.05	
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	129 936	43 138	22 352	150 722	1 522 321	0.12	
INDITEX EURO.03 (POST SUBD)*	EUR	22 383	4 584	26 967				
NATURGY ENERGY GRO EUR1*	EUR	2 430			2 430	62 411	0.01	
RED ELECTRICA CORP EURO.5*	EUR	7 280			7 280	102 976	0.01	
REPSOL SA EUR1*	EUR	27 675	3 605	3 661	27 619	367 294	0.03	
TOTAL Spain						2 740 994	0.22	
Sweden								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	21 278	5 239	2 787	23 730	459 061	0.04	
ESSITY AB SER'B'NPV*	SEK	15 351	2 943	2 375	15 919	329 740	0.03	
HUSQVARNA AB SER'B'NPV*	SEK	6 178	6 978	6 988	6 168	36 223	0.00	
SVENSKA CELLULOSA SER'B'NPV*	SEK	12 024	9 356	4 901	16 479	205 300	0.02	
SVENSKA HANDELSBKN SER'A'NPV (P/S)*	SEK		50 496	7 568	42 928	332 180	0.03	
TELIA COMPANY AB NPV*	SEK	60 223			60 223	115 816	0.01	
TOTAL Sweden						1 478 320	0.12	
United Kingdom								
3I GROUP ORD GBPO.738636*	GBP		25 253		25 253	539 472	0.04	
ASTRAZENECA ORD USD0.25*	GBP	33 958	11 933	6 710	39 181	4 434 927	0.36	
BARRATT DEVEL ORD GBPO.10*	GBP	19 772	24 060	11 452	32 380	147 999	0.01	
BRITISH LAND CO PLC REIT*	GBP	22 587		22 587				
BT GROUP ORD GBPO.05*	GBP	151 324	34 777	37 251	148 850	185 333	0.02	
COCA-COLA EUROPA CI COM EURO.01*	USD	4 650	2 088	987	5 751	306 224	0.02	
INFORMA PLC (GB) ORD GBPO.001*	GBP	33 527			33 527	263 462	0.02	
JOHNSON MATTHEY ORD GBP1.109245*	GBP	2 786	2 257		5 043	83 201	0.01	
KINGFISHER ORD GBPO.157142857*	GBP	48 564			48 564	112 514	0.01	
LAND SECURITIES GP ORD GBPO.106666666*	GBP	10 450	7 590	18 040				
LIBERTY GLOBAL INC USD0.01 A*	USD		3 798	3 798				
LLOYDS BANKING GP ORD GBPO.1*	GBP	1 618 981	272 431	286 095	1 605 317	708 037	0.06	
NATIONAL GRID ORD GBPO.12431289*	GBP	79 379	22 496	12 364	89 511	967 317	0.08	
OCADO GROUP PLC ORD GBPO.02*	GBP	19 832	5 441	11 589	13 684	70 313	0.01	
RECKITT BENCK GRP ORD GBPO.10*	GBP	15 555	3 687	1 394	17 848	1 084 419	0.09	
RELX PLC GBPO.1444*	GBP	42 382	14 283	7 832	48 833	1 546 606	0.13	
RENTOKIL INITIAL ORD GBPO.01*	GBP	52 574	9 126	61 700				
SAGE GROUP GBPO.01051948*	GBP		25 256		25 256	270 702	0.02	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
SPIRAX-SARCO ENG ORD GBP0.269230769*	GBP	1 495	432		1 927	174 325	0.01	
ST JAMES'S PLACE ORD GBP0.15*	GBP	11 991	4 574		16 565	117 000	0.01	
WHITBREAD ORD GBP0.76797385*	GBP	4 770		4 770				
WPP PLC ORD GBP0.10*	GBP	24 557	5 548	5 839	24 266	189 347	0.02	
TOTAL United Kingdom						11 201 198	0.91	
United States of America								
3M CO COM*	USD	11 554	5 081	2 947	13 688	1 132 943	0.09	
AECOM TECHNOLOGY C COM STK USD0.01*	USD		2 934		2 934	204 395	0.02	
AFLAC INC COM USD0.10*	USD	13 083	6 742	5 066	14 759	1 049 129	0.09	
AKAMAI TECHNOLOGIES INC COM*	USD		4 166	560	3 606	339 092	0.03	
ALIGN TECHNOLOGY INC COM*	USD	1 582	507	195	1 894	318 166	0.03	
ALPHABET INC CAP STK USD0.001 CL C*	USD	117 476	43 256	29 583	131 149	14 954 824	1.22	
AMERICAN WATER WOR COM STK USD0.01*	USD	3 810	1 202	433	4 579	490 262	0.04	
ANSYS INC COM*	USD	1 853	640	385	2 108	533 810	0.04	
AXON ENTERPRISE I COM USD0.00001*	USD		2 109	308	1 801	335 159	0.03	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	20 253	10 015	4 928	25 340	793 748	0.06	
BIO-TECHNE CORP COM USD0.01*	USD	798	3 990	798	3 990	198 367	0.02	
BIOMARIN PHARMA COM USD0.001*	USD	3 725	1 273	4 998				
BLACK KNIGHT INC COM USD0.0001 WI*	USD		3 745	3 745				
BLACKROCK INC COM STK USD0.01*	USD	3 120	1 044	492	3 672	2 046 058	0.17	
BOSTON PPTY'S INC COM USD0.01*	USD	3 289	2 022	1 095	4 216	205 536	0.02	
BROADRIDGE FIN SOL COM STK USD0.01*	USD		2 915		2 915	452 673	0.04	
BUILDERS 1ST SRCE COM USD0.01*	USD		3 848	486	3 362	332 027	0.03	
CABLE ONE INC COM USD1 'WI'*	USD	44	60	104				
CADENCE DESIGN SYS COM USD0.01*	USD	5 487	2 064	787	6 764	1 476 415	0.12	
CAMPBELL SOUP CO CAP USD0.0375*	USD	4 635	2 655	2 834	4 456	163 870	0.01	
CATALENT INC COM USD0.01*	USD	3 673	1 176	4 849				
CHENIERE ENERGY INC COM NEW*	USD	4 835	1 573	362	6 046	915 670	0.07	
CINTAS CORP COM*	USD		2 191	124	2 067	953 930	0.08	
CLOROX CO DEL COM*	USD	2 629	352		2 981	319 304	0.03	
CME GROUP INC COM STK USD0.01 CLASS'A*	USD	7 726	1 710	9 436				
CMS ENERGY CORP COM*	USD		8 954	1 123	7 831	387 260	0.03	
COCA-COLA CO COM USD0.25*	USD	85 457	37 735	20 708	102 484	5 268 572	0.43	
COGNEX CORP COM*	USD	3 581	1 131	4 712				
COLGATE-PALMOLIVE COM USD1*	USD	16 329	8 371	4 414	20 286	1 386 811	0.11	
COPART INC COM*	USD	4 438	11 563	16 001				
CSX CORP COM USD1*	USD	44 752	20 201	13 527	51 426	1 396 987	0.11	
DARLING INGR INC COM USD0.01*	USD		3 585		3 585	144 497	0.01	
DECKERS OUTDOOR CORP COM*	USD		600		600	326 013	0.03	
DEERE & CO COM USD1*	USD	6 075	1 302	7 377				
DEXCOM INC COM*	USD	8 192	3 687	2 244	9 635	778 891	0.06	
DIGITAL REALTY TRU COM STK USD0.01*	USD		8 420	1 126	7 294	825 490	0.07	
ECOLAB INC COM*	USD	5 470	1 855	1 010	6 315	963 996	0.08	
EDWARDS LIFESCIENCES CORP COM*	USD	12 829	6 932	4 620	15 141	878 002	0.07	
EXPEDITRS INTL WASH COM USD0.01*	USD	3 599	545	543	3 601	358 022	0.03	
FACTSET RESH SYS INC COM*	USD	750	126		876	344 304	0.03	
FAIR ISAAC CORP COM*	USD		692	81	611	470 338	0.04	
FASTENAL COM USD0.01*	USD	11 225	9 134	5 565	14 794	785 448	0.06	
FORTIVE CORP COM USD0.01*	USD	7 090	4 072	2 063	9 099	540 554	0.04	
FRANKLIN RES INC COM*	USD	6 711	7 136	5 174	8 673	179 878	0.01	
GALLAGHER ARTHUR J & CO COM*	USD	4 421	1 027	5 448				
GARTNER INC COM*	USD		2 105	172	1 933	584 100	0.05	
GENERAC HLDGS INC COM USD0.01*	USD	1 339			1 339	102 444	0.01	
GRACO INC COM*	USD		4 164		4 164	281 745	0.02	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	1 217		1 217				
HUBSPOT INC COM USD0.001*	USD	936	335	124	1 147	442 343	0.04	
HUNT J B TRANS SVCS INC COM*	USD	1 768	675	323	2 120	331 590	0.03	
IDEX CORP COM*	USD	1 539	245		1 784	310 760	0.03	
IDEXX LABORATORIES COM USD0.10*	USD	1 767	644	377	2 034	739 436	0.06	
ILLINOIS TOOL WKS COM NPV*	USD	6 494	2 044	968	7 570	1 543 980	0.13	
ILLUMINA INC COM USD0.01*	USD	3 304	1 284	467	4 121	410 360	0.03	
INSULET CORP COM STK USD0.001*	USD	1 439	402	234	1 607	193 877	0.02	
INTERCONTINENTAL E COM USD0.01*	USD	11 667	5 718	3 071	14 314	1 399 562	0.11	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	5 385	1 283	803	5 865	364 814	0.03	
INTERPUBLIC GROUP COM USD0.10*	USD	8 669	1 723	2 037	8 355	215 938	0.02	
JOHNSON & JOHNSON COM USD1*	USD	54 779	22 335	17 234	59 880	8 083 609	0.66	
LAMB WESTON HLDGS COM USD1.00 WI*	USD		4 722	1 113	3 609	294 936	0.02	
LENNOX INTL INC COM*	USD	707			707	238 407	0.02	
LOEWS CORP COM*	USD	4 597	980	5 577				

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
LPL FINL HLDGS INC COM USD0.001*	USD	1 665	528	385	1 808	369 419	0.03	
LYONDELLBASELL IND COM USD0.01*	USD		5 864		5 864	481 569	0.04	
MARKETAXESS HLDGS INC COM*	USD	732	205		937	182 268	0.01	
MARSH & MCLENNAN COM USD1*	USD	10 493	4 694	2 767	12 420	2 143 580	0.17	
MARTIN MARIETTA M. COM USD0.01*	USD	1 340	158		1 498	557 489	0.05	
METTLER TOLEDO INTERNATIONAL COM*	USD	463	55		518	464 429	0.04	
MOLINA HEALTHCARE INC COM*	USD		1 270		1 270	384 811	0.03	
MOODYS CORP COM USD0.01*	USD	3 520	907	368	4 059	1 137 719	0.09	
NASDAQ INC COM STK USD0.01*	USD	7 090	4 399	3 257	8 232	371 580	0.03	
NOVOCURE LTD COM USD0.00*	USD	2 000		2 000				
PAYLOCITY HLDG COR COM USD0.001*	USD		1 070		1 070	174 691	0.01	
PEPSICO INC CAP USD0.016666*	USD	28 646	12 562	6 836	34 372	5 107 437	0.42	
PLUG POWER INC COM USD0.01*	USD	10 976		10 976				
POOL CORPORATION COM USD0.001*	USD	830	359	174	1 015	291 677	0.02	
PPG INDS INC COM*	USD	5 097	1 479	637	5 939	663 546	0.05	
PROGRESSIVE CP(OH) COM USD1*	USD	12 146	5 153	2 693	14 606	2 101 362	0.17	
PTC INC COM USD0.01*	USD		3 779	871	2 908	371 611	0.03	
PULTE GROUP INC COM USD0.01*	USD		7 901	2 504	5 397	361 440	0.03	
QUANTA SVCS INC COM*	USD	2 779	1 246	347	3 678	559 378	0.05	
REPLIGEN CORP COM*	USD		1 262		1 262	154 540	0.01	
RESMED INC COM USD0.004*	USD	3 080	822	3 902				
ROLLINS INC COM*	USD	4 781	1 247	6 028				
ROPER TECHNOLOGIES COM USD0.01*	USD	2 198	560	2 758				
S&P GLOBAL INC COM USD1*	USD	7 405	2 140	1 449	8 096	2 573 634	0.21	
SEMPRA ENERGY COM NPV*	USD	6 729	18 229	9 152	15 806	1 007 329	0.08	
SHERWIN-WILLIAMS COM USD1*	USD	5 193	1 735	844	6 084	1 318 908	0.11	
SMITH A O COM*	USD	3 004	988	3 992				
SNAP INC COM USD0.00001 CL A*	USD		39 085	12 407	26 678	243 026	0.02	
SPLUNK INC COM USD0.001*	USD	3 320	2 246	1 600	3 966	531 138	0.04	
SVB FINL GROUP COM*	USD	1 225	239	1 464				
SYNOPSIS INC COM USD0.01*	USD		4 140	372	3 768	1 609 742	0.13	
TAKE TWO INTERACTI COM USD0.01*	USD	3 354	989	465	3 878	472 027	0.04	
TARGA RESOURCES CO COM USD0.001*	USD	4 784	1 733	1 481	5 036	383 186	0.03	
TELADOC HEALTH INC COM USD0.001*	USD	1 950	1 766	3 716				
TRANSUNION COM USD0.01*	USD		5 524		5 524	220 590	0.02	
TRIMBLE INC COM NPV*	USD	5 989			5 989	256 872	0.02	
TWILIO INC COM USD0.001 CL A*	USD		6 793	2 047	4 746	221 397	0.02	
U HAUL HOLDING COM COM USD0.25*	USD	69	89	158				
UNITED PARCEL SERVICE INC CL B*	USD	15 339	6 227	3 532	18 034	2 318 173	0.19	
VERTEX PHARMACEUTI COM USD0.01*	USD	5 324	1 382	6 706				
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	4 318	2 000	456	5 862	777 001	0.06	
WATERS CORP COM*	USD	1 271	172		1 443	313 238	0.03	
WEBSTER FINL CORP CONN COM*	USD	3 663	968		4 631	160 022	0.01	
WEST PHARMACEUTICA COM USD0.25*	USD	1 553	430	166	1 817	526 312	0.04	
WESTERN UN CO COM*	USD		9 260	9 260				
WILLIS TOWERS WATS COM USD0.000304635*	USD	2 242	566	274	2 534	543 978	0.04	
ZEBRA TECHNOLOGIES CORP CL A*	USD	1 065	212	1 277				
ZENDESK INC COM USD0.01*	USD	2 516		2 516				
ZOETIS INC COM USD0.01 CL 'A'*	USD	9 788	4 338	2 694	11 432	1 633 380	0.13	
ZSCALER INC COM USD0.001*	USD		3 147	877	2 270	327 824	0.03	
TOTAL United States of America						89 104 666	7.27	
Total Bearer shares						166 814 134	13.60	
Other shares								
Singapore								
CAPITALAND ASCOTT TRUST*	SGD		4 168	4 168				
TOTAL Singapore							0.00	
Total Other shares							0.00	
Preference shares								
Germany								
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	1 389			1 389	107 089	0.01	
HENKEL AG&CO. KGAA NON-VTG PRF NPV*	EUR	3 724	1 775	806	4 693	307 334	0.03	
TOTAL Germany						414 423	0.03	
Total Preference shares						414 423	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Registered shares								
Argentina								
MERCADOLIBRE INC COM STK USD0.001*	USD	945	245	77	1 113	1 256 728	0.10	
TOTAL Argentina						1 256 728	0.10	
Australia								
ANZ GROUP HOLDINGS NPV DFD 03/01/23 (EX-RECONS)*	AUD		66 927	66 927				
COLES GROUP LTD NPV*	AUD	30 613	12 193	5 139	37 667	331 415	0.03	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD	83 420		83 420				
WOODSIDE ENERGY GROUP LTD*	AUD	40 959	13 869	7 419	47 409	935 880	0.08	
TOTAL Australia						1 267 295	0.10	
Belgium								
KBC GROUP NV NPV*	EUR	5 744	2 944	1 897	6 791	339 033	0.03	
TOTAL Belgium						339 033	0.03	
Canada								
AGNICO EAGLE MINES LTD COM*	CAD	10 361	7 018	4 254	13 125	559 600	0.05	
ALIMENTATION COUCH COM NPV*	CAD	17 686	5 329	3 549	19 466	963 305	0.08	
BANK NOVA SCOTIA HALIFAX COM*	CAD	24 651	12 915	7 697	29 869	1 099 431	0.09	
BANK OF MONTREAL COM NPV*	CAD	13 909	6 274	2 379	17 804	1 223 024	0.10	
BROOKFIELD ASSET M LTD VTG SHS NPV CL' A'*	CAD	29 398	2 826	32 224				
BROOKFIELD ASSET.M CLASS A LTD VOTING SHS*	CAD		8 056	8 056				
BROOKFIELD CORP CLASS A LID VOTING SHS*	CAD		40 830	5 831	34 999	926 904	0.08	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD		2 925		2 925	60 495	0.00	
CANADIAN NATL RY CO COM*	CAD	12 475	3 933	2 363	14 045	1 350 947	0.11	
CANADIAN TIRE LTD CL A*	CAD	1 210	516	467	1 259	110 395	0.01	
DOLLARAMA INC COM NPV*	CAD		8 341	982	7 359	456 842	0.04	
ENBRIDGE INC COM NPV*	CAD	42 390	21 726	11 133	52 983	1 543 505	0.13	
FIRSTSERVICE CORP COM NPV*	CAD	441	414		855	109 984	0.01	
FORTIS INC COM NPV*	CAD	9 829	6 770	3 019	13 580	490 155	0.04	
GILDAN ACTIVEWEAR INC COM*	CAD	4 368			4 368	112 789	0.01	
INTACT FINL CORP COM NPV*	CAD	3 624	775	432	3 967	506 685	0.04	
MAGNA INTL INC COM NPV*	CAD	5 982	2 002	1 138	6 846	299 068	0.02	
METRO INC CL A SUB*	CAD	4 738	987	1 118	4 607	212 733	0.02	
NATL BK OF CANADA COM NPV*	CAD	7 214	3 831	2 364	8 681	490 654	0.04	
NUTRIEN LTD NPV*	CAD	11 257	4 694	3 192	12 759	622 951	0.05	
OPEN TEXT CO COM NPV*	CAD	5 795	3 723	1 558	7 960	241 597	0.02	
PARKLAND CORP. COM NPV*	CAD	2 011	2 818	2 063	2 766	76 101	0.01	
PEMBINA PIPELINE C COM NPV*	CAD	11 526	4 638	2 064	14 100	394 495	0.03	
POWER CORP CDA COM*	CAD	11 856	2 291	14 147				
RB GLOBAL INC COM NPV*	CAD		6 187	1 056	5 131	305 243	0.02	
ROGERS COMMUNICATIONS INC*	CAD	7 662	4 434	3 019	9 077	305 727	0.02	
SHOPIFY INC COM NPV CL A*	CAD	23 790	11 097	5 232	29 655	1 273 123	0.10	
SUN LIFE FINL INC COM*	CAD		16 748	1 238	15 510	644 002	0.05	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	3 499	1 000	4 499				
THOMSON-REUTERS CP NPV POST REV SPLIT*	CAD		4 829	995	3 834	417 489	0.03	
TORONTO-DOMINION COM NPV*	CAD	38 080	14 689	6 936	45 833	2 327 305	0.19	
WHEATON PRECIOUS M COM NPV*	CAD	9 940	3 217	1 470	11 687	448 720	0.04	
TOTAL Canada						17 573 270	1.43	
Denmark								
COLOPLAST DKK1 B*	DKK	2 514	1 521	653	3 382	320 360	0.03	
DEMANT A/S DKK0.20*	DKK	1 956		1 956				
NOVO NORDISK A/S DKK0.1 B*	DKK		84 940	1 969	82 971	7 239 232	0.59	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	21 212	7 909	2 755	26 366	517 378	0.04	
TOTAL Denmark						8 076 970	0.66	
Finland								
ELISA OYJ NPV*	EUR	3 073	2 525	1 166	4 432	170 871	0.01	
METSO CORPORATION RG*	EUR		15 953		15 953	127 460	0.01	
NESTE OIL OYJ NPV*	EUR	8 204	6 338	3 242	11 300	344 679	0.03	
NOKIA OYJ NPV*	EUR		163 451	16 266	147 185	444 563	0.04	
NORDEA HOLDING ABP NPV*	SEK	78 015	22 975	16 738	84 252	804 984	0.07	
ORION CORP SER'B'NPV*	EUR	2 641		2 641				

		31.10.2022		31.10.2023		Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
SAMPO PLC SER'A'NPV*	EUR	9 626	3 168	12 794				
STORA ENSO OYJ NPV SER'R'*	EUR	12 435	10 579	5 188	17 826	194 192	0.02	
UPM-KYMMENE CORP NPV*	EUR	11 523	5 327	4 065	12 785	390 713	0.03	
TOTAL Finland						2 477 463	0.20	
France								
DASSAULT SYSTEMES EURO.10*	EUR		18 648	1 445	17 203	642 309	0.05	
GECINA EUR7.50*	EUR	542	516		1 058	94 240	0.01	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR	13 975	4 324	2 170	16 129	434 726	0.04	
TOTAL France						1 171 276	0.10	
Germany								
ADIDAS AG NPV (REGD)*	EUR	3 817	1 193	846	4 164	669 711	0.05	
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	9 185	1 493	10 678				
BRENTAG AG*	EUR	4 091	893	817	4 167	281 064	0.02	
DELIVERY HERO SE NPV*	EUR	3 580	1 839	5 419				
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	4 249	1 694	1 024	4 919	734 360	0.06	
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)*	EUR		16 291		16 291	103 489	0.01	
DEUTSCHE POST AG NPV(REGD)*	EUR		30 626	5 009	25 617	905 824	0.07	
EVONIK INDUSTRIES NPV*	EUR	5 605			5 605	93 598	0.01	
LEG IMMOBILIEN SE NPV*	EUR	1 168	2 920	2 017	2 071	117 218	0.01	
MTU AERO ENGINES H NPV (REGD)*	EUR	1 148	251	1 399				
MUENCHENER RUECKVE NPV(REGD)*	EUR		4 271	715	3 556	1 294 696	0.11	
TELEFONICA DEUTSCH NPV*	EUR	16 529			16 529	25 495	0.00	
VONOVIA SE NPV*	EUR		17 422		17 422	363 662	0.03	
TOTAL Germany						4 589 117	0.37	
Ireland								
CRH ORD EURO.32*	EUR	15 338	1 367	16 705				
CRH ORD EURO.32*	GBP		18 136		18 136	885 420	0.07	
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	1 682	998		2 680	163 648	0.01	
SMURFIT KAPPA GRP ORD EURO.001*	EUR	2 619	1 512		4 131	122 152	0.01	
TOTAL Ireland						1 171 220	0.10	
Italy								
CNH INDUSTRIAL NV COM EURO.01*	EUR	20 697	3 569		24 266	244 274	0.02	
ENEL EUR1*	EUR	172 505	68 863	26 272	215 096	1 238 952	0.10	
INTESA SANPAOLO NPV*	EUR	357 919	49 892	407 811				
MEDIOBANCA SPA EURO.5*	EUR		14 115		14 115	153 019	0.01	
MONCLER SPA NPV*	EUR		6 580	887	5 693	268 007	0.02	
NEXI SPA NPV*	EUR	13 540			13 540	71 322	0.01	
PRYSMIAN SPA EURO.10*	EUR	5 492	3 318	1 608	7 202	244 481	0.02	
TERNA SPA ORD EURO.22*	EUR		35 364		35 364	245 810	0.02	
TOTAL Italy						2 465 864	0.20	
Japan								
AEON CO LTD NPV*	JPY	13 600	9 500	6 300	16 800	319 718	0.03	
AJINOMOTO CO INC NPV*	JPY	9 800	5 400	3 300	11 900	391 866	0.03	
ANA HOLDINGS INC NPV*	JPY	2 400	3 400	2 800	3 000	53 217	0.00	
ASAHI KASEI CORP NPV*	JPY	16 100	27 700	9 300	34 500	191 434	0.02	
ASTELLAS PHARMA NPV*	JPY	38 700	17 300	9 000	47 000	536 614	0.04	
BRIDGESTONE CORP NPV*	JPY	10 900	5 400	1 500	14 800	503 994	0.04	
BROTHER INDUSTRIES NPV*	JPY		4 600		4 600	64 654	0.01	
DAI NIPPON PRINTING NPV*	JPY	3 100	5 300	2 300	6 100	143 287	0.01	
DAIWA SECS GROUP NPV*	JPY		48 400	10 100	38 300	198 849	0.02	
DENSO CORP NPV*	JPY	9 200	2 200	11 400				
FUJI FILM HLD CORP NPV*	JPY	8 500	3 600	2 100	10 000	492 927	0.04	
FUJITSU NPV*	JPY	4 100	1 400	1 000	4 500	525 001	0.04	
HITACHI CONST MACH NPV*	JPY	2 300			2 300	53 238	0.00	
HITACHI METALS NPV*	JPY	8 100		8 100				
HITACHI NPV*	JPY		24 800	1 200	23 600	1 343 981	0.11	
HOYA CORP NPV*	JPY	7 700	3 100	2 000	8 800	758 037	0.06	
INPEX CORPORATION NPV*	JPY	22 000	11 000	5 700	27 300	358 036	0.03	
ITOCHU CORP NPV*	JPY	25 100	8 900	4 000	30 000	968 609	0.08	
JFE HOLDINGS INC NPV*	JPY	15 200		4 500	10 700	134 028	0.01	
KDDI CORP NPV*	JPY	33 400	17 000	11 100	39 300	1 059 641	0.09	
KUBOTA CORP NPV*	JPY	21 200	13 300	8 200	26 300	318 292	0.03	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
KYOWA KIRIN CO LTD NPV*	JPY		5 300		5 300	75 098	0.01	
LIXIL CORPORATION COM NPV*	JPY	4 100	3 500		7 600	75 400	0.01	
LY CORPORATION NPV*	JPY	56 300	22 800	25 800	53 300	122 445	0.01	
MARUBENI CORP NPV*	JPY	27 000	18 600	7 200	38 400	502 573	0.04	
MAZDA MOTOR CORP NPV*	JPY	10 400	13 800	6 500	17 700	151 458	0.01	
mitsubishi chem hl npv*	JPY	28 400			28 400	144 736	0.01	
mitsubishi estate npv*	JPY	18 800	16 500	5 200	30 100	346 193	0.03	
mitsui & co npv*	JPY	26 600	10 300	36 900				
MIZUHO FINL GP NPV*	JPY		64 300	3 400	60 900	931 538	0.08	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	7 800	5 000	1 500	11 300	372 991	0.03	
MURATA MFG CO NPV*	JPY	12 900	2 600	15 500				
NEC CORP NPV*	JPY		5 700		5 700	246 785	0.02	
NINTENDO CO LTD NPV*	JPY	23 000	7 800	4 600	26 200	979 426	0.08	
NIPPON EXPRESS HLD NPV*	JPY	1 100	2 100	1 100	2 100	97 407	0.01	
NIPPON PROLOGIS RE REIT*	JPY	65	80	65	80	129 220	0.01	
NIPPON YUSEN KK NPV*	JPY	8 800	2 800	11 600				
NOMURA HOLDINGS NPV*	JPY	43 700	47 100	16 600	74 200	258 564	0.02	
NOMURA RESEARCH IN NPV*	JPY	8 800	7 600	4 800	11 600	274 919	0.02	
NTT DATA GROUP CO NPV*	JPY	12 600	3 600		16 200	179 460	0.01	
OMRON CORP NPV*	JPY	3 600	1 100	1 000	3 700	118 884	0.01	
ORIX CORP NPV*	JPY	28 100	7 800	5 200	30 700	500 863	0.04	
OSAKA GAS CO NPV*	JPY	5 500	3 600		9 100	155 409	0.01	
PANASONIC CORP NPV*	JPY	47 800	13 800	5 500	56 100	441 279	0.04	
RENEAS ELECTRONIC NPV*	JPY		39 900	7 400	32 500	381 902	0.03	
RICOH CO NPV*	JPY		18 200		18 200	132 606	0.01	
ROHM CO LTD NPV*	JPY	1 900		1 900				
SEIKO EPSON CORP NPV*	JPY		6 200		6 200	77 363	0.01	
SEKISUI CHEMICAL NPV*	JPY	5 600	4 600		10 200	125 896	0.01	
SEVEN & I HOLDINGS NPV*	JPY	15 700	8 400	4 800	19 300	637 055	0.05	
SG HOLDINGS CO LTD NPV*	JPY	4 700	3 800		8 500	108 897	0.01	
SHIMADZU CORP NPV*	JPY	4 800	2 200	2 000	5 000	106 512	0.01	
SOFTBANK CORP NPV*	JPY	54 900	29 500	10 300	74 100	759 194	0.06	
SOMPO HOLDINGS INC NPV*	JPY	5 700	2 700	1 400	7 000	273 709	0.02	
SONY GROUP CORPORA NPV*	JPY	26 600	10 600	5 700	31 500	2 351 891	0.19	
SUMITOMO CHEM CO NPV*	JPY	16 900	16 100		33 000	75 751	0.01	
SUMITOMO ELECTRIC NPV*	JPY	14 200	10 400	5 300	19 300	181 966	0.01	
SUMITOMO MITSUI FG NPV*	JPY		38 700	6 200	32 500	1 410 038	0.11	
SUMITOMO MITSUI TR NPV*	JPY	8 700	1 800	1 800	8 700	293 287	0.02	
SUMITOMO RLTY&DEV NPV*	JPY	8 500		8 500				
TDK CORP NPV*	JPY	8 100	3 800	1 600	10 300	344 006	0.03	
TOKIO MARINE HLDG NPV*	JPY		50 700	5 200	45 500	914 025	0.07	
TOKYO ELECTRON NPV*	JPY	3 100	15 100	6 300	11 900	1 412 649	0.12	
UNICHARM CORP NPV*	JPY	8 400	3 200	1 700	9 900	304 649	0.02	
WEST JAPAN RAILWAY NPV*	JPY	4 700	3 500	1 700	6 500	224 434	0.02	
YAMAHA MOTOR CO NPV*	JPY	6 400			6 400	139 873	0.01	
YASKAWA ELEC CORP NPV*	JPY	6 500		1 400	5 100	149 463	0.01	
YOKOGAWA ELECTRIC NPV*	JPY	3 400	10 900	6 500	7 800	127 138	0.01	
TOTAL Japan						25 052 379	2.04	
Jersey (Channel islands)								
CLARIVATE PLC COM NPV*	USD		8 889		8 889	51 611	0.00	
TOTAL Jersey (Channel islands)						51 611	0.00	
Luxembourg								
TENARIS S.A. USD1*	EUR	10 423		10 423				
TOTAL Luxembourg							0.00	
Netherlands								
ASML HOLDING NV EURO.09*	EUR	8 977	3 352	2 048	10 281	5 590 551	0.46	
EQT AB NPV*	SEK	6 276	6 001	3 270	9 007	148 858	0.01	
JDE PEETS N.V. EURO.01*	EUR	3 255			3 255	82 159	0.01	
NN GROUP N.V. EURO.12*	EUR	6 708	6 094	5 374	7 428	216 213	0.02	
PROSUS N.V. EURO.05*	EUR	18 234	27 808	7 750	38 292	973 512	0.08	
UNIVERSAL MUSIC GR EUR10.00*	EUR		24 812	2 381	22 431	498 426	0.04	
TOTAL Netherlands						7 509 718	0.61	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Norway								
AKER BP ASA NOK1*	NOK	6 434	4 247	2 694	7 987	208 915	0.02	
DNB BANK ASA NOK12.50*	NOK	19 520	10 069	7 155	22 434	367 872	0.03	
EQUINOR ASA NOK2.50*	NOK	20 651	14 570	11 683	23 538	717 975	0.06	
MOWI ASA NOK7.50*	NOK	8 690	7 654	3 850	12 494	184 521	0.02	
NORSK HYDRO ASA NOK3.6666*	NOK	25 681	7 521		33 202	172 232	0.01	
TELENOR ASA ORD NOK6*	NOK	15 528	5 494	6 146	14 876	138 327	0.01	
TOTAL Norway						1 789 842	0.15	
Portugal								
GALP ENERGIA EUR1-B*	EUR	13 950	5 243	5 407	13 786	188 440	0.02	
JERONIMO MARTINS EUR5*	EUR	6 891			6 891	144 371	0.01	
TOTAL Portugal						332 811	0.03	
Singapore								
CAPITALAND INVESTM NPV*	SGD	73 100			73 100	142 756	0.01	
GRAB HLDGS LTD COM USD0.000001 CL A*	USD	34 500		34 500				
TOTAL Singapore						142 756	0.01	
Spain								
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	147 407	8 881	156 288				
TOTAL Spain							0.00	
Sweden								
ALFA LAVAL AB NPV*	SEK	6 155	3 922	1 806	8 271	242 937	0.02	
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK	58 175	30 889	19 675	69 389	815 014	0.07	
ATLAS COPCO AB SER'B'NPV (POST SPLIT)*	SEK	32 597	24 015	15 805	40 807	415 650	0.03	
BEIJER REF AB SER'B'NPV (POST SPLIT)*	SEK		8 070		8 070	69 480	0.01	
BOLIDEN AB NPV (POST SPLIT)*	SEK	5 430	1 475	6 905				
BOLIDEN AB NPV (POST SPLIT)*	SEK		9 493	2 205	7 288	169 630	0.01	
ELECTROLUX AB SER'B'NPV (POST SPLIT)*	SEK	7 807		7 807				
EPIROC AB SER'A'NPV (POST SPLIT)*	SEK	13 853	10 478	6 738	17 593	262 957	0.02	
EPIROC AB SER'B'NPV*	SEK	8 890			8 890	112 021	0.01	
ERICSSON SER'B' NPV*	SEK	69 897	11 637	81 534				
HENNES & MAURITZ SER'B'NPV*	SEK	16 456			16 456	200 121	0.02	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK	2 472			2 472	84 709	0.01	
KINNEVIK AB SER'B'NPV (POST SPLIT)*	SEK		6 061	6 061				
NIBE INDUSTRIER AB SER'B'NPV (POST SPLIT)*	SEK	32 246	29 821	22 952	39 115	204 481	0.02	
SANDVIK AB NPV (POST SPLIT)*	SEK	25 507	7 334	3 477	29 364	453 485	0.04	
SKF AB SER'B'NPV*	SEK	9 573	3 552	3 607	9 518	139 627	0.01	
TELE2 AB SHS*	SEK	12 244			12 244	78 928	0.01	
TOTAL Sweden						3 249 038	0.26	
Switzerland								
COCA-COLA HBC AG ORD CHF6.70*	GBP	3 190	2 438		5 628	132 504	0.01	
DSM FIRMENICH AG EURO.01*	EUR		5 499	657	4 842	398 647	0.03	
TOTAL Switzerland						531 150	0.04	
United Kingdom								
ABRDN PLC ORD GBPO.1396825396*	GBP	58 107			58 107	100 519	0.01	
ADMIRAL GROUP ORD GBPO.001*	GBP		4 676		4 676	126 149	0.01	
AMCOR PLC ORD USD0.01*	USD	33 258	4 746		38 004	307 465	0.03	
ANGLO AMERICAN USD0.54945*	GBP		33 161	2 029	31 132	720 757	0.06	
ANTOFAGASTA ORD GBPO.05*	GBP	9 302			9 302	138 161	0.01	
ASHTREAD GROUP ORD GBPO.10*	GBP	10 172	2 721	1 923	10 970	569 851	0.05	
ASSOCD BRIT FOODS ORD GBPO.0568*	GBP	8 100			8 100	181 222	0.01	
AUTO TRADER GROUP ORD GBPO.01*	GBP		25 841		25 841	177 267	0.01	
BERKELEY GP HLDGS ORD GBPO.053943*	GBP	2 843			2 843	126 711	0.01	
BUNZL ORD GBPO.32142857*	GBP	6 586	1 702	8 288				
BURBERRY GROUP ORD GBPO.0005*	GBP	8 754			8 754	163 566	0.01	
COMPASS GROUP ORD GBPO.1105*	GBP	38 817	5 238	44 055				
CRODA INTL ORD GBPO.10609756*	GBP	2 803	726		3 529	170 614	0.01	
ENDEAVOUR MINING P. ORD USD0.01*	GBP		2 979		2 979	55 925	0.00	
FERGUSON PLC (NEW) ORD GBPO.10*	GBP	4 332		4 332				
FERGUSON PLC (NEW) ORD GBPO.10*	USD		5 542	382	5 160	705 318	0.06	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	438 471	150 731	86 908	502 294	3 285 389	0.27	
INTERCONTL HOTELS ORD GBPO.208521303*	GBP	4 031		4 031				

Security	31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
INTERTEK GROUP ORD GBPO.01*	GBP	3 465	1 328	1 159	3 634	153 418	0.01
LEGAL & GENERAL GP ORD GBPO.025*	GBP	124 648	18 415		143 063	333 979	0.03
LIBERTY GLOBAL INC USD0.01 C*	USD		7 291		7 291	112 533	0.01
MONDI ORD EURO.20*	GBP	11 346			11 346	166 516	0.01
NEXT ORD GBPO.10*	GBP	3 000	819	3 819			
PEARSON ORD GBPO.25*	GBP	14 732		14 732			
PERSIMMON ORD GBPO.10*	GBP	7 057		7 057			
PHOENIX GP HLDGS ORD GBPO.10*	GBP		21 331		21 331	106 896	0.01
PRUDENTIAL ORD GBPO.05*	GBP	57 637	28 476	17 674	68 439	648 301	0.05
SAINSBURY(J) ORD GBPO.28571428*	GBP	23 812	19 462		43 274	122 957	0.01
SCHRODERS PLC ORD GBPO.20*	GBP	11 018	12 527	1	23 544	96 017	0.01
TAYLOR WIMPEY ORD GBPO.01*	GBP	89 993			89 993	110 112	0.01
TESCO ORD GBPO.0633333*	GBP	142 056	45 118	20 069	167 105	497 688	0.04
UNILEVER PLC ORD GBPO.0311111*	GBP	55 252	17 102	8 760	63 594	2 731 123	0.22
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	563 839	187 718	203 178	548 379	458 420	0.04
TOTAL United Kingdom						12 366 876	1.01

United States of America

ABIOMED INC COM*	USD	940	151	1 091			
ACCENTURE PLC SHS CL A 'NEW'*	USD	13 195	5 276	2 824	15 647	4 230 429	0.34
ADOBE INC COM USD0.0001*	USD	9 844	3 810	2 347	11 307	5 474 863	0.45
ADVANCE AUTO PARTS COM USD0.0001*	USD	1 139	274	1 413			
AGILENT TECHNOLOGIES INC COM*	USD	5 998	3 316	1 937	7 377	693 968	0.06
ALLEGION PLC CIM USD0.01*	USD	2 079			2 079	186 097	0.02
ALLSTATE CORP COM*	USD	5 952	1 033	902	6 083	709 306	0.06
ALLY FINANCIAL INC COM USD0.01*	USD	7 327	2 372	4 783	4 916	108 221	0.01
ALPHABET INC CAP STK USD0.001 CL A*	USD	125 275	50 303	28 190	147 388	16 642 906	1.36
AMER EXPRESS CO COM USD0.20*	USD	13 333	5 482	3 080	15 735	2 091 097	0.17
AMER INTL GRP COM USD2.50*	USD	16 555	2 849	19 404			
AMER TOWER CORP COM NEW USD0.01*	USD	9 493	4 047	2 013	11 527	1 869 239	0.15
AMERIPRISE FINL INC COM*	USD	2 417	214	209	2 422	693 357	0.06
AMGEN INC COM USD0.0001*	USD	11 156	4 206	2 098	13 264	3 086 530	0.25
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD	8 464	2 829		11 293	160 427	0.01
APPLIED MATLS INC COM*	USD	17 948	7 756	4 734	20 970	2 525 734	0.21
APTIV PLC COM USD0.01*	USD	5 764	2 023	684	7 103	563 668	0.05
ARAMARK COM USD0.01*	USD		10 600	3 191	7 409	181 577	0.01
ARCH CAPITAL GROUP COM USD0.01*	USD	8 204	1 921	1 781	8 344	658 201	0.05
ASSURANT INC COM*	USD	1 124			1 124	152 309	0.01
ATMOS ENERGY CORP COM*	USD	3 017	1 212	563	3 666	359 180	0.03
AUTO DATA PROCESS COM USD0.10*	USD	8 733	3 449	1 858	10 324	2 050 255	0.17
AUTODESK INC COM USD0.01*	USD	4 652	1 311	659	5 304	953 941	0.08
AUTOZONE INC COM USD0.01*	USD		442		442	996 406	0.08
AVANTOR INC COM USD0.01*	USD		19 004	3 098	15 906	252 304	0.02
AVERY DENNISON CORP COM*	USD		2 125		2 125	336 626	0.03
BALL CORP COM NPV*	USD	6 882	2 215	2 187	6 910	302 789	0.02
BAXTER INTL INC COM USD1*	USD	10 554	2 076	12 630			
BEST BUY CO INC COM USD0.10*	USD	4 009	3 381	1 665	5 725	348 135	0.03
BIAGEN INC COM STK USD0.0005*	USD	3 067	859	552	3 374	729 369	0.06
BK OF NY MELLON CP COM STK USD0.01*	USD	16 333	8 698	5 278	19 753	763 989	0.06
BOOKING HLDGS INC COM USD0.008*	USD		1 011	103	908	2 305 084	0.19
BORG WARNER INC COM*	USD	5 428	3 019	1 669	6 778	227 611	0.02
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	44 292	19 798	11 740	52 350	2 454 947	0.20
BURLINGTON STORES COM USD0.0001*	USD	1 268	375		1 643	180 966	0.01
CARDINAL HEALTH INC COM*	USD	6 013	722	6 735			
CARLYLE GROUP INC COM USD0.01*	USD	3 446	1 940	5 386			
CARMAX INC COM USD0.50*	USD	3 505	917	886	3 536	196 584	0.02
CARRIER GLOBAL COR COM USD0.01*	USD	18 126	7 750	4 808	21 068	913 782	0.07
CATERPILLAR INC DEL COM*	USD	11 189	4 224	2 589	12 824	2 638 112	0.22
CBOE GLOBAL MARKET COM USD0.01*	USD	2 229	868	387	2 710	404 191	0.03
CBRE GROUP INC CLASS 'A' USD0.01*	USD	7 064	1 560	1 644	6 980	440 458	0.04
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	2 073	543	2 616			
CENCORA INC RG*	USD	3 416	1 822	1 158	4 080	687 463	0.06
CERIDIAN HCM HLDG COM USD0.01*	USD		4 901	950	3 951	230 155	0.02
CH ROBINSON WORLDW COM USD0.1*	USD	2 708	1 304	682	3 330	247 983	0.02
CHUBB LIMITED ORD CHF24.15*	USD	8 951	1 948	10 899			
CHURCH & DWIGHT INC COM*	USD		5 597		5 597	463 207	0.04
CIGNA CORP COM USD0.25*	USD	6 573	1 842	1 039	7 376	2 075 514	0.17
CISCO SYSTEMS COM USD0.001*	USD	85 946	20 919	106 865			
CITIZENS FINL GP COM USD0.01*	USD	11 049	6 117	4 691	12 475	265 998	0.02
COMCAST CORP COM CLS 'A' USD0.01*	USD		120 288	16 932	103 356	3 883 701	0.32
CONAGRA BRANDS IN COM USD5*	USD	10 374	4 241	2 175	12 440	309 743	0.03

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
CONSOLIDATED EDISON INC COM*	USD	7 061	3 476	1 677	8 860	707 855	0.06		
COOPER COS INC COM USD0.10*	USD		1 190		1 190	337 613	0.03		
CROWN CASTLE INTL COM USD0.01*	USD	8 936	4 269	2 345	10 860	918 935	0.07		
CUMMINS INC COM*	USD	2 945	1 208	630	3 523	693 481	0.06		
DANAHER CORP COM USD0.01*	USD		19 792	2 397	17 395	3 039 738	0.25		
DAVITA INC COM USD0.001*	USD	930	2 113	1 287	1 756	123 417	0.01		
DELTA AIRLINES INC COM USD0.0001*	USD	2 525	3 002	1 507	4 020	114 325	0.01		
DENTSPLY SIRONA IN COM NPV*	USD	4 745	3 688	1 656	6 777	187 551	0.02		
DISCOVER FINL SVCS COM STK USD0.01*	USD	5 547	2 710	1 601	6 656	497 183	0.04		
DOCUSIGN INC COM USD0.0001*	USD		7 683	2 419	5 264	186 255	0.02		
DOVER CORP COM*	USD	3 078	1 496	1 009	3 565	421 600	0.03		
EATON CORP PLC COM USD0.01*	USD	8 332	2 855	1 238	9 949	1 882 435	0.15		
EBAY INC COM USD0.001*	USD	11 476	6 054	3 748	13 782	492 035	0.04		
EDISON INTL COM*	USD	7 396	4 964	2 449	9 911	568 770	0.05		
ELANCO ANIMAL HEAL COM NPV*	USD	9 375		9 375					
ELECTRONIC ARTS INC COM*	USD	5 859	2 322	1 668	6 513	733 723	0.06		
ELEVANCE HEALTH INC USD0.01*	USD	5 033	1 692	822	5 903	2 417 895	0.20		
ELI LILLY AND CO COM NPV*	USD	16 809	7 044	3 822	20 031	10 097 707	0.82		
EMERSON ELEC CO COM*	USD		16 060	1 689	14 371	1 163 579	0.09		
EQUINIX INC COM USD0.001 NEW*	USD	1 874	756	352	2 278	1 512 612	0.12		
EQUITABLE HOLDINGS COM USD0.01*	USD	8 870	2 000	2 588	8 282	200 259	0.02		
ESSENTIAL UTILS IN COM USD0.50*	USD	5 422	2 959	1 557	6 824	207 793	0.02		
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	4 955	1 146	6 101					
EVERSOURCE ENERGY COM USD5*	USD	7 469	3 889	2 401	8 957	438 459	0.04		
EXELON CORP COM NPV*	USD		33 104	7 855	25 249	894 758	0.07		
FIDELITY NATL INF COM STK USD0.01*	USD		15 951	1 177	14 774	660 288	0.05		
FISERV INC COM USD0.01*	USD		17 686	2 255	15 431	1 597 389	0.13		
FORTREA HOLDINGS I COM USD0.001 WI*	USD		2 307	2 307					
FORTUNE BRANDS INNOVATIONS INC RG*	USD	3 054			3 054	155 085	0.01		
FOX CORP COM USD0.01 CL A*	USD		9 402	1 964	7 438	205 708	0.02		
FOX CORP COM USD0.01 CL B*	USD		3 319		3 319	84 301	0.01		
GENERAL MLS INC COM*	USD	12 776	5 061	2 961	14 876	883 213	0.07		
GENUINE PARTS CO COM STK USD1*	USD	2 874	631	399	3 106	364 238	0.03		
GILEAD SCIENCES COM USD0.001*	USD	26 164	11 092	6 162	31 094	2 222 454	0.18		
GRAINGER W W INC COM*	USD	940	182	82	1 040	690 749	0.06		
GSK PLC ORD GBP0.3125*	GBP	89 665	14 204	103 869					
HALLIBURTON COM STK USD2.50*	USD	18 730	8 209	4 334	22 605	809 290	0.07		
HARTFORD FINL SVCS COM USD0.01*	USD	6 542	4 970	3 152	8 360	558 809	0.05		
HASBRO INC COM*	USD	2 940	957	1 050	2 847	116 980	0.01		
HCA HEALTHCARE INC COM USD0.01*	USD	4 924	1 372	1 146	5 150	1 059 863	0.09		
HEALTHPEAK PPTYS I COM USD1*	USD	10 980	5 412	3 808	12 584	178 080	0.01		
HEWLETT PACKARD EN COM USD0.01*	USD	26 986	11 538	4 674	33 850	473 784	0.04		
HF SINCLAIR CORPOR COM USD0.01*	USD		5 170	1 402	3 768	189 902	0.02		
HILTON WORLDWIDE H COM USD0.01*	USD	6 016	2 090	1 414	6 692	922 826	0.08		
HOLOGIC INC COM USD0.01*	USD	5 208	3 358	2 049	6 517	392 441	0.03		
HOME DEPOT INC COM USD0.05*	USD	21 447	8 850	5 239	25 058	6 492 080	0.53		
HORMEL FOODS CORP COM USD0.0586*	USD	6 526	6 255	4 786	7 995	236 829	0.02		
HP INC COM USD0.01*	USD	21 885	3 999	5 519	20 365	487 978	0.04		
HUMANA INC COM USD0.166*	USD	2 675	1 108	669	3 114	1 484 083	0.12		
HUNTINGTON BANCSHARES INC COM*	USD	30 982	4 166		35 148	308 669	0.03		
INGERSOLL RAND INC COM USD1.00*	USD	7 819	5 988	3 278	10 529	581 431	0.05		
INTEL CORP COM USD0.001*	USD	84 816	34 945	16 222	103 539	3 439 237	0.28		
INTL BUSINESS MCHN COM USD0.20*	USD	18 762	8 276	4 419	22 619	2 977 331	0.24		
INTL PAPER CO COM USD1.00*	USD	6 639	7 387	4 144	9 882	303 338	0.02		
INTUIT INC COM USD0.01*	USD	5 589	2 114	760	6 943	3 127 330	0.26		
INVESCO LTD COM STK USD0.20*	USD	8 021	4 823		12 844	151 602	0.01		
IRON MTN INC NEW COM NPV*	USD		8 265		8 265	444 299	0.04		
JAZZ PHARMA PLC COM USD0.0001*	USD	1 163	370		1 533	177 206	0.01		
JOHNSON CTLS INTL COM USD0.01*	USD	14 351	8 674	5 658	17 367	774 753	0.06		
KELLANOVA COM USD0.25*	USD	4 767	1 695		6 462	296 801	0.02		
KEURIG DR PEPPER COM USD0.01*	USD	16 082	5 122		21 204	585 269	0.05		
KEYCORP NEW COM*	USD	18 386	4 405	22 791					
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	3 758	1 511	1 082	4 187	465 057	0.04		
KIMBERLY-CLARK CP COM USD1.25*	USD	7 156	3 752	2 257	8 651	941 907	0.08		
KINDER MORGAN INC USD0.01*	USD	42 510	9 782	4 600	47 692	703 114	0.06		
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	3 400	1 350		4 750	211 339	0.02		
KROGER CO COM USD1*	USD	14 730	5 658	3 352	17 036	703 399	0.06		
L3HARRIS TECHNOLOG COM USD1.00*	USD		5 017	320	4 697	766 889	0.06		
LAB CORP AMER HLDG COM USD0.1*	USD	2 006	301	309	1 998	363 165	0.03		
LAM RESEARCH CORP COM USD0.001*	USD	2 934	728	330	3 332	1 783 652	0.15		
LEAR CORP COM USD0.01*	USD	1 283			1 283	151 507	0.01		
LINCOLN NATL CORP COM NPV*	USD	3 051	966	4 017					

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LINDE PLC COM EURO.001*	EUR		11 974	1 000	10 974	3 814 989	0.31	
LINDE PLC COM EURO.001*	USD		2 627	1 465	1 162	404 126	0.03	
LKQ CORP COM*	USD	4 926	2 330	1 584	5 672	226 706	0.02	
LOWE'S COS INC COM USD0.50*	USD	13 351	4 712	3 394	14 669	2 544 019	0.21	
LULULEMON ATHLETIC COM STK USD0.01*	USD	2 462	522	315	2 669	955 733	0.08	
LUMEN TECHNOLOGIES COM USD1.00*	USD	19 884		19 884				
MARATHON PETROLEUM COM USD0.01*	USD	11 322	2 150	2 850	10 622	1 462 066	0.12	
MARVELL TECHNOLOGY COM USD0.002*	USD		25 581	4 015	21 566	926 746	0.08	
MASCO CORP COM*	USD	5 349	2 441	2 400	5 390	255 510	0.02	
MASTERBRAND INC COM USD0.01 WI*	USD		3 054	3 054				
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	18 090	7 297	4 361	21 026	7 201 349	0.59	
MCCORMICK & CO INC COM NVTG NPV*	USD	5 304	1 473	975	5 802	337 399	0.03	
MCDONALD'S CORP COM USD0.01*	USD	15 425	6 840	4 045	18 220	4 347 070	0.35	
MERCK & CO INC COM USD0.50*	USD	52 616	23 294	12 790	63 120	5 899 330	0.48	
MICROSOFT CORP COM USD0.0000125*	USD	147 974	61 236	33 924	175 286	53 934 977	4.40	
MORGAN STANLEY COM STK USD0.01*	USD	27 225	12 328	8 262	31 291	2 016 697	0.16	
MOSAIC CO COM USD0.01*	USD	7 289	982	8 271				
MOTOROLA SOLUTIONS COM USD0.01*	USD	3 549	679	4 228				
NETAPP INC COM USD0.001*	USD		6 710	1 620	5 090	337 128	0.03	
NEWELL BRANDS INC COM USD1*	USD	8 880		8 880				
NEWMONT CORPORATION COM USD1.60*	USD	16 053	3 796	1 574	18 275	623 170	0.05	
NIKE INC CLASS 'B' COM NPV*	USD	26 423	11 626	7 073	30 976	2 897 056	0.24	
NORFOLK STHN CORP COM USD1*	USD	4 869	1 557	796	5 630	977 528	0.08	
NORTHERN TRUST CP COM USD1.666*	USD	4 126	652		4 778	286 591	0.02	
NORTONLIFELOCK INC COM USD0.01*	USD	12 227	5 730	3 346	14 611	221 524	0.02	
NUCOR CORP COM*	USD	5 501	1 703	935	6 269	843 157	0.07	
NVIDIA CORP COM USD0.001*	USD	52 111	20 859	11 659	61 311	22 753 640	1.86	
NVR INC COM STK USD0.01*	USD		71		71	349 729	0.03	
OLD DOMINION FGHT LINES INC COM*	USD	2 032	551	357	2 226	763 027	0.06	
OMNICOM GROUP INC COM USD0.15*	USD		5 896	816	5 080	346 313	0.03	
ONEOK INC*	USD	8 749	8 817	3 326	14 240	844 934	0.07	
OTIS WORLDWIDE COR COM USD0.01*	USD	9 044	4 319	2 614	10 749	755 278	0.06	
OWENS CORNING COM STK USD0.01*	USD	1 781	1 142	478	2 445	252 256	0.02	
PAYCHEX INC COM*	USD		8 815	568	8 247	833 451	0.07	
PENTAIR PLC COM USD0.01*	USD	3 515	2 249	1 061	4 703	248 752	0.02	
PHILLIPS 66 COM USD0.01*	USD	10 010	2 942	1 499	11 453	1 188 929	0.10	
PHINIA INC COM USD0.01 WI*	USD		1 020	1 020				
PNC FINANCIAL SVCS COM USD5*	USD	8 510	3 117	1 798	9 829	1 023 921	0.08	
PRINCIPAL FINL GP COM USD0.01*	USD	5 105	2 801	1 695	6 211	382 549	0.03	
PROCTER & GAMBLE COM NPV*	USD	49 797	21 239	12 312	58 724	8 017 870	0.65	
PROLOGIS INC COM USD0.01*	USD	19 255	8 655	4 929	22 981	2 107 071	0.17	
PRUDENTIAL FINL COM USD0.01*	USD	7 702	3 592	2 028	9 266	771 070	0.06	
QUEST DIAGNOSTICS INC COM*	USD	2 558	424	465	2 517	298 007	0.02	
RAYMOND JAMES FINANCIAL INC COM*	USD	4 166	2 576	1 494	5 248	455 816	0.04	
REGIONS FINANCIAL CORP NEW COM*	USD	20 540	9 842	8 515	21 867	289 148	0.02	
REPUBLIC SERVICES COM USD0.01*	USD	4 588	971	5 559				
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	6 354	12 812	2 598	16 568	244 560	0.02	
ROBERT HALF INTL COM USD0.001*	USD	2 205	1 695	1 663	2 237	152 215	0.01	
ROCKWELL AUTOMATIO COM USD1*	USD	2 436	445	263	2 618	626 148	0.05	
SALESFORCE.COM INC COM USD0.001*	USD	20 711	8 772	5 305	24 178	4 418 900	0.36	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	2 263	799	272	2 790	529 720	0.04	
SCHLUMBERGER COM USD0.01*	USD	29 398	13 929	7 846	35 481	1 797 233	0.15	
SCHWAB(Charles)CP COM USD0.01*	USD	30 167	13 858	6 617	37 408	1 771 606	0.14	
SEAGATE TECHNOLOGY COM USD0.00001*	USD		4 556		4 556	282 977	0.02	
SERVICENOW INC COM USD0.001*	USD	4 185	1 658	809	5 034	2 665 566	0.22	
SIRIUS XM HLDGS IN COM USD0.001*	USD	12 350	8 919		21 269	82 843	0.01	
SMUCKER(JM)CO COM NPV*	USD		2 707	477	2 230	231 028	0.02	
SNAP-ON INC COM USD1*	USD	1 103	238	1 341				
STATE STREET CORP COM STK USD1*	USD	7 710	3 500	2 784	8 426	495 588	0.04	
STEEL DYNAMICS INC COM*	USD	3 827	1 433	1 192	4 068	394 309	0.03	
STERIS PLC ORD USD0.001*	USD	2 105	627	275	2 457	469 514	0.04	
SYNCHRONY FINANCIA COM USD0.001*	USD	11 404	4 185	3 987	11 602	296 163	0.02	
T ROWE PRICE GROUP COM USD0.20*	USD	4 874	1 791	1 140	5 525	455 036	0.04	
TARGET CORP COM STK USD0.0833*	USD	9 638	4 303	2 510	11 431	1 152 524	0.09	
TELEFLEX INC COM*	USD	967	253		1 220	205 121	0.02	
TENARIS S.A. USD1*	EUR		10 423		10 423	148 788	0.01	
TESLA INC COM USD0.001*	USD	55 026	28 291	12 515	70 802	12 940 796	1.06	
TEXAS INSTRUMENTS COM USD1*	USD	19 137	8 493	4 969	22 661	2 928 622	0.24	
THERMO FISHER SCIE COM USD1*	USD	8 159	2 062	10 221				
TJX COS INC COM USD1*	USD	25 062	12 120	8 183	28 999	2 324 215	0.19	
TORO CO COM*	USD		2 008		2 008	147 725	0.01	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
TRACTOR SUPPLY CO COM USD0.008*	USD	2 329	537	390	2 476	433 892	0.04	
TRANE TECHNOLOGIES COM USD1*	USD	4 826	2 255	1 360	5 721	990 829	0.08	
TRAVELERS CO INC COM NPV*	USD	5 069	2 227	1 461	5 835	889 130	0.07	
TRUIST FINL CORP COM USD5*	USD	27 873	11 560	6 370	33 063	853 324	0.07	
U HAUL HOLDING COM COM USD0.25 SER N*	USD		1 422	1 422				
UGI CORP NEW COM*	USD	4 384	1 581	5 965				
ULTA BEAUTY INC COM STK USD0.01*	USD	1 140	124	144	1 120	388 653	0.03	
UNION PACIFIC CORP COM USD2.50*	USD	13 138	4 293	2 272	15 159	2 864 073	0.23	
UNITED RENTALS INC COM*	USD	1 529	330	236	1 623	600 065	0.05	
US BANCORP COM USD0.01*	USD	29 636	15 407	6 909	38 134	1 106 359	0.09	
VAIL RESORTS INC COM*	USD	750	220		970	187 363	0.02	
VALERO ENERGY CORP NEW COM*	USD	8 608	2 322	1 903	9 027	1 043 308	0.09	
VERALTO CORPORATIO COM USD0.01 WI*	USD		5 385	5 384	1	63	0.00	
VERIZON COMMUN COM USD0.10*	USD	87 956	34 189	18 382	103 763	3 317 309	0.27	
VESTIS CORPORATION COM USD0.01 WI*	USD		2 379	2 379				
VF CORP COM NPV*	USD	7 246	2 792	3 256	6 782	90 913	0.01	
VISA INC COM STK USD0.0001*	USD	34 262	13 990	8 015	40 237	8 608 817	0.70	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	38 090	16 004	8 701	45 393	3 370 475	0.27	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	47 574	13 722	61 296				
WASTE MGMT INC DEL COM*	USD		11 940	1 707	10 233	1 530 330	0.12	
WELLTOWER INC COM USD1*	USD	9 233	5 835	2 549	12 519	952 562	0.08	
WESTERN DIGITAL CORP COM*	USD		10 836	2 938	7 898	288 581	0.02	
WESTROCK CO COM USD0.01*	USD	4 442	5 068	1 675	7 835	256 190	0.02	
WEYERHAEUSER CO COM USD1.25*	USD	15 707	9 968	6 824	18 851	492 187	0.04	
WHIRLPOOL CORP COM*	USD		1 198	1 198		113 995	0.01	
WILLIAMS COS INC COM USD1*	USD	25 670	9 305	4 657	30 318	949 127	0.08	
WK KELLOGG CO USD0.0001*	USD		1 616	1 615	1	5	0.00	
WORKDAY INC COM USD0.001 CL A*	USD		5 812	702	5 110	984 527	0.08	
XYLEM INC COM USD0.01 WI*	USD	3 928	3 943	1 860	6 011	511 693	0.04	
YUM BRANDS INC COM*	USD		7 632	465	7 167	788 289	0.06	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD		5 797	448	5 349	508 253	0.04	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	5 742	2 908	2 414	6 236	73 549	0.01	
TOTAL United States of America						331 557 746	27.04	
Total Registered shares						422 972 162	34.49	

Depository receipts

Australia

JAMES HARDIE ID PLC CUFS EURO.5*	AUD	10 677	3 027	3 016	10 688	240 732	0.02	
TOTAL Australia						240 732	0.02	
Total Depository receipts						240 732	0.02	

Investment certificates, closed end

Canada

CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	1 667			1 667	44 607	0.00	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD		4 592		4 592	50 722	0.00	
TOTAL Canada						95 330	0.01	

Singapore

CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	120 300			120 300	140 639	0.01	
KEPPEL REIT NPV (REIT)*	SGD		5 760		5 760	3 042	0.00	
TOTAL Singapore						143 681	0.01	

United Kingdom

SEGRO PLC REIT*	GBP	24 302	13 962	6 916	31 348	246 754	0.02	
TOTAL United Kingdom						246 754	0.02	

United States of America

VENTAS INC REIT*	USD	8 123	2 665	10 788				
TOTAL United States of America							0.00	
Total Investment certificates, closed end						485 765	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Rights								
Netherlands								
WOLTERS KLUWER NV RIGHTS 23-13.09.23*	EUR		6 452	6 452				
TOTAL Netherlands							0.00	
Spain								
ACS ACTIVIDADES DE CONSTR SA (STOCK DIVIDEND) RIGHTS 170723*	EUR		3 609	3 609				
IBERDROLA SA RIGHTS 23-19.01.23*	EUR		134 761	134 761				
IBERDROLA SA-RIGHTS (STOCK DIVIDEND) 20.07.23*	EUR		131 617	131 617				
TOTAL Spain							0.00	
United States of America								
JOHNSON & JOHNSON 22-PRP*	USD		1 091	1 091				
TOTAL United States of America							0.00	
Total Rights							0.00	
Total Securities traded on an exchange						590 927 216	48.19	

Securities traded neither on an exchange nor on a regulated market

Registered shares

Canada

THOMSON-REUTERS CP COM NPV(POST REV SPLIT)**	CAD		4 499	4 499				
TOTAL Canada							0.00	

Denmark

NOVO-NORDISK AS DKK0.2 SER'B***	DKK	34 407	10 337	44 744				
TOTAL Denmark							0.00	

Netherlands

KONINKLIJKE DSM NV EUR1.5**	EUR		4 174	4 174				
TOTAL Netherlands							0.00	

Sweden

BOLIDEN AB NPV IL**	SEK		6 905	6 905				
TOTAL Sweden							0.00	

United Kingdom

LINDE PLC COM EURO.001**	EUR	10 508	1 466	11 974				
TOTAL United Kingdom							0.00	

United States of America

BUNGE LIMITED COM USD0.01**	USD	3 002	1 186		4 188	403 920	0.03	
FIRST REPUBLIC BAN COM USD0.01**	USD	3 823	467	4 290				
TOTAL United States of America						403 920	0.03	
Total Registered shares						403 920	0.03	

Rights

Netherlands

NN GROUP NV (STOCK DIVIDEND) RIGHTS 18.09.2023**	EUR		5 206	5 206				
NN GROUP NV RIGHTS 23-22.06.23**	EUR		6 602	6 602				
TOTAL Netherlands							0.00	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United States of America							
ABIOMED INC RIGHTS 22-PRP**		USD	1 091	1 091	1 014	0.00	
TOTAL United States of America					1 014	0.00	
Total Rights					1 014	0.00	
Total Securities traded neither on an exchange nor on a regulated market					404 934	0.03	
Total securities and similar instruments					591 332 150	48.22	
(thereof in lending)						0.00)	
Bank deposits at sight					631 459 806	51.49	
Derivative financial instruments					2 777 220	0.23	
Other assets					743 896	0.06	
Total fund assets					1 226 313 072	100.00	
Short-term bank liabilities					-622 207 492		
Other liabilities					-79 442		
Net fund assets					604 026 138		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	590 370 657	48.15
Investments valuation based on market-observed parameters	3 738 713	0.30
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	594 109 370	48.45

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-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 indices/commodities/currencies					
MSCI W ESG LD NTR FUTURE 15.12.23*	283	USD	12 179 263	-556 559	-0.04
			12 179 263	-556 559	-0.04

Liquidity linked to open derivative financial instruments: CHF 12 179 263

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**						
JPY	6 096 732 800	CHF	37 434 594	02.11.2023	798 643	0.07
GBP	19 967 900	CHF	22 228 027	02.11.2023	177 471	0.01
JPY	61 089 200	CHF	375 094	02.11.2023	8 002	0.00
GBP	200 100	CHF	222 749	02.11.2023	1 778	0.00
EUR	47 574 500	CHF	45 988 414	02.11.2023	225 415	0.02
EUR	476 700	CHF	460 807	02.11.2023	2 259	0.00
SEK	61 389 500	CHF	5 159 078	02.11.2023	158 696	0.01
CAD	27 254 100	CHF	18 389 868	02.11.2023	523 782	0.04

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
HKD	25 092 500	CHF	2 923 539	02.11.2023	5 124	0.00
AUD	16 192 700	CHF	9 540 545	02.11.2023	210 341	0.02
USD	433 549 100	CHF	395 351 257	02.11.2023	799 898	0.07
SEK	615 100	CHF	51 693	02.11.2023	1 591	0.00
CAD	273 100	CHF	184 276	02.11.2023	5 249	0.00
DKK	70 275 600	CHF	9 112 792	02.11.2023	55 840	0.00
SGD	1 677 500	CHF	1 122 193	02.11.2023	7 921	0.00
HKD	251 400	CHF	29 292	02.11.2023	53	0.00
SGD	16 800	CHF	11 239	02.11.2023	79	0.00
DKK	704 200	CHF	91 315	02.11.2023	560	0.00
USD	4 344 200	CHF	3 961 524	02.11.2023	8 085	0.00
AUD	162 300	CHF	95 628	02.11.2023	2 111	0.00
ILS	1 083 400	CHF	259 852	02.11.2023	16 141	0.00
ILS	10 900	CHF	2 614	02.11.2023	162	0.00
NZD	556 700	CHF	305 032	02.11.2023	10 353	0.00
NZD	5 600	CHF	3 068	02.11.2023	104	0.00
NOK	22 330 300	CHF	1 915 262	02.11.2023	96 229	0.01
NOK	223 700	CHF	19 187	02.11.2023	964	0.00
SEK	137 400	CHF	11 430	02.11.2023	238	0.00
CAD	61 000	CHF	40 920	02.11.2023	932	0.00
DKK	157 200	CHF	20 309	02.11.2023	49	0.00
HKD	56 100	CHF	6 567	02.11.2023	42	0.00
USD	970 000	CHF	888 856	02.11.2023	6 107	0.00
AUD	36 200	CHF	21 157	02.11.2023	299	0.00
GBP	44 700	CHF	49 657	02.11.2023	294	0.00
SGD	3 800	CHF	2 538	02.11.2023	14	0.00
JPY	13 640 900	CHF	83 805	02.11.2023	1 835	0.00
EUR	106 400	CHF	102 468	02.11.2023	119	0.00
ILS	2 400	CHF	573	02.11.2023	33	0.00
NZD	1 200	CHF	655	02.11.2023	20	0.00
NOK	50 000	CHF	4 237	02.11.2023	164	0.00
USD	41 372 100	CHF	37 725 067	02.11.2023	74 387	0.01
SGD	160 100	CHF	106 753	02.11.2023	407	0.00
NOK	2 130 900	CHF	177 042	02.11.2023	3 459	0.00
JPY	581 790 200	CHF	3 582 856	02.11.2023	86 813	0.01
SEK	5 858 200	CHF	485 274	02.11.2023	8 104	0.00
DKK	6 706 200	CHF	864 573	02.11.2023	294	0.00
AUD	1 545 200	CHF	895 374	02.11.2023	5 032	0.00
CAD	2 600 800	CHF	1 727 636	02.11.2023	22 714	0.00
GBP	1 905 500	CHF	2 113 015	02.11.2023	8 771	0.00
EUR	4 539 900	CHF	4 363 039	02.11.2023	-3 994	0.00
HKD	2 394 500	CHF	278 919	02.11.2023	424	0.00
ILS	103 400	CHF	24 420	02.11.2023	1 160	0.00
NZD	53 100	CHF	28 783	02.11.2023	675	0.00
JPY	6 595 543 500	CHF	39 699 497	04.12.2023	-195	0.00
GBP	21 482 000	CHF	23 647 106	04.12.2023	-36	0.00
EUR	52 190 700	CHF	50 099 732	04.12.2023	1 152	0.00
DKK	79 524 700	CHF	10 230 567	04.12.2023	-118	0.00
SGD	1 821 000	CHF	1 207 153	04.12.2023	-65	0.00
ILS	1 041 400	CHF	233 763	04.12.2023	-14	0.00
NZD	624 600	CHF	329 548	04.12.2023	7	0.00
NOK	25 165 200	CHF	2 044 994	04.12.2023	-42	0.00
SEK	67 484 800	CHF	5 485 236	04.12.2023	-50	0.00
CAD	29 833 100	CHF	19 499 391	04.12.2023	560	0.00
HKD	30 084 400	CHF	3 489 447	04.12.2023	-279	0.00
AUD	17 023 700	CHF	9 786 142	04.12.2023	-9	0.00
USD	474 923 800	CHF	430 749 238	04.12.2023	-2 375	0.00
					3 333 779	0.27

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
MSCI W ESG LD NTR FUTURE 16.12.22	USD	24	24

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
MSCI W ESG LD NTR FUTURE 16.12.22	USD	102	203
MSCI W ESG LD NTR FUTURE 17.03.23	USD	486	486
MSCI W ESG LD NTR FUTURE 16.06.23	USD	442	442
MSCI W ESG LD NTR FUTURE 15.09.23	USD	298	298
MSCI W ESG LD NTR FUTURE 15.12.23	USD	283	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	24 321 000	CHF	164 888	02.12.2022
AUD	98 400	CHF	63 094	02.12.2022
SGD	9 100	CHF	6 439	02.12.2022
ILS	5 900	CHF	1 657	02.12.2022
USD	1 935 300	CHF	1 926 742	02.12.2022
NOK	110 300	CHF	10 680	02.12.2022
HKD	135 000	CHF	17 134	02.12.2022
NZD	4 600	CHF	2 698	02.12.2022
GBP	101 500	CHF	114 057	02.12.2022
SEK	292 400	CHF	26 592	02.12.2022
EUR	225 000	CHF	222 045	02.12.2022
CAD	134 100	CHF	98 700	02.12.2022
DKK	253 300	CHF	33 595	02.12.2022
SEK	62 868 100	CHF	5 605 231	04.01.2023
HKD	32 018 500	CHF	3 888 501	04.01.2023
CAD	28 357 600	CHF	19 849 583	04.01.2023
JPY	5 123 440 500	CHF	34 975 250	04.01.2023
GBP	21 163 200	CHF	23 932 997	04.01.2023
AUD	20 460 100	CHF	13 013 933	04.01.2023
EUR	53 220 200	CHF	52 120 085	04.01.2023
ILS	1 105 600	CHF	304 289	04.01.2023
NZD	964 000	CHF	568 124	04.01.2023
NOK	22 423 300	CHF	2 135 082	04.01.2023
DKK	54 049 400	CHF	7 116 513	04.01.2023
USD	394 002 600	CHF	373 656 700	04.01.2023
SGD	2 035 100	CHF	1 408 631	04.01.2023
HKD	65 700	CHF	7 814	04.01.2023
DKK	110 800	CHF	14 732	04.01.2023
SEK	128 900	CHF	11 455	04.01.2023
CAD	58 200	CHF	40 008	04.01.2023
JPY	10 507 300	CHF	73 178	04.01.2023
USD	808 000	CHF	749 708	04.01.2023
AUD	42 000	CHF	26 277	04.01.2023
GBP	43 400	CHF	48 398	04.01.2023
EUR	109 100	CHF	107 878	04.01.2023
CAD	42 400	CHF	28 945	04.01.2023
SEK	94 000	CHF	8 345	04.01.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
HKD	47 900	CHF	5 702	04.01.2023
DKK	80 800	CHF	10 709	04.01.2023
JPY	7 657 500	CHF	52 963	04.01.2023
EUR	79 500	CHF	78 352	04.01.2023
AUD	30 600	CHF	19 179	04.01.2023
GBP	31 600	CHF	35 282	04.01.2023
USD	588 900	CHF	546 259	04.01.2023
CHF	1 415 000	EUR	1 432 975	04.01.2023
CHF	160 000	SEK	1 801 913	04.01.2023
CHF	215 000	DKK	1 619 214	04.01.2023
CHF	55 000	NOK	585 612	04.01.2023
CHF	5 602 135	SEK	63 091 000	04.01.2023
CHF	52 738 840	EUR	53 408 800	04.01.2023
CHF	7 202 146	DKK	54 241 000	04.01.2023
CHF	289 899	ILS	1 105 600	04.01.2023
CHF	2 105 970	NOK	22 423 300	04.01.2023
SEK	64 359 600	CHF	5 706 889	02.02.2023
HKD	36 435 700	CHF	4 308 241	02.02.2023
USD	395 841 900	CHF	365 098 047	02.02.2023
CAD	27 840 200	CHF	18 953 859	02.02.2023
JPY	4 984 584 700	CHF	34 974 486	02.02.2023
GBP	22 002 800	CHF	24 429 885	02.02.2023
AUD	20 263 300	CHF	12 688 635	02.02.2023
EUR	54 032 900	CHF	53 297 566	02.02.2023
SGD	2 084 900	CHF	1 434 169	02.02.2023
DKK	58 495 300	CHF	7 760 012	02.02.2023
NZD	1 029 600	CHF	600 829	02.02.2023
ILS	1 062 100	CHF	277 926	02.02.2023
NOK	22 733 900	CHF	2 130 862	02.02.2023
CAD	96 800	CHF	66 517	02.02.2023
DKK	203 300	CHF	27 164	02.02.2023
SEK	223 700	CHF	19 796	02.02.2023
SGD	7 200	CHF	5 013	02.02.2023
HKD	126 600	CHF	14 891	02.02.2023
JPY	17 323 200	CHF	124 477	02.02.2023
GBP	76 500	CHF	86 383	02.02.2023
AUD	70 400	CHF	45 268	02.02.2023
USD	1 375 700	CHF	1 264 581	02.02.2023
NZD	3 600	CHF	2 130	02.02.2023
ILS	3 700	CHF	999	02.02.2023
EUR	187 800	CHF	186 639	02.02.2023
NOK	79 000	CHF	7 371	02.02.2023
DKK	312 600	CHF	42 120	02.02.2023
GBP	117 600	CHF	134 175	02.02.2023
HKD	194 700	CHF	22 938	02.02.2023
SGD	11 100	CHF	7 760	02.02.2023
USD	2 115 400	CHF	1 950 473	02.02.2023
SEK	343 900	CHF	31 006	02.02.2023
JPY	26 637 400	CHF	188 213	02.02.2023
EUR	288 700	CHF	289 367	02.02.2023
AUD	108 300	CHF	70 265	02.02.2023
NOK	121 500	CHF	11 435	02.02.2023
NZD	5 500	CHF	3 290	02.02.2023
ILS	5 700	CHF	1 562	02.02.2023
CAD	148 800	CHF	102 551	02.02.2023
CAD	29 703 800	CHF	20 393 827	02.03.2023
CAD	284 800	CHF	195 536	02.03.2023
JPY	5 280 514 600	CHF	37 333 322	02.03.2023
JPY	50 632 700	CHF	357 974	02.03.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
GBP	23 141 400	CHF	26 110 511	02.03.2023
GBP	221 900	CHF	250 370	02.03.2023
AUD	21 847 800	CHF	14 116 934	02.03.2023
AUD	209 500	CHF	135 368	02.03.2023
EUR	59 051 600	CHF	58 849 880	02.03.2023
EUR	566 200	CHF	564 266	02.03.2023
SEK	68 519 400	CHF	6 003 749	02.03.2023
HKD	38 683 600	CHF	4 527 148	02.03.2023
USD	416 183 100	CHF	381 202 494	02.03.2023
DKK	58 932 200	CHF	7 896 320	02.03.2023
SEK	657 000	CHF	57 568	02.03.2023
DKK	565 100	CHF	75 718	02.03.2023
SGD	2 152 400	CHF	1 500 852	02.03.2023
HKD	370 900	CHF	43 409	02.03.2023
SGD	20 600	CHF	14 364	02.03.2023
USD	3 990 600	CHF	3 655 286	02.03.2023
ILS	1 099 800	CHF	291 743	02.03.2023
ILS	10 500	CHF	2 785	02.03.2023
NZD	1 087 900	CHF	644 199	02.03.2023
NOK	212 100	CHF	19 475	02.03.2023
NOK	22 123 700	CHF	2 031 383	02.03.2023
NZD	10 400	CHF	6 158	02.03.2023
CAD	290 900	CHF	200 308	02.03.2023
SEK	671 000	CHF	59 017	02.03.2023
SGD	21 100	CHF	14 722	02.03.2023
HKD	378 800	CHF	44 498	02.03.2023
AUD	214 000	CHF	137 521	02.03.2023
JPY	51 713 800	CHF	364 359	02.03.2023
DKK	577 100	CHF	77 601	02.03.2023
GBP	226 600	CHF	252 619	02.03.2023
USD	4 075 800	CHF	3 751 444	02.03.2023
EUR	578 300	CHF	578 757	02.03.2023
ILS	10 800	CHF	2 909	02.03.2023
NOK	216 700	CHF	19 721	02.03.2023
NZD	10 700	CHF	6 283	02.03.2023
SEK	234 400	CHF	20 956	02.03.2023
DKK	201 600	CHF	26 757	02.03.2023
SGD	7 400	CHF	5 134	02.03.2023
CAD	101 600	CHF	69 728	02.03.2023
HKD	132 300	CHF	15 677	02.03.2023
JPY	18 064 300	CHF	124 794	02.03.2023
ILS	3 800	CHF	973	02.03.2023
GBP	79 200	CHF	88 811	02.03.2023
USD	1 423 700	CHF	1 322 989	02.03.2023
NZD	3 700	CHF	2 144	02.03.2023
AUD	74 700	CHF	47 356	02.03.2023
NOK	75 700	CHF	6 815	02.03.2023
EUR	202 000	CHF	199 569	02.03.2023
SEK	71 661 100	CHF	6 428 077	04.04.2023
HKD	36 062 600	CHF	4 297 063	04.04.2023
USD	424 554 800	CHF	396 467 104	04.04.2023
DKK	63 316 200	CHF	8 444 120	04.04.2023
ILS	1 065 000	CHF	272 504	04.04.2023
NZD	1 131 500	CHF	654 702	04.04.2023
NOK	23 455 900	CHF	2 120 643	04.04.2023
CAD	29 751 700	CHF	20 413 385	04.04.2023
JPY	5 413 133 500	CHF	37 282 305	04.04.2023
GBP	24 380 400	CHF	27 580 084	04.04.2023
AUD	21 989 800	CHF	13 864 525	04.04.2023
EUR	61 261 400	CHF	60 788 585	04.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	2 148 800	CHF	1 491 841	04.04.2023
HKD	184 200	CHF	22 003	04.04.2023
DKK	287 500	CHF	38 681	04.04.2023
SGD	10 500	CHF	7 330	04.04.2023
SEK	327 000	CHF	29 345	04.04.2023
GBP	113 300	CHF	127 422	04.04.2023
CAD	143 600	CHF	98 853	04.04.2023
AUD	109 300	CHF	69 285	04.04.2023
JPY	26 218 600	CHF	181 115	04.04.2023
USD	1 978 900	CHF	1 852 557	04.04.2023
EUR	287 900	CHF	288 147	04.04.2023
NOK	109 600	CHF	9 881	04.04.2023
NZD	5 400	CHF	3 162	04.04.2023
ILS	5 500	CHF	1 425	04.04.2023
CAD	33 800	CHF	22 465	04.04.2023
SEK	81 400	CHF	7 008	04.04.2023
GBP	27 700	CHF	30 650	04.04.2023
JPY	6 146 800	CHF	42 124	04.04.2023
DKK	71 900	CHF	9 445	04.04.2023
HKD	41 000	CHF	4 762	04.04.2023
AUD	25 000	CHF	15 212	04.04.2023
USD	482 100	CHF	438 569	04.04.2023
EUR	69 600	CHF	68 050	04.04.2023
NOK	26 600	CHF	2 302	04.04.2023
DKK	93 900	CHF	12 458	04.04.2023
SEK	106 200	CHF	9 384	04.04.2023
EUR	90 800	CHF	89 672	04.04.2023
AUD	32 600	CHF	20 206	04.04.2023
JPY	8 025 300	CHF	56 462	04.04.2023
CAD	44 100	CHF	29 729	04.04.2023
USD	629 400	CHF	583 419	04.04.2023
HKD	53 500	CHF	6 324	04.04.2023
GBP	36 100	CHF	40 634	04.04.2023
SEK	74 600	CHF	6 634	04.04.2023
CAD	31 000	CHF	20 935	04.04.2023
DKK	65 900	CHF	8 821	04.04.2023
AUD	22 900	CHF	14 123	04.04.2023
GBP	25 400	CHF	28 820	04.04.2023
USD	441 700	CHF	406 513	04.04.2023
JPY	5 631 400	CHF	39 606	04.04.2023
EUR	63 700	CHF	63 531	04.04.2023
SEK	72 236 900	CHF	6 354 820	02.05.2023
CAD	30 366 800	CHF	20 444 539	02.05.2023
HKD	36 730 000	CHF	4 267 532	02.05.2023
AUD	22 176 200	CHF	13 540 876	02.05.2023
USD	444 934 200	CHF	405 230 497	02.05.2023
JPY	5 607 389 900	CHF	38 527 800	02.05.2023
GBP	24 350 400	CHF	27 437 665	02.05.2023
EUR	62 546 200	CHF	61 986 161	02.05.2023
DKK	67 161 900	CHF	8 937 681	02.05.2023
SGD	2 134 100	CHF	1 463 170	02.05.2023
ILS	1 045 400	CHF	264 614	02.05.2023
NZD	1 175 500	CHF	669 860	02.05.2023
NOK	23 141 800	CHF	2 015 115	02.05.2023
CAD	37 100	CHF	24 631	02.05.2023
SEK	88 300	CHF	7 656	02.05.2023
USD	543 800	CHF	485 595	02.05.2023
JPY	6 853 400	CHF	45 705	02.05.2023
DKK	82 100	CHF	10 805	02.05.2023
HKD	44 900	CHF	5 110	02.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	76 400	CHF	74 931	02.05.2023
AUD	27 100	CHF	16 380	02.05.2023
GBP	29 800	CHF	33 149	02.05.2023
SGD	5 200	CHF	3 478	02.05.2023
NZD	2 900	CHF	1 589	02.05.2023
DKK	163 500	CHF	21 511	02.05.2023
HKD	89 400	CHF	10 174	02.05.2023
JPY	13 649 300	CHF	90 754	02.05.2023
AUD	54 000	CHF	32 248	02.05.2023
SEK	175 800	CHF	15 225	02.05.2023
EUR	152 200	CHF	149 187	02.05.2023
CAD	73 900	CHF	48 748	02.05.2023
ILS	2 500	CHF	610	02.05.2023
GBP	59 300	CHF	65 662	02.05.2023
NOK	56 300	CHF	4 741	02.05.2023
USD	1 083 000	CHF	967 046	02.05.2023
JPY	46 000 000	CHF	303 526	11.05.2023
AUD	210 000	CHF	126 899	11.05.2023
JPY	5 892 658 100	CHF	38 552 860	02.06.2023
GBP	25 686 600	CHF	28 655 534	02.06.2023
EUR	65 066 100	CHF	63 826 200	02.06.2023
SEK	75 690 000	CHF	6 555 036	02.06.2023
CAD	31 725 300	CHF	20 759 609	02.06.2023
AUD	23 304 700	CHF	13 677 901	02.06.2023
USD	460 902 800	CHF	408 807 417	02.06.2023
ILS	1 124 500	CHF	274 514	02.06.2023
NZD	1 215 000	CHF	665 549	02.06.2023
NOK	24 082 400	CHF	2 001 002	02.06.2023
DKK	70 468 300	CHF	9 276 600	02.06.2023
HKD	38 118 500	CHF	4 312 699	02.06.2023
JPY	86 844 200	CHF	569 658	02.06.2023
SEK	1 115 500	CHF	96 458	02.06.2023
CAD	467 600	CHF	306 130	02.06.2023
DKK	1 038 500	CHF	136 629	02.06.2023
HKD	561 800	CHF	63 875	02.06.2023
AUD	343 500	CHF	204 221	02.06.2023
GBP	378 600	CHF	420 834	02.06.2023
USD	6 792 600	CHF	6 055 712	02.06.2023
ILS	16 600	CHF	4 063	02.06.2023
NZD	17 900	CHF	9 892	02.06.2023
NOK	354 900	CHF	29 269	02.06.2023
EUR	958 900	CHF	940 175	02.06.2023
CHF	45 442	SEK	519 400	02.06.2023
CHF	144 744	CAD	217 700	02.06.2023
CHF	29 618	HKD	261 600	02.06.2023
CHF	63 566	DKK	483 500	02.06.2023
CHF	197 761	GBP	176 300	02.06.2023
CHF	267 023	JPY	40 432 900	02.06.2023
CHF	96 468	AUD	159 900	02.06.2023
CHF	2 807 279	USD	3 162 500	02.06.2023
CHF	437 095	EUR	446 500	02.06.2023
CHF	1 887	ILS	7 700	02.06.2023
CHF	13 987	NOK	165 200	02.06.2023
CHF	4 680	NZD	8 300	02.06.2023
SGD	2 202 300	CHF	1 465 113	05.06.2023
SGD	32 500	CHF	21 712	05.06.2023
CHF	10 123	SGD	15 100	05.06.2023
SGD	400 000	CHF	269 891	05.06.2023
JPY	21 000 000	CHF	137 448	06.06.2023
AUD	1 740 000	CHF	1 058 150	23.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	618 000 000	CHF	3 930 228	23.06.2023
HKD	2 840 000	CHF	326 127	26.06.2023
SEK	74 085 000	CHF	6 210 062	05.07.2023
HKD	34 543 700	CHF	4 021 354	05.07.2023
CAD	31 301 000	CHF	20 987 508	05.07.2023
AUD	18 839 400	CHF	11 116 358	05.07.2023
USD	481 248 900	CHF	438 234 873	05.07.2023
JPY	6 659 915 700	CHF	43 631 123	05.07.2023
GBP	22 508 400	CHF	25 422 945	05.07.2023
EUR	58 297 700	CHF	56 706 231	05.07.2023
DKK	76 319 500	CHF	9 972 123	05.07.2023
SGD	1 924 800	CHF	1 295 353	05.07.2023
ILS	1 054 000	CHF	257 373	05.07.2023
NZD	702 900	CHF	383 581	05.07.2023
NOK	23 374 900	CHF	1 913 343	05.07.2023
CHF	29 099	HKD	251 100	05.07.2023
CHF	45 250	SEK	538 600	05.07.2023
CHF	154 507	CAD	227 600	05.07.2023
CHF	1 941	ILS	7 700	05.07.2023
CHF	185 762	GBP	163 600	05.07.2023
CHF	83 939	AUD	137 000	05.07.2023
CHF	3 174 080	USD	3 498 600	05.07.2023
CHF	14 249	NOK	169 900	05.07.2023
CHF	72 685	DKK	554 800	05.07.2023
CHF	413 721	EUR	423 800	05.07.2023
CHF	315 631	JPY	48 416 800	05.07.2023
CHF	2 829	NZD	5 100	05.07.2023
CHF	9 457	SGD	14 000	05.07.2023
CHF	534 254	SEK	6 442 100	05.07.2023
CHF	872 696	DKK	6 636 400	05.07.2023
CHF	111 823	SGD	167 400	05.07.2023
CHF	1 844 401	CAD	2 721 800	05.07.2023
CHF	344 588	HKD	3 003 700	05.07.2023
CHF	995 351	AUD	1 638 200	05.07.2023
CHF	3 685 177	JPY	579 112 700	05.07.2023
CHF	2 238 121	GBP	1 957 200	05.07.2023
CHF	37 566 805	USD	41 847 000	05.07.2023
CHF	33 741	NZD	61 100	05.07.2023
CHF	4 964 786	EUR	5 069 300	05.07.2023
CHF	22 766	ILS	91 700	05.07.2023
CHF	169 269	NOK	2 032 600	05.07.2023
CHF	37 339 335	JPY	6 032 386 200	05.07.2023
CHF	23 188 999	GBP	20 387 600	05.07.2023
CHF	51 539 613	EUR	52 804 600	05.07.2023
CHF	9 061 885	DKK	69 128 300	05.07.2023
CHF	1 152 490	SGD	1 743 400	05.07.2023
CHF	230 137	ILS	954 600	05.07.2023
CHF	348 978	NZD	636 700	05.07.2023
CHF	1 768 020	NOK	21 172 400	05.07.2023
CHF	5 558 081	SEK	67 104 300	05.07.2023
CHF	3 572 014	HKD	31 288 900	05.07.2023
CAD	1 070 000	CHF	723 423	05.07.2023
CHF	10 162 192	AUD	17 064 200	05.07.2023
USD	15 500 000	CHF	13 866 998	05.07.2023
JPY	6 443 918 200	CHF	39 941 031	02.08.2023
GBP	20 299 000	CHF	23 027 632	02.08.2023
CHF	1 353 224	JPY	218 323 500	02.08.2023
CHF	780 142	GBP	687 700	02.08.2023
EUR	53 878 000	CHF	52 509 714	02.08.2023
CHF	1 779 042	EUR	1 825 400	02.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
DKK	67 288 300	CHF	8 810 122	02.08.2023
SGD	1 754 600	CHF	1 157 721	02.08.2023
CHF	298 496	DKK	2 279 800	02.08.2023
CHF	39 193	SGD	59 400	02.08.2023
ILS	995 200	CHF	239 411	02.08.2023
CHF	8 107	ILS	33 700	02.08.2023
NZD	625 300	CHF	341 842	02.08.2023
CHF	11 590	NZD	21 200	02.08.2023
NOK	21 573 400	CHF	1 798 166	02.08.2023
CHF	60 921	NOK	730 900	02.08.2023
SEK	68 615 200	CHF	5 674 112	02.08.2023
CAD	29 363 000	CHF	19 803 464	02.08.2023
CHF	192 240	SEK	2 324 700	02.08.2023
CHF	670 929	CAD	994 800	02.08.2023
HKD	32 344 900	CHF	3 683 738	02.08.2023
AUD	17 315 600	CHF	10 290 782	02.08.2023
CHF	124 811	HKD	1 095 900	02.08.2023
CHF	348 680	AUD	586 700	02.08.2023
USD	460 483 000	CHF	410 800 568	02.08.2023
CHF	13 918 134	USD	15 601 400	02.08.2023
CAD	36 800	CHF	24 863	02.08.2023
HKD	40 500	CHF	4 625	02.08.2023
USD	577 200	CHF	516 123	02.08.2023
AUD	21 700	CHF	12 970	02.08.2023
DKK	84 300	CHF	11 056	02.08.2023
GBP	25 400	CHF	28 815	02.08.2023
EUR	67 500	CHF	65 913	02.08.2023
JPY	8 077 300	CHF	50 162	02.08.2023
HKD	53 100	CHF	5 836	02.08.2023
DKK	110 400	CHF	14 322	02.08.2023
JPY	10 570 200	CHF	65 686	02.08.2023
AUD	28 400	CHF	16 732	02.08.2023
SEK	112 600	CHF	9 459	02.08.2023
CAD	48 200	CHF	31 427	02.08.2023
USD	755 400	CHF	648 704	02.08.2023
GBP	33 300	CHF	37 519	02.08.2023
EUR	88 400	CHF	85 410	02.08.2023
JPY	6 345 127 500	CHF	38 773 306	05.09.2023
GBP	20 855 600	CHF	23 181 375	05.09.2023
EUR	55 055 100	CHF	52 515 463	05.09.2023
SEK	68 454 300	CHF	5 636 299	05.09.2023
CAD	30 066 000	CHF	19 739 381	05.09.2023
HKD	31 996 500	CHF	3 544 631	05.09.2023
AUD	17 821 500	CHF	10 384 944	05.09.2023
USD	479 669 700	CHF	414 332 451	05.09.2023
DKK	67 183 500	CHF	8 601 998	05.09.2023
SGD	1 861 900	CHF	1 213 093	05.09.2023
NZD	631 200	CHF	339 341	05.09.2023
ILS	1 049 700	CHF	247 754	05.09.2023
NOK	21 880 100	CHF	1 870 314	05.09.2023
CHF	38 495 050	JPY	6 345 127 500	05.09.2023
CHF	23 341 734	GBP	20 855 600	05.09.2023
CHF	52 776 149	EUR	55 055 100	05.09.2023
CHF	5 521 751	SEK	68 454 300	05.09.2023
CAD	80 000	CHF	52 227	05.09.2023
CHF	3 603 925	HKD	31 996 500	05.09.2023
CHF	10 194 611	AUD	17 821 500	05.09.2023
USD	1 000 000	CHF	883 255	05.09.2023
CAD	170 000	CHF	110 982	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	8 641 314	DKK	67 183 500	05.09.2023
SGD	65 000	CHF	42 511	05.09.2023
AUD	110 000	CHF	62 924	05.09.2023
JPY	55 000 000	CHF	333 678	05.09.2023
CHF	244 097	ILS	1 049 700	05.09.2023
USD	4 000 000	CHF	3 533 020	05.09.2023
CHF	331 970	NZD	631 200	05.09.2023
CHF	1 816 791	NOK	21 880 100	05.09.2023
JPY	6 370 536 500	CHF	38 704 972	03.10.2023
GBP	19 833 200	CHF	22 132 503	03.10.2023
EUR	53 072 400	CHF	50 788 482	03.10.2023
SEK	65 795 800	CHF	5 298 525	03.10.2023
CAD	29 436 400	CHF	19 166 246	03.10.2023
HKD	29 061 500	CHF	3 267 637	03.10.2023
AUD	17 712 200	CHF	10 111 629	03.10.2023
USD	477 160 500	CHF	420 166 064	03.10.2023
CHF	45 643	SEK	566 800	03.10.2023
CHF	28 156	HKD	250 400	03.10.2023
CHF	165 127	CAD	253 600	03.10.2023
SGD	1 772 700	CHF	1 157 252	03.10.2023
CHF	9 988	SGD	15 300	03.10.2023
CHF	87 120	AUD	152 600	03.10.2023
CHF	3 619 645	USD	4 110 500	03.10.2023
CHF	190 720	GBP	170 900	03.10.2023
CHF	333 439	JPY	54 879 400	03.10.2023
ILS	1 060 700	CHF	246 164	03.10.2023
NZD	615 700	CHF	322 847	03.10.2023
CHF	2 112	ILS	9 100	03.10.2023
CHF	437 545	EUR	457 200	03.10.2023
NOK	22 305 200	CHF	1 848 069	03.10.2023
CHF	2 779	NZD	5 300	03.10.2023
CHF	15 916	NOK	192 100	03.10.2023
DKK	73 656 900	CHF	9 460 432	03.10.2023
CHF	81 495	DKK	634 500	03.10.2023
SEK	209 000	CHF	17 454	03.10.2023
DKK	234 000	CHF	30 339	03.10.2023
HKD	92 300	CHF	10 848	03.10.2023
AUD	56 300	CHF	33 015	03.10.2023
JPY	20 237 400	CHF	124 583	03.10.2023
CAD	93 500	CHF	63 602	03.10.2023
USD	1 515 800	CHF	1 393 658	03.10.2023
SGD	5 600	CHF	3 755	03.10.2023
GBP	63 000	CHF	70 294	03.10.2023
NOK	70 900	CHF	6 063	03.10.2023
NZD	2 000	CHF	1 092	03.10.2023
ILS	3 400	CHF	814	03.10.2023
EUR	168 600	CHF	162 984	03.10.2023
CAD	1 120 000	CHF	757 757	04.10.2023
HKD	400 000	CHF	46 722	04.10.2023
AUD	780 000	CHF	460 524	04.10.2023
JPY	6 096 732 800	CHF	37 434 594	02.11.2023
GBP	19 967 900	CHF	22 228 027	02.11.2023
JPY	61 089 200	CHF	375 094	02.11.2023
GBP	200 100	CHF	222 749	02.11.2023
EUR	47 574 500	CHF	45 988 414	02.11.2023
EUR	476 700	CHF	460 807	02.11.2023
SEK	61 389 500	CHF	5 159 078	02.11.2023
CAD	27 254 100	CHF	18 389 868	02.11.2023
HKD	25 092 500	CHF	2 923 539	02.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	16 192 700	CHF	9 540 545	02.11.2023
USD	433 549 100	CHF	395 351 257	02.11.2023
SEK	615 100	CHF	51 693	02.11.2023
CAD	273 100	CHF	184 276	02.11.2023
DKK	70 275 600	CHF	9 112 792	02.11.2023
SGD	1 677 500	CHF	1 122 193	02.11.2023
HKD	251 400	CHF	29 292	02.11.2023
SGD	16 800	CHF	11 239	02.11.2023
DKK	704 200	CHF	91 315	02.11.2023
USD	4 344 200	CHF	3 961 524	02.11.2023
AUD	162 300	CHF	95 628	02.11.2023
ILS	1 083 400	CHF	259 852	02.11.2023
ILS	10 900	CHF	2 614	02.11.2023
NZD	556 700	CHF	305 032	02.11.2023
NZD	5 600	CHF	3 068	02.11.2023
NOK	22 330 300	CHF	1 915 262	02.11.2023
NOK	223 700	CHF	19 187	02.11.2023
SEK	137 400	CHF	11 430	02.11.2023
CAD	61 000	CHF	40 920	02.11.2023
DKK	157 200	CHF	20 309	02.11.2023
HKD	56 100	CHF	6 567	02.11.2023
USD	970 000	CHF	888 856	02.11.2023
AUD	36 200	CHF	21 157	02.11.2023
GBP	44 700	CHF	49 657	02.11.2023
SGD	3 800	CHF	2 538	02.11.2023
JPY	13 640 900	CHF	83 805	02.11.2023
EUR	106 400	CHF	102 468	02.11.2023
ILS	2 400	CHF	573	02.11.2023
NZD	1 200	CHF	655	02.11.2023
NOK	50 000	CHF	4 237	02.11.2023
USD	41 372 100	CHF	37 725 067	02.11.2023
SGD	160 100	CHF	106 753	02.11.2023
NOK	2 130 900	CHF	177 042	02.11.2023
JPY	581 790 200	CHF	3 582 856	02.11.2023
SEK	5 858 200	CHF	485 274	02.11.2023
DKK	6 706 200	CHF	864 573	02.11.2023
AUD	1 545 200	CHF	895 374	02.11.2023
CAD	2 600 800	CHF	1 727 636	02.11.2023
GBP	1 905 500	CHF	2 113 015	02.11.2023
EUR	4 539 900	CHF	4 363 039	02.11.2023
HKD	2 394 500	CHF	278 919	02.11.2023
ILS	103 400	CHF	24 420	02.11.2023
NZD	53 100	CHF	28 783	02.11.2023
JPY	6 595 543 500	CHF	39 699 497	04.12.2023
GBP	21 482 000	CHF	23 647 106	04.12.2023
EUR	52 190 700	CHF	50 099 732	04.12.2023
DKK	79 524 700	CHF	10 230 567	04.12.2023
SGD	1 821 000	CHF	1 207 153	04.12.2023
ILS	1 041 400	CHF	233 763	04.12.2023
NZD	624 600	CHF	329 548	04.12.2023
NOK	25 165 200	CHF	2 044 994	04.12.2023
SEK	67 484 800	CHF	5 485 236	04.12.2023
CAD	29 833 100	CHF	19 499 391	04.12.2023
HKD	30 084 400	CHF	3 489 447	04.12.2023
AUD	17 023 700	CHF	9 786 142	04.12.2023
USD	474 923 800	CHF	430 749 238	04.12.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	12 179 262.85	2.02%
Total exposure- reducing positions	598 198 773.02	99.04%

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Global ESG Leaders Passive (CHF hedged) II

Class I-X

0.01%

Class U-X

0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	SGD 1 = CHF 0.66
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
ILS 1 = CHF 0.22	

UBS (CH) Institutional Fund – Equities Global ESG Screened Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		329 452 307.74	379 901 547.77	109 875 850.08
Class I-X	CH0595244341			
Net asset value per unit in CHF		967.22	956.59	1 094.20
Number of units outstanding		138 442.0030	397 143.0360	100 416.6890
Class I-X-dist	CH1213843217	²		
Net asset value per unit in CHF		957.47		
Number of units outstanding		204 236.2240		

¹ see Supplementary information

² Initial subscription: 11.1.2023

Performance

	Currency	2022/2023	2021/2022	2021
Class I-X	CHF	1.7%	-12.4%	-
Class I-X-dist ¹	CHF	-	-	-
Benchmark:				
MSCI World ex Switzerland ESG Screened (net div. reinv.)	CHF	1.7%	-12.3%	-

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

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	70.63
Japan	6.58
United Kingdom	3.35
France	3.13
Canada	2.85
Germany	2.26
Australia	1.81
Netherlands	1.77
Denmark	1.03
Sweden	0.83
Others	4.41
TOTAL	98.65

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	4 308 668.85	4 354 404.51
Securities		
– Shares and other equity instruments	325 079 203.58	375 277 587.62
Derivative financial instruments	-284 581.94	-105 543.69
Other assets	443 832.53	412 081.43
TOTAL fund assets	329 547 123.02	379 938 529.87
Other liabilities	-94 815.28	-36 982.10
Net fund assets	329 452 307.74	379 901 547.77

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	101 978.65	942.95
Negative interest	-4 814.82	-3 160.67
Income from securities		
– from shares and other equity instruments	5 488 499.99	4 782 220.64
– from bonus shares	193 200.69	140 287.28
Purchase of current net income on issue of units	3 801 909.33	1 169 472.17
TOTAL income	9 580 773.84	6 089 762.37
Expenses		
Interest payable	-3 532.07	-958.76
Audit expenses	-15 438.80	-15 438.80
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 I-X-dist	0.00	0.00
Other expenses	-20 713.67	-14 004.97
Payment of current net income on redemption of units	-1 240 667.64	-24 351.93
TOTAL expenses	-1 280 352.18	-54 754.46
Net income	8 300 421.66	6 035 007.91
Realized capital gains and losses	-7 771 408.27	2 271 114.66
Realized result	529 013.39	8 306 122.57
Unrealized capital gains and losses	7 777 412.13	-40 151 246.62
TOTAL result	8 306 425.52	-31 845 124.05

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	8 300 421.66	6 035 007.91
Interim distribution to investors	-3 102 348.24 ¹	0.00
Available for distribution	5 198 073.42	6 035 007.91
Less federal withholding tax	-738 349.41	-2 112 252.77
Net income retained for reinvestment	-1 371 220.33	-3 922 755.14
Result earmarked for distribution to the investor	-3 088 051.71	0.00
Balance carried forward	451.97	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	379 901 547.77	109 875 850.08
Interim accumulation	-3 102 348.24	0.00
Paid federal withholding tax	-1 073 211.22	-732 414.72
Balance of unit movements	-54 580 106.09	302 603 236.46
Total result	8 306 425.52	-31 845 124.05
Net fund assets at the end of the reporting period	329 452 307.74	379 901 547.77

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	397 143.0360	100 416.6890
Units issued	20 491.0390	301 346.6610
Units redeemed	-279 192.0720	-4 620.3140
Situation at the end of the period	138 442.0030	397 143.0360
Difference between units issued and units redeemed	-258 701.0330	296 726.3470
Class I-X-dist	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	204 236.2240	
Units redeemed	0.0000	
Situation at the end of the period	204 236.2240	
Difference between units issued and units redeemed	204 236.2240	

¹ includes the interim accumulation in 2023:

Interim distribution Class I-X-dist (Coupon no. 1 / Gross CHF 15.190 / Ex. Date 7.2.2023 / Value 9.2.2023)

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	15.237
Less federal withholding tax ¹	CHF	-5.333
Net accumulation per unit	CHF	9.904

Distribution for 2022/2023

Class I-X-dist		
(ex-date 6.2.2024)		
Accrued income per unit	CHF	15.122
For unitholders domiciled in Switzerland gross	CHF	15.120
Less federal withholding tax	CHF	-5.292
Net per unit (payable from 8.2.2024)	CHF	9.828
For unitholders not domiciled in Switzerland with bank declaration		
Net per unit (payable from 8.2.2024)	CHF	15.120

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Australia								
ANZ GROUP HLDGS LI NPV*	AUD	24 775	27 370	29 008	23 137	329 421	0.10	
APA GROUP NPV*	AUD	9 699			9 699	46 050	0.01	
ARISTOCRAT LEISURE NPV*	AUD	6 071		1 598	4 473	99 305	0.03	
ASX LTD NPV*	AUD	2 211		858	1 353	43 759	0.01	
AURIZON HOLDINGS NPV*	AUD	19 694			19 694	38 809	0.01	
BLUESCOPE STEEL NPV*	AUD	4 843	2 949	2 644	5 148	55 766	0.02	
BRAMBLES LTD NPV*	AUD	10 737			10 737	81 107	0.02	
CMNWLTH BK OF AUST NPV*	AUD	14 837	738	2 805	12 770	710 493	0.22	
COCHLEAR LTD NPV*	AUD	538	548	588	498	69 108	0.02	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	5 033	2 528	2 435	5 126	73 220	0.02	
CSL NPV*	AUD	4 077	405	718	3 764	503 923	0.15	
DEXUS NPV (STAPLED)*	AUD	10 133			10 133	37 834	0.01	
DOMINOS PIZZA ENT NPV*	AUD	642		642				
ENDEAVOUR GROUP LI NPV*	AUD	11 996			11 996	34 146	0.01	
EVOLUTION MINING NPV*	AUD	18 350		18 350				
FORTESCUE METALS G NPV*	AUD	14 198		2 733	11 465	147 316	0.04	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	14 671		2 697	11 974	143 093	0.04	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	14 714			14 714	30 691	0.01	
IDP EDUCATION LTD NPV*	AUD	2 133			2 133	26 609	0.01	
IGO LTD NPV*	AUD		4 055		4 055	22 220	0.01	
INSURANCE AUST GRP NPV*	AUD	18 529			18 529	60 535	0.02	
LEND LEASE GROUP NPV*	AUD	6 586			6 586	23 566	0.01	
MACQUARIE GP LTD NPV*	AUD	3 202	649	1 139	2 712	251 555	0.08	
MEDIBANK PRIVATE L NPV*	AUD	4 412	18 119		22 531	44 529	0.01	
MINERAL RESS LTD NPV*	AUD	1 603			1 603	53 350	0.02	
MIRVAC GROUP STAPLED SECURITIES*	AUD	5 390			5 390	5 652	0.00	
NATL AUSTRALIA BK NPV*	AUD	29 201	2 163	7 306	24 058	388 834	0.12	
NEWCREST MINING NPV*	AUD	8 095	2 361	4 168	6 288	84 600	0.03	
NTHN STAR RES LTD NPV*	AUD	8 536			8 536	57 496	0.02	
ORICA LIMITED NPV*	AUD	4 879			4 879	41 213	0.01	
PILBARA MINERALS L NPV*	AUD		17 256		17 256	36 490	0.01	
QANTAS AIRWAYS NPV*	AUD		9 580		9 580	27 103	0.01	
QBE INS GROUP NPV*	AUD	10 687	5 486	4 615	11 558	103 891	0.03	
RAMSAY HEALTH CARE NPV*	AUD	1 521			1 521	42 663	0.01	
REA GROUP LIMITED NPV*	AUD	629	416	758	287	23 765	0.01	
REECE AUSTRALIA NPV*	AUD	2 951	2 969	2 951	2 969	29 869	0.01	
RIO TINTO LIMITED NPV*	AUD	3 149		501	2 648	179 400	0.05	
SANTOS LIMITED NPV*	AUD	21 932			21 932	96 927	0.03	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	39 938			39 938	55 920	0.02	
SEEK LIMITED NPV*	AUD	3 455	2 600	2 279	3 776	44 842	0.01	
SONIC HEALTHCARE NPV*	AUD	3 476			3 476	57 582	0.02	
SOUTH32 LTD NPV*	AUD	34 741			34 741	66 459	0.02	
STOCKLAND NPV (STAPLED)*	AUD	18 991			18 991	38 737	0.01	
SUNCORP GROUP LTD NPV*	AUD	9 688			9 688	74 690	0.02	
TELSTRA GROUP LTD NPV*	AUD		33 133		33 133	72 737	0.02	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	26 627		3 610	23 017	156 761	0.05	
TREASURY WINE ESTA NPV*	AUD	5 793			5 793	40 389	0.01	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	9 305			9 305	9 115	0.00	
WESFARMERS LTD NPV*	AUD	10 761	1 379	3 459	8 681	252 700	0.08	
WESTPAC BKG CORP NPV*	AUD	29 678	4 980	5 527	29 131	345 776	0.10	
WISETECH GLOBAL LT NPV*	AUD	1 608	759	786	1 581	52 982	0.02	
WOOLWORTHS GRP LTD NPV*	AUD	10 280		1 387	8 893	180 472	0.05	
TOTAL Australia						5 493 471	1.67	
Austria								
ERSTE GROUP BK AG NPV*	EUR	3 616		1 021	2 595	84 246	0.03	
OMV AG NPV(VAR)*	EUR	1 753	904	1 624	1 033	41 098	0.01	
VERBUND AG CLASS'A NPV*	EUR	496	436		932	73 514	0.02	
VOESTALPINE AG NPV*	EUR	229			229	5 190	0.00	
TOTAL Austria						204 048	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Belgium								
ANHEUSER-BUSCH IN NPV*	EUR	8 004	653	1 535	7 122	367 409	0.11	
ELIA SYS OPERATOR NPV*	EUR	397			397	34 236	0.01	
GPE BRUXELLES LAM NPV*	EUR	889			889	59 005	0.02	
PROXIMUS SA NPV*	EUR	2 329		2 329				
SA D'ETEREN NV NPV*	EUR	240			240	32 344	0.01	
SOFINA NPV*	EUR	125			125	21 523	0.01	
SOLVAY SA NPV*	EUR	990		435	555	53 248	0.02	
UMICORE NPV*	EUR	2 229	1 314	2 734	809	17 470	0.01	
TOTAL Belgium						585 235	0.18	
Canada								
AIR CANADA VAR VTG SHS NPV*	CAD	488	2 344		2 832	31 059	0.01	
ALGONQUIN PWR&UTIL COM NPV*	CAD	4 858			4 858	22 229	0.01	
ALTAGAS LTD COM NPV*	CAD	2 236			2 236	37 759	0.01	
BRP INC SUB VTG NPV*	CAD	590	498	473	615	37 788	0.01	
CAE INC COM NPV*	CAD	2 362			2 362	44 841	0.01	
CAMECO CORP COM*	CAD	4 319		1 268	3 051	113 463	0.03	
CANADIAN UTILS LTD CL A*	CAD	1 476			1 476	28 389	0.01	
DESCARTES SYSTEMS COM NPV*	CAD		600		600	39 423	0.01	
ELEMENT FLEET MGMT COM NPV*	CAD		2 772		2 772	34 090	0.01	
EMPIRE LTD CL A*	CAD	1 530			1 530	38 113	0.01	
HYDRO ONE INC COM NPV*	CAD	3 770		1 261	2 509	59 145	0.02	
IGM FINANCIAL INC COM*	CAD	1 289		1 234	55	1 126	0.00	
IVANHOE MINES LTD COM NPV CL A**	CAD	5 700			5 700	38 188	0.01	
KEYERA CORPORATION COM NPV*	CAD	1 979			1 979	41 838	0.01	
KINROSS GOLD CORP COM NPV*	CAD	8 631			8 631	40 964	0.01	
LUNDIN MINING CORP COM*	CAD	5 329			5 329	30 252	0.01	
NORTHLAND POWER IN COM NPV*	CAD	1 895	77		1 972	25 195	0.01	
NUVEI CORPORATION SUB VOTING SHARES (CAD)*	CAD	734	1 161	1 895				
ONEX CORP SUB VTG*	CAD	157			157	7 999	0.00	
PAN AMER SILVER COM NPV*	CAD	2 008	2 496	2 677	1 827	24 265	0.01	
QUEBECOR INC CL B*	CAD	1 921		1 435	486	9 115	0.00	
RB GLOBAL INC*	CAD	786	727	1 513				
STANTEC INC COM NPV*	CAD		896		896	49 838	0.02	
TELUS CORPORATION NPV*	CAD	3 135	1 947	1 781	3 301	48 385	0.01	
TFI INTERNATIONAL COM NPV*	CAD	564			564	56 719	0.02	
TMX GROUP LTD COM NPV*	CAD	483	2 415	483	2 415	45 721	0.01	
TOROMONT INDS LTD COM*	CAD	568			568	38 873	0.01	
WEST FRASER TIMBER COM NPV*	CAD	740		477	263	16 136	0.00	
WSP GLOBAL INC COM NPV*	CAD	1 094			1 094	130 157	0.04	
TOTAL Canada						1 091 066	0.33	
China								
NXP SEMICONDUCTORS EURO.20*	USD	2 341		396	1 945	305 209	0.09	
SITC INTERNATIONAL HKD0.10*	HKD	12 000			12 000	16 804	0.01	
TOTAL China						322 013	0.10	
Denmark								
A.P. MOELLER-MAERSK SER'B'DKK1000*	DKK	50	22	40	32	48 355	0.01	
A.P. MOLLER-MAERSK 'A'DKK1000*	DKK	34			34	50 391	0.02	
CHR. HANSEN HLDG DKK10*	DKK	827			827	51 213	0.02	
DANSKE BANK A/S DKK10*	DKK	7 059		1 768	5 291	112 683	0.03	
DSV PANALPINA A/S DKK1*	DKK	1 762		422	1 340	181 676	0.06	
GENMAB AS DKK1*	DKK	545		107	438	112 332	0.03	
GN STORE NORD DKK4*	DKK	1 089		1 089				
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	1 958			1 958	79 892	0.02	
ORSTED A/S DKK10*	DKK	1 535			1 535	67 222	0.02	
PANDORA A/S DKK1*	DKK	670			670	68 923	0.02	
ROCKWOOL INTL SER'B'DKK10*	DKK	118		118				
TOTAL Denmark						772 686	0.23	
Finland								
KESKO OYJ EUR2 SER'B**	EUR	2 105			2 105	32 327	0.01	
KONE CORPORATION NPV ORD 'B**	EUR	2 832	718	1 068	2 482	97 625	0.03	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	3 504			3 504	37 885	0.01	
TOTAL Finland						167 837	0.05	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
France								
ACCOR EUR3*	EUR	1 980			1 980	57 272	0.02	
ADP EUR3*	EUR	334			334	33 992	0.01	
AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)*	EUR	4 262	475	650	4 087	635 625	0.19	
ALSTOM EUR7.00*	EUR	3 661	23	1 394	2 290	28 086	0.01	
AMUNDI EUR2.5 (AIW)*	EUR	584			584	27 650	0.01	
ARKEMA EUR10*	EUR	389			389	33 071	0.01	
AXA EUR2.29*	EUR	17 074		2 993	14 081	378 646	0.11	
BIOMERIEUX NPV (POST SPLIT)*	EUR	388			388	33 777	0.01	
BNP PARIBAS EUR2*	EUR	10 170		2 326	7 844	409 636	0.12	
BOLLORE EURO.16*	EUR	8 640		8 640				
BOUYGUES EUR1*	EUR	1 680			1 680	53 668	0.02	
BUREAU VERITAS EURO.12*	EUR	1 882			1 882	38 904	0.01	
CAPGEMINI EUR8*	EUR	1 430		231	1 199	192 032	0.06	
CARREFOUR EUR2.50*	EUR	5 536		1 816	3 720	59 329	0.02	
CIE DE ST-GOBAIN EUR4*	EUR	4 653		1 081	3 572	176 610	0.05	
COVIVIO EUR3*	EUR	533	44		577	22 423	0.01	
CREDIT AGRICOLE SA EUR3*	EUR	11 637		2 959	8 678	94 979	0.03	
DANONE EURO.25*	EUR	5 322		5 322				
EDENRED EUR2*	EUR	2 383		560	1 823	88 100	0.03	
EDF EURO.5*	EUR	5 007		5 007				
EFFAGE EUR4*	EUR	528			528	43 527	0.01	
ENGIE EUR1*	EUR	14 542	2 485	2 239	14 788	213 431	0.06	
ESSILORLUXOTTICA EURO.18*	EUR	2 624	42	474	2 192	359 800	0.11	
EURAZEO NPV*	EUR	148			148	7 567	0.00	
GETLINK SE EURO.40*	EUR	3 150			3 150	46 163	0.01	
HERMES INTL NPV*	EUR	259	23	46	236	399 453	0.12	
IPSEN EUR1*	EUR	515		282	233	24 990	0.01	
KERING EUR4*	EUR	630		73	557	205 315	0.06	
KLEPIERRE EUR1.40*	EUR	1 754			1 754	38 637	0.01	
L'OREAL EURO.20*	EUR	1 976	101	276	1 801	686 299	0.21	
LEGRAND SA EUR4*	EUR	2 102			2 102	164 749	0.05	
LVMH MOET HENNESSY EURO.30*	EUR	2 340	119	379	2 080	1 349 539	0.41	
ORANGE EUR4*	EUR	15 440			15 440	165 007	0.05	
PERNOD RICARD EUR1.55*	EUR	1 879		332	1 547	249 256	0.08	
PUBLICIS GROUPE SA EURO.40*	EUR	2 078			2 078	143 359	0.04	
REMY COINTREAU EUR1.60*	EUR	211			211	21 748	0.01	
RENAULT SA EUR3.81*	EUR	1 349			1 349	42 887	0.01	
SANOFI EUR2*	EUR	9 634	763	1 601	8 796	725 114	0.22	
SARTORIUS STEDIM B EURO.20 (POST SUBD)*	EUR	169			169	28 701	0.01	
SCHNEIDER ELECTRIC EUR8*	EUR	4 524	547	803	4 268	595 213	0.18	
SEB SA EUR1*	EUR	303			303	27 150	0.01	
SOC GENERALE EUR1.25*	EUR	6 514			6 514	132 494	0.04	
SODEXO EUR4*	EUR	591			591	56 781	0.02	
STMICROELECTRONICS EUR1.04*	EUR	5 448			5 448	188 555	0.06	
TELEPERFORMANCE EUR2.50*	EUR	485		207	278	28 921	0.01	
TOTALENERGIES SE EUR2.5*	EUR	20 418	1 629	4 832	17 215	1 046 561	0.32	
UBISOFT ENTERTAIN EURO.31*	EUR	801		801				
VALEO EUR1 (POST SUBD)*	EUR	2 922		1 923	999	11 954	0.00	
VEOLIA ENVIRONNEME EUR5*	EUR	5 309			5 309	131 910	0.04	
VINCI EUR2.50*	EUR	4 385	376	788	3 973	399 293	0.12	
VIVENDI SA EUR5.50*	EUR	4 702			4 702	38 246	0.01	
WORLDLINE EURO.68*	EUR	1 505			1 505	17 343	0.01	
TOTAL France						9 953 764	3.02	
Germany								
AROUNDTOWN SA EURO.01*	EUR	7 826		7 826				
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	2 603	414	495	2 522	212 588	0.06	
BECHTLE AG NPV*	EUR	790			790	31 977	0.01	
BEIERSDORF AG NPV*	EUR	1 077		306	771	92 001	0.03	
CARL ZEISS MEDITEC NPV*	EUR	314			314	24 689	0.01	
COMMERZBANK AG NPV*	EUR	12 928		3 886	9 042	88 282	0.03	
CONTINENTAL AG ORD NPV*	EUR	810			810	47 871	0.01	
COVESTRO AG NPV*	EUR	2 095		688	1 407	64 558	0.02	
FRESENIUS MED CARE NPV*	EUR	2 085		862	1 223	36 846	0.01	
FRESENIUS SE & CO. KGAA NPV*	EUR	4 113		1 192	2 921	68 109	0.02	
GEA GROUP AG NPV*	EUR	1 243			1 243	38 536	0.01	
HEIDELBERGCEMENT NPV*	EUR	1 777		542	1 235	81 353	0.02	
HELLOFRESH SE NPV*	EUR	1 091			1 091	21 577	0.01	
HENKEL AG & CO KGAA*	EUR	643			643	36 901	0.01	
KION GROUP AG NPV*	EUR	576		576				

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
Germany								
KNORR BREMSE AG NPV*	EUR	504			504	25 472	0.01	
MERCK KGAA NPV*	EUR	1 035	203	321	917	125 565	0.04	
NEMETSCHEK SE ORD NPV*	EUR	647		494	153	10 361	0.00	
PUMA SE NPV*	EUR	837			837	42 913	0.01	
RATIONAL AG NPV*	EUR	55	56	51	60	31 022	0.01	
RHEINMETALL AG NPV*	EUR	337			337	87 655	0.03	
SAP AG ORD NPV*	EUR	8 966	678	1 441	8 203	1 000 061	0.30	
SYMRISE AG NPV (BR)*	EUR	1 248		304	944	87 355	0.03	
VOLKSWAGEN AG ORD NPV*	EUR	174		174				
WACKER CHEMIE AG NPV(BR)*	EUR		266		266	29 553	0.01	
ZALANDO SE NPV*	EUR	1 414	2 086	1 040	2 460	52 036	0.02	
TOTAL Germany						2 337 281	0.71	
Hong Kong								
AIA GROUP LTD NPV*	HKD	105 200		14 600	90 600	714 959	0.22	
BOC HONG KONG HLDG HKD5*	HKD	22 500			22 500	54 170	0.02	
CHOW TAI FOOK JEWELRY HKD1*	HKD	27 200		27 200				
CK ASSET HOLDINGS HKD1*	HKD	14 500			14 500	65 940	0.02	
CK HUTCHISON HLDGS HKD1.0*	HKD	18 500			18 500	85 098	0.03	
CK INFRASTRUCTURE HKD1*	HKD	6 000		6 000				
GALAXY ENTERTAINMENT HKD0.10*	HKD	17 000	6 000	6 000	17 000	86 701	0.03	
HANG LUNG PROP HKD1*	HKD	18 000			18 000	21 605	0.01	
HANG SENG BANK HKD5*	HKD	5 300			5 300	55 262	0.02	
HENDERSON LAND DEV HKD2*	HKD	16 000			16 000	37 962	0.01	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	33 000			33 000	31 089	0.01	
HONG KONG EXCHANGE HKD1*	HKD	10 100	900	2 000	9 000	287 858	0.09	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	11 800			11 800	34 041	0.01	
HONGKONG&CHINA GAS HKD0.25*	HKD	60 950			60 950	38 634	0.01	
MTR CORP HKD1*	HKD	2 000	7 500		9 500	32 319	0.01	
SINO LAND CO HKD1*	HKD	36 000	2 335		38 335	34 822	0.01	
SUN HUNG KAI PROP NPV*	HKD	14 000		2 500	11 500	107 470	0.03	
SWIRE PACIFIC 'A' HKD0.60*	HKD	1 500			1 500	8 740	0.00	
SWIRE PROPERTIES LTD HKD1*	HKD	16 800			16 800	29 583	0.01	
TECHTRONIC INDUSTRY HKD0.1*	HKD	12 000			12 000	99 512	0.03	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	20 105	4 759	5 600	19 264	80 435	0.02	
WH GROUP LTD USD0.0001*	HKD	82 598			82 598	44 863	0.01	
WHARF REAL ESTATE HKD0.1*	HKD	14 000			14 000	44 534	0.01	
XINYI GLASS HLDGS HKD0.1*	HKD	17 000	322		17 322	18 112	0.01	
TOTAL Hong Kong						2 013 708	0.61	
Ireland								
BANK OF IRELAND GR EUR1*	EUR		8 561		8 561	69 586	0.02	
DCC ORD EURO.25*	GBP	746			746	37 607	0.01	
FLUTTER ENTERTAINMENT ORD EURO.09*	EUR	960	270		1 230	175 049	0.05	
KERRY GROUP 'A' ORD EURO.125(DUBLIN LIST)*	EUR	753	444		1 197	83 916	0.03	
TOTAL Ireland						366 158	0.11	
Israel								
AZRIELI GROUP ILS0.01*	ILS	527		527				
BANK HAPOLIM B.M. ILS1*	ILS	11 821			11 821	76 769	0.02	
BEZEQ ISRAEL TELCOM ILS1*	ILS	21 514		21 514				
BK LEUMI LE ISRAEL ILS1*	ILS	13 506			13 506	78 962	0.02	
CHECK POINT SOFTWARE ORD ILS0.01*	USD	991		297	694	84 789	0.03	
CYBER-ARK SOFTWARE COM ILS0.01*	USD	352			352	52 420	0.02	
ELBIT SYSTEMS LTD ILS1*	ILS	185			185	31 224	0.01	
FIRST INTER BK ISR ILS0.05*	ILS		983	983				
ICL GROUP LTD ILS1*	ILS	5 114			5 114	22 548	0.01	
ISRAEL DISCOUNT BK ILS0.10 SER'A*	ILS	8 266			8 266	33 005	0.01	
NICE SYSTEMS ILS1*	ILS	589		214	375	52 689	0.02	
SOLAREDGE TECHNOLOGY USD0.0001*	USD	459			459	31 725	0.01	
TOWER SEMICONDUCTOR ORD ILS1*	ILS	844		844				
WIX.COM LTD COM ILS0.01*	USD	382			382	27 776	0.01	
TOTAL Israel						491 909	0.15	
Italy								
AMPLIFON EURO.02*	EUR	1 058			1 058	27 112	0.01	
ASSIC GENERALI SPA EUR1*	EUR	10 229		1 738	8 491	153 103	0.05	
DIASORIN SPA EUR1*	EUR	287		287				

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		Quantity/ Nominal	Purchases ¹		Quantity/ Nominal				
FINCOBANK SPA EURO.33*	EUR	4 036			4 036		43 152	0.01	
INFRASTRUTTURE WIR NPV*	EUR	938			938		9 312	0.00	
POSTE ITALIANE SPA NPV*	EUR	4 466			4 466		40 124	0.01	
TELECOM ITALIA SPA EURO.55*	EUR	94 514	121 703	94 514	121 703		28 577	0.01	
TOTAL Italy							301 379	0.09	
Japan									
ADVANTEST CORP NPV*	JPY	1 400	5 600	1 400	5 600		128 379	0.04	
AISIN CORPORATION NPV*	JPY	1 900			1 900		59 393	0.02	
ASAHI INTECC CO LT NPV*	JPY	2 600	1 900	1 900	2 600		39 239	0.01	
AZBIL CORP NPV*	JPY	1 200			1 200		31 829	0.01	
BANDAI NAMCO HLDGS NPV*	JPY	1 800	5 400	1 800	5 400		100 690	0.03	
BAYCURRENT CONSULT NPV*	JPY		1 100		1 100		24 847	0.01	
CAPCOM CO LTD NPV*	JPY	1 900		900	1 000		29 078	0.01	
CENTRAL JAPAN RLWY NPV*	JPY	1 000	5 000	1 000	5 000		102 035	0.03	
CHIBA BANK NPV*	JPY	1 900			1 900		12 782	0.00	
CHUGAI PHARM CO NPV*	JPY	6 000	1 300	2 500	4 800		128 643	0.04	
CONCORDIA FINANZIA NPV*	JPY		9 000		9 000		37 668	0.01	
CYBER AGENT NPV*	JPY	4 200			4 200		19 931	0.01	
DAIICHI LIFE HOLD NPV*	JPY	8 700		1 900	6 800		129 778	0.04	
DAIFUKU CO LTD NPV*	JPY	800	2 400	800	2 400		35 572	0.01	
DAIICHI SANKYO COM NPV*	JPY	14 300	2 500	2 700	14 100		326 882	0.10	
DAIKIN INDUSTRIES NPV*	JPY	2 200	200	400	2 000		259 954	0.08	
DAITO TRUST CONST NPV*	JPY	500			500		48 524	0.01	
DAIWA HOUSE INDS NPV*	JPY	5 500			5 500		136 398	0.04	
DAIWA HOUSE REIT I REIT*	JPY	21	17	16	22		35 377	0.01	
DISCO CORPORATION NPV*	JPY	300	900	600	600		94 301	0.03	
EISAI CO NPV*	JPY	1 700	600	700	1 600		76 542	0.02	
FANUC CORP NPV*	JPY	1 500	9 900	4 300	7 100		155 854	0.05	
FAST RETAILING CO NPV*	JPY	500	1 500	700	1 300		257 947	0.08	
FUJII ELECTRIC CO L NPV*	JPY	300			300		10 236	0.00	
GLP J-REIT REIT*	JPY	41			41		33 384	0.01	
GMO PAYMENT GATEWA NPV*	JPY	500			500		17 985	0.01	
HANKYU HANSHIN HLD NPV*	JPY	2 200			2 200		62 491	0.02	
HIKARI TSUSHIN INC NPV*	JPY	100			100		12 992	0.00	
HIROSE ELECTRIC NPV*	JPY	300			300		30 556	0.01	
HOSHIZAKI CORPORAT NPV*	JPY	1 200			1 200		34 959	0.01	
HULIC CO LTD NPV*	JPY	1 200			1 200		9 929	0.00	
IBIDEN CO LTD NPV*	JPY	1 200			1 200		45 725	0.01	
IDEMITSU KOSAN CO LTD*	JPY	1 900		1 900					
ISUZU MOTORS NPV*	JPY	4 900	3 100	3 000	5 000		49 891	0.02	
ITO EN LTD NPV*	JPY	900		900					
ITOCHU TECHNO-SOLU NPV*	JPY	400		400					
JAPAN EXCHANGE GP NPV*	JPY	3 800	2 300	2 200	3 900		69 475	0.02	
JAPAN POST INSURAN NPV*	JPY	2 800		2 200	600		10 443	0.00	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	11			11		37 082	0.01	
JSR CORP NPV*	JPY	1 900	1 400	1 600	1 700		41 056	0.01	
KAJIMA CORP NPV*	JPY	4 300		2 600	1 700		25 324	0.01	
KAKAKU.COM. INC NPV*	JPY	2 000		2 000					
KAO CORP NPV*	JPY	4 600		900	3 700		122 152	0.04	
KAWASAKI KISEN KAI NPV*	JPY		1 600		1 600		49 448	0.02	
KEIO CORPORATION NPV*	JPY	1 300			1 300		34 919	0.01	
KEISEI ELEC RY CO NPV*	JPY	300			300		10 198	0.00	
KIKKOMAN CORP NPV*	JPY	1 000			1 000		51 204	0.02	
KINTETSU GROUP HOL NPV*	JPY	1 600			1 600		40 756	0.01	
KIRIN HOLDINGS CO LTD NPV*	JPY	6 500			6 500		82 786	0.03	
KOBAYASHI PHARMACE NPV*	JPY	600			600		22 426	0.01	
KOBE BUSSAN CO LTD NPV*	JPY	1 400			1 400		31 489	0.01	
KOEI TECMO HOLDING NPV*	JPY	2 400		2 000	400		4 721	0.00	
KOITO MFG CO LTD NPV*	JPY	2 400	2 000	1 900	2 500		33 644	0.01	
KOMATSU NPV*	JPY	8 000		1 500	6 500		135 262	0.04	
KOSE CORPORATION NPV*	JPY	500		300	200		11 906	0.00	
KURITA WATER INDS NPV*	JPY	1 000			1 000		27 269	0.01	
LASERTEC CORP NPV*	JPY	800	200	500	500		75 730	0.02	
M3 INC NPV*	JPY	3 900			3 900		54 230	0.02	
MAKITA CORP NPV*	JPY	1 700			1 700		39 442	0.01	
MATSUMOTOKIYOSHI H NPV*	JPY		3 600	900	2 700		42 801	0.01	
MCDONALD'S HOLDING NPV*	JPY	800			800		28 315	0.01	
MEIJI HOLDINGS CO NPV*	JPY	1 000	2 000	1 000	2 000		44 684	0.01	
MINEBEA MITSUMI INC*	JPY	2 800			2 800		39 195	0.01	
MISUMI GROUP INC NPV*	JPY	2 100			2 100		28 513	0.01	
mitsubishi HC CAPI NPV*	JPY		6 200		6 200		36 843	0.01	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
mitsui chemicals npv*	JPY	1 700			1 700	38 441	0.01	
mitsui fudosan co npv*	JPY	6 700	2 500	2 500	6 700	130 728	0.04	
monotaro co.ltd npv*	JPY	2 500	2 800	2 400	2 900	20 920	0.01	
nidec corporation npv*	JPY	4 000		700	3 300	107 499	0.03	
nihon m&a center i npv*	JPY	4 000		4 000				
nippon building fd reit*	JPY	13			13	47 418	0.01	
nippon paint hldgs npv*	JPY	5 800			5 800	35 097	0.01	
nippon sanso holdi npv*	JPY	2 200			2 200	49 853	0.02	
nippon shinyaku co npv*	JPY	600		600				
nippon steel corp npv*	JPY	8 300		2 200	6 100	118 471	0.04	
nisshan chemical co npv*	JPY	1 000			1 000	36 626	0.01	
nisshin seifun grp npv*	JPY	900		900				
nisshin foods hldg npv*	JPY	700		400	300	23 706	0.01	
nitori holdings co ltd*	JPY	600			600	59 166	0.02	
nitto denko corp npv*	JPY	1 000			1 000	58 186	0.02	
nomura real estate holdings inc*	JPY	400			400	8 425	0.00	
obayashi corp npv*	JPY	7 600			7 600	58 822	0.02	
obic co ltd npv*	JPY	500			500	66 836	0.02	
odakyu elec rlwy npv*	JPY	2 800			2 800	36 023	0.01	
oji holdings co npv*	JPY	8 600			8 600	33 250	0.01	
olympus corp npv*	JPY	9 900			9 900	118 921	0.04	
ono pharmaceutical npv*	JPY	3 500			3 500	54 714	0.02	
open house co ltd npv*	JPY	900			900	26 652	0.01	
oracle corp japan npv*	JPY	100			100	6 412	0.00	
oriental land co npv*	JPY	1 600	10 800	4 000	8 400	245 165	0.07	
pan pacific international holdings corp*	JPY	3 500			3 500	61 129	0.02	
persol holdings co npv*	JPY	2 600	27 800	4 400	26 000	35 044	0.01	
rakuten group inc npv*	JPY	6 300	9 900		16 200	54 203	0.02	
recruit hldgs co l npv*	JPY	12 200	1 100	1 500	11 800	307 242	0.09	
sbi holdings inc npv*	JPY	2 400			2 400	46 539	0.01	
sck corp*	JPY	2 700		2 300	400	6 174	0.00	
secom co npv*	JPY	1 800			1 800	113 031	0.03	
sekisui house npv*	JPY	5 200			5 200	91 836	0.03	
sharp corp npv*	JPY	600			600	3 388	0.00	
shimano inc npv*	JPY	700			700	90 668	0.03	
shimizu corp npv*	JPY	1 400			1 400	9 010	0.00	
shin-etsu chemical npv*	JPY	3 200	16 000	5 500	13 700	367 827	0.11	
shionogi & co npv*	JPY	2 600		800	1 800	75 574	0.02	
shiseido co ltd npv*	JPY	3 700		700	3 000	85 846	0.03	
smc corp npv*	JPY	500		100	400	165 082	0.05	
square-enix holdin npv*	JPY	900			900	27 041	0.01	
sumitomo metal mng npv*	JPY	2 100			2 100	53 202	0.02	
suntory beverage & npv*	JPY	1 300			1 300	34 981	0.01	
suzuki motor corp npv*	JPY	2 700	1 200	1 200	2 700	93 843	0.03	
sysmex corp npv*	JPY	1 100	600	800	900	38 685	0.01	
t&d holdings inc npv*	JPY	4 700			4 700	75 479	0.02	
taisei corp npv*	JPY	2 800		1 000	1 800	55 153	0.02	
terumo corp npv*	JPY	5 800	1 400	1 200	6 000	147 536	0.04	
tis inc. npv*	JPY	2 300			2 300	44 296	0.01	
toibu railway co npv*	JPY	2 100			2 100	45 732	0.01	
toho co ltd npv*	JPY	1 200			1 200	36 999	0.01	
tokyo gas co npv*	JPY	3 600			3 600	73 097	0.02	
tokyu corp npv*	JPY	4 500			4 500	45 970	0.01	
toray inds inc npv*	JPY	10 800	7 100	6 400	11 500	50 087	0.02	
tosoh corp npv*	JPY	700			700	7 729	0.00	
toto ltd npv*	JPY	1 300			1 300	28 302	0.01	
toyota industries npv*	JPY	1 100			1 100	73 074	0.02	
toyota tsusho corp npv*	JPY	1 500			1 500	71 262	0.02	
uss co ltd npv*	JPY	2 700		2 200	500	7 891	0.00	
welcia holdings co npv*	JPY	300			300	4 506	0.00	
yakult honsha co npv*	JPY	1 100	2 200	1 100	2 200	47 024	0.01	
yamaha corp npv*	JPY	1 100			1 100	26 301	0.01	
yamato holdings co npv*	JPY	3 000		2 100	900	13 542	0.00	
zensho holdings co ltd npv*	JPY		800		800	38 098	0.01	
zozo inc npv*	JPY	1 700		1 700				
TOTAL Japan						7 844 857	2.38	
Macau								
sands china ltd usdo.01 reg's*	HKD	19 200			19 200	46 895	0.01	
TOTAL Macau						46 895	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Netherlands								
AERCAP HOLDINGS EURO.01*	USD	834	762	645	951	53 762	0.02	
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	1 813	481	1 010	1 284	78 133	0.02	
ARGEN X NV EURO.10*	EUR	442	104	91	455	194 371	0.06	
ASM INTL NV EURO.04*	EUR	461	98	207	352	131 545	0.04	
ASR NEDERLAND N.V. EURO.16*	EUR		1 358		1 358	45 981	0.01	
EURONEXT EUR1.60*	EUR	885			885	56 016	0.02	
EXOR NV EURO.01*	EUR	1 240		420	820	63 844	0.02	
HEINEKEN HOLDING EUR1.6*	EUR	684	667		1 351	93 308	0.03	
HEINEKEN NV EUR1.60*	EUR	2 485	420	853	2 052	167 265	0.05	
IMCD NV EURO.16*	EUR	699		242	457	49 894	0.02	
ING GROEP N.V. EURO.01*	EUR	33 798	2 799	9 258	27 339	316 312	0.10	
JUST EAT TAKEAWAY EURO.04*	EUR	1 179		1 179				
KON KPN NV EURO.04*	EUR	33 697		9 922	23 775	72 611	0.02	
KONINKLIJKE AHOLD EURO.01*	EUR	8 209	1 300	1 695	7 814	210 461	0.06	
KONINKLIJKE PHILIPS NV EURO.20*	EUR	7 566		7 566				
OCI N.V. EURO.02*	EUR	1 141			1 141	24 157	0.01	
RANDSTAD N.V. EURO.10*	EUR	1 083			1 083	50 880	0.02	
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	1 058			1 058	47 487	0.01	
WOLTERS KLUWER EURO.12*	EUR	2 237	389	713	1 913	222 843	0.07	
TOTAL Netherlands						1 878 872	0.57	
New Zealand								
AUCKLAND INTL NPV*	NZD	11 101	68		11 169	43 395	0.01	
EBO'S GROUP LIMITED NPV(POST RECON)*	NZD		1 469		1 469	27 208	0.01	
FISHER & PAYKEL HE NPV*	NZD	6 245	106	2 135	4 216	46 441	0.01	
MERCURY NZ LTD NPV*	NZD	2 329			2 329	7 274	0.00	
MERIDIAN ENERGY LT NPV*	NZD	14 390			14 390	36 790	0.01	
SPARK NEW ZEALAND NPV*	NZD	19 788			19 788	52 058	0.02	
XERO LIMITED NPV*	AUD	1 045			1 045	64 241	0.02	
TOTAL New Zealand						277 406	0.08	
Norway								
GJENSIDIGE FORSIKR NOK2*	NOK	1 890			1 890	25 758	0.01	
KONGSBERG GRUPPEN NOK5*	NOK	1 077			1 077	40 006	0.01	
ORKLA ASA NOK1.25*	NOK	5 816			5 816	36 452	0.01	
SALMAR ASA NOK0.25*	NOK	551			551	23 735	0.01	
YARA INTERNATIONAL NOK1.7*	NOK	1 654	970	911	1 713	50 933	0.02	
TOTAL Norway						176 883	0.05	
Portugal								
EDP RENOVAVEIS SA EUR5*	EUR	2 673	2 648	1 674	3 647	53 289	0.02	
TOTAL Portugal						53 289	0.02	
Singapore								
CITY DEVELOPMENTS SGD0.50*	SGD	2 000			2 000	8 396	0.00	
DBS GROUP HLDGS SGD1*	SGD	15 900	1 600	2 200	15 300	333 853	0.10	
KEPPEL CORP NPV*	SGD	15 600			15 600	64 349	0.02	
OVERSEA-CHINESE BK NPV*	SGD	31 391		3 900	27 491	231 547	0.07	
SEBICORP MARINE NPV*	SGD		668 327	297 727	370 600	27 571	0.01	
SINGAPORE AIRLINES NPV*	SGD	13 100			13 100	53 167	0.02	
SINGAPORE EXCHANGE SGD0.01*	SGD	8 200		5 000	3 200	20 129	0.01	
SINGAPORE TECH ENG NPV*	SGD	13 600			13 600	33 967	0.01	
UOL GROUP LIMITED SGD1*	SGD	8 600			8 600	33 704	0.01	
UTD Q/S BANK SGD1*	SGD	11 100		2 000	9 100	163 326	0.05	
VENTURE CORP LTD SGD0.25*	SGD	3 700		3 700				
WILMAR INTERNATIONAL LTD*	SGD	16 100		16 100				
TOTAL Singapore						970 010	0.29	
Spain								
ACCIONA SA EUR1*	EUR	203			203	23 237	0.01	
ACS ACTIVIDADES CO EURO.5*	EUR	1 964	132		2 096	68 893	0.02	
AENA SME S.A. EUR10*	EUR	768		248	520	68 402	0.02	
AMADEUS IT GROUP EURO.01*	EUR	3 699		518	3 181	164 683	0.05	
CAIXABANK SA EUR1*	EUR	38 928		9 863	29 065	107 220	0.03	
CELLNEX TELECOM SA EURO.25*	EUR	4 182	1 078	1 068	4 192	111 778	0.03	
ENAGAS SA EUR1.50*	EUR	2 012			2 012	30 569	0.01	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
ENDESA SA EUR1.2*	EUR	600	2 025		2 625	44 857	0.01	
GRIFOLS SA EURO.25 (CLASS A) POST SUBD*	EUR	2 540			2 540	25 862	0.01	
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	52 306	2 137	6 321	48 122	486 041	0.15	
INDITEX EURO.03 (POST SUBD)*	EUR	8 995		1 049	7 946	248 794	0.08	
NATURGY ENERGY GRO EUR1*	EUR	455			455	11 686	0.00	
RED ELECTRICA CORP EURO.5*	EUR	2 408			2 408	34 061	0.01	
REPSOL SA EUR1*	EUR	12 044		2 534	9 510	126 470	0.04	
TELEFONICA SA EUR1*	EUR	44 449		8 228	36 221	127 033	0.04	
TOTAL Spain						1 679 587	0.51	
Sweden								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	9 813		1 748	8 065	156 019	0.05	
ESSITY AB SER'B'NPV*	SEK	5 379		1 202	4 177	86 521	0.03	
HUSQVARNA AB SER'B'NPV*	SEK	3 516			3 516	20 649	0.01	
INDUSTRIVARDEN AB SER'C'NPV*	SEK	1 552			1 552	36 307	0.01	
INDUSTRIVARDEN AB SER'A'NPV*	SEK	1 866		1 402	464	10 892	0.00	
INDUTRADE AB NPV*	SEK	1 825			1 825	29 307	0.01	
LATOUR INVESTMENT SER'B'NPV (POST SPLIT)*	SEK	1 505			1 505	23 629	0.01	
LUNDBERGFÖRETAGEN SER'B'NPV*	SEK	175	1 186	887	474	17 555	0.01	
SAAB AB SER'B'NPV*	SEK		671		671	31 263	0.01	
SAGAX AB NPV B*	SEK	1 641			1 641	26 933	0.01	
SECURITAS SER'B'NPV*	SEK	5 770		4 288	1 482	10 775	0.00	
SKANSKA AB SER'B'NPV*	SEK	2 819			2 819	38 426	0.01	
SVENSKA CELLULOSA SER'B'NPV*	SEK	4 329	2 990	2 570	4 749	59 164	0.02	
SVENSKA HANDELSBKN SER'A'NPV (P/S)*	SEK	13 526		4 264	9 262	71 670	0.02	
SWEDISH ORPHAN BIOVITRUM AB NPV*	SEK	1 882	66	1 414	534	9 978	0.00	
TELIA COMPANY AB NPV*	SEK	28 885		13 687	15 198	29 227	0.01	
VOLVO AB SER'A'NPV (POST SPLIT)*	SEK	485			485	8 825	0.00	
TOTAL Sweden						667 141	0.20	
United Kingdom								
3I GROUP ORD GBPO.738636*	GBP	9 270		2 170	7 100	151 675	0.05	
ASTRAZENECA ORD USD0.25*	USD	456			456	50 943	0.02	
ASTRAZENECA ORD USD0.25*	GBP	12 615	933	2 081	11 467	1 297 959	0.39	
AVEVA GROUP ORD GBPO.035556*	GBP	1 150		1 150				
BARRATT DEVEL ORD GBPO.10*	GBP	9 275			9 275	42 393	0.01	
BRITISH LAND CO PLC REIT*	GBP	6 702		6 702				
BT GROUP ORD GBPO.05*	GBP	76 245		24 205	52 040	64 795	0.02	
COCA-COLA EUROPACI COM EURO.01*	USD	2 181		687	1 494	79 551	0.02	
HALMA ORD GBPO.10*	GBP	2 841			2 841	57 883	0.02	
HIKMA PHARMACEUTIC ORD GBPO.10*	GBP	1 654			1 654	34 731	0.01	
INFORMA PLC (GB) ORD GBPO.001*	GBP	10 219			10 219	80 303	0.02	
JOHNSON MATTHEY ORD GBP1.109245*	GBP	1 757			1 757	28 987	0.01	
KINGFISHER ORD GBPO.157142857*	GBP	13 738			13 738	31 828	0.01	
LAND SECURITIES GP ORD GBPO.106666666*	GBP	5 844			5 844	36 721	0.01	
LIBERTY GLOBAL INC USD0.01 A*	USD	1 678		1 678				
LLOYDS BANKING GP ORD GBPO.1*	GBP	592 810		96 165	496 645	219 049	0.07	
NATIONAL GRID ORD GBPO.12431289*	GBP	27 254	3 250	2 519	27 985	302 425	0.09	
OCADO GROUP PLC ORD GBPO.02*	GBP	3 372			3 372	17 326	0.01	
RECKITT BENCK GRP ORD GBPO.10*	GBP	5 687	1 029	871	5 845	355 134	0.11	
RELX PLC GBPO.1444*	GBP	15 110	1 352	2 285	14 177	449 004	0.14	
RENTOKIL INITIAL ORD GBPO.01*	GBP	11 908	11 782	5 443	18 247	83 986	0.03	
ROLLS-ROYCE HLDGS ORD GBPO.20*	GBP	93 190		31 919	61 271	145 743	0.04	
SAGE GROUP GBPO.01051948*	GBP	7 720			7 720	82 746	0.03	
SEVERN TRENT ORD GBPO.9789*	GBP	2 333		968	1 365	40 036	0.01	
SMITHS GROUP ORD GBPO.375*	GBP	3 051			3 051	54 362	0.02	
SPIRAX-SARCO ENG ORD GBPO.269230769*	GBP	890		352	538	48 670	0.01	
SSE PLC ORD GBPO.50*	GBP	8 939	153	1 540	7 552	136 187	0.04	
ST JAMES'S PLACE ORD GBPO.15*	GBP	4 173			4 173	29 474	0.01	
UNITED UTILITIES G ORD GBPO.05*	GBP	5 647			5 647	66 289	0.02	
WHITBREAD ORD GBPO.76797385*	GBP	1 859		873	986	36 237	0.01	
WPP PLC ORD GBPO.10*	GBP	11 333		3 313	8 020	62 580	0.02	
TOTAL United Kingdom						4 087 018	1.24	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United States of America								
3M CO COM*	USD	4 874		750	4 124	341 340	0.10	
AECOM TECHNOLOGY C COM STK USD0.01*	USD		900		900	62 698	0.02	
AFLAC INC COM USD0.10*	USD	5 266	460	1 116	4 610	327 697	0.10	
AKAMAI TECHNOLOGIES INC COM*	USD	1 521		375	1 146	107 765	0.03	
ALBEMARLE CORP COM USD0.01*	USD	970			970	111 915	0.03	
ALCOA CORP COM USD0.01*	USD	1 600		1 600				
ALIGN TECHNOLOGY INC COM*	USD	623			623	104 655	0.03	
ALNYLAM PHARMACEUTICALS INC COM*	USD	1 030	197	174	1 053	145 467	0.04	
ALPHABET INC CAP STK USD0.001 CL C*	USD	48 279	2 515	10 222	40 572	4 626 395	1.40	
AMERICAN HOMES 4 R COM USD0.01*	USD	3 100	1 099	2 268	1 931	57 534	0.02	
AMERICAN WATER WOR COM STK USD0.01*	USD	1 483			1 483	158 781	0.05	
ANSYS INC COM*	USD	712			712	180 300	0.05	
ARISTA NETWORKS IN COM USD0.0001*	USD	1 891	636	482	2 045	372 899	0.11	
ARROW ELECTRS INC COM*	USD	679		307	372	38 394	0.01	
AXON ENTERPRISE I COM USD0.00001*	USD		500		500	93 048	0.03	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	7 827	2 702	3 096	7 433	232 831	0.07	
BERKLEY(WR)CORP COM USD0.20*	USD	1 581			1 581	97 003	0.03	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	11 118	988	2 239	9 867	3 064 960	0.93	
BIO RAD LABS INC CL A*	USD	171			171	42 839	0.01	
BIO-TECHNE CORP COM USD0.01*	USD	316	1 264	316	1 264	62 841	0.02	
BIOMARIN PHARMA COM USD0.001*	USD	1 709		404	1 305	96 731	0.03	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	1 050		1 050				
BLACKROCK INC COM STK USD0.01*	USD	1 351		216	1 135	632 428	0.19	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	931	426	342	1 015	110 779	0.03	
BOSTON PPTY INC COM USD0.01*	USD	1 308			1 308	63 767	0.02	
BOSTON SCIENTIFIC COM USD0.01*	USD	12 749	1 479	2 911	11 317	527 208	0.16	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	809			809	125 630	0.04	
BROWN & BROWN INC COM*	USD	2 580		915	1 665	105 187	0.03	
BROWN FORMAN CORP CL B*	USD	2 723	602	566	2 759	141 008	0.04	
BUILDERS 1ST SRCE COM USD0.01*	USD		1 000		1 000	98 759	0.03	
CABLE ONE INC COM USD1 'WI'*	USD	6		6				
CADENCE DESIGN SYS COM USD0.01*	USD	2 399		367	2 032	443 536	0.13	
CAMPBELL SOUP CO CAP USD0.0375*	USD	1 453	768	725	1 496	55 016	0.02	
CARLISLE COS INC COM*	USD	300	151		451	104 287	0.03	
CATALENT INC COM USD0.01*	USD	1 501			1 501	46 976	0.01	
CDW CORP COM USD0.01*	USD	1 189		182	1 007	183 651	0.06	
CHARLES RIV LABS INTL INC COM*	USD	482			482	73 850	0.02	
CHENIERE ENERGY INC COM NEW*	USD	1 900			1 900	287 756	0.09	
CINCINNATI FINL CORP COM*	USD	1 293			1 293	117 281	0.04	
CINTAS CORP COM*	USD	840		138	702	323 976	0.10	
CLEVELAND CLIFFS COM USD0.125*	USD	4 300		4 300				
CLOROX CO DEL COM*	USD	1 077		215	862	92 331	0.03	
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	3 045	444	769	2 720	528 385	0.16	
CMS ENERGY CORP COM*	USD		1 744		1 744	86 244	0.03	
COCA-COLA CO COM USD0.25*	USD	35 164	1 330	36 494				
COGNEX CORP COM*	USD	1 157	773	729	1 201	39 336	0.01	
COLGATE-PALMOLIVE COM USD1*	USD	6 865	667	7 532				
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	1 350			1 350	287 669	0.09	
COPART INC COM*	USD	1 839	9 704	5 517	6 026	238 662	0.07	
COSTAR GROUP INC COM*	USD	3 299			3 299	220 396	0.07	
COUPA SOFTWARE INC COM USD0.0001*	USD	468		468				
CSX CORP COM USD1*	USD	19 167	1 363	5 203	15 327	416 358	0.13	
DARLING INGR INC COM USD0.01*	USD		1 459		1 459	58 807	0.02	
DECKERS OUTDOOR CORP COM*	USD		200		200	108 671	0.03	
DEERE & CO COM USD1*	USD	2 439	189	498	2 130	708 216	0.21	
DEXCOM INC COM*	USD	3 280		383	2 897	234 193	0.07	
DICKS SPORTING GOO COM USD0.01*	USD		400		400	38 932	0.01	
DIGITAL REALTY TRU COM STK USD0.01*	USD	2 312	388	535	2 165	245 021	0.07	
DROPBOX INC COM USD0.00001 CL A*	USD	2 502			2 502	59 884	0.02	
ECOLAB INC COM*	USD	2 076			2 076	316 905	0.10	
EDWARDS LIFESCIENCES CORP COM*	USD	5 542		998	4 544	263 499	0.08	
ENPHASE ENERGY INC COM USD0.00001*	USD	1 214	315	543	986	71 408	0.02	
ENTEGRIS INC COM*	USD	1 179			1 179	94 462	0.03	
EPAM SYS INC COM USD0.001*	USD	472			472	93 456	0.03	
EQUIFAX INC COM*	USD	978			978	150 922	0.05	
EQUITY LIFESTYLE PPTY INC*	USD	1 871		557	1 314	78 684	0.02	
ERIE INDY CO CL A*	USD	46	144		190	47 756	0.01	
ESSEX PROP TRUST COM USD0.0001*	USD	518			518	100 843	0.03	
ETSY INC USD0.001*	USD	1 303		292	1 011	57 320	0.02	
EXACT SCIENCES CORP COM*	USD	1 725		552	1 173	65 747	0.02	
EXPEDTRS INTL WASH COM USD0.01*	USD	1 547		404	1 143	113 640	0.03	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
F M C CORP COM NEW*	USD	872			872		42 218	0.01	
F5 NETWORK INC COM STK NPV*	USD	612			612		84 428	0.03	
FACTSET RESH SYS INC COM*	USD	308			308		121 057	0.04	
FAIR ISAAC CORP COM*	USD	181			181		139 331	0.04	
FASTENAL COM USD0.01*	USD	5 356	671	1 961	4 066		215 873	0.07	
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	2 055			2 055		73 104	0.02	
FIRST CTZNS BANCSHARES INC N C CL A*	USD	100			100		125 654	0.04	
FIRST HORIZON CORP COM USD0.625*	USD		4 655		4 655		45 540	0.01	
FIRST SOLAR INC COM STK USD0.001*	USD		1 084	203	881		114 210	0.03	
FORTINET INC COM USD0.001*	USD	5 915	1 334	1 902	5 347		278 191	0.08	
FORTIVE CORP COM USD0.01*	USD	3 095	546	677	2 964		176 086	0.05	
FRANKLIN RES INC COM*	USD	2 083	1 367	1 457	1 993		41 335	0.01	
GALLAGHER ARTHUR J & CO COM*	USD	1 695	182	167	1 710		366 466	0.11	
GAMING & LEISURE P COM USD0.01*	USD	2 954	1 560	2 835	1 679		69 355	0.02	
GARTNER INC COM*	USD	674			674		203 665	0.06	
GENERAC HLDGS INC COM USD0.01*	USD	544			544		41 620	0.01	
GRACO INC COM*	USD		1 100		1 100		74 428	0.02	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	651		651					
HEICO CORP NEW CL A*	USD	675			675		78 094	0.02	
HEICO CORP NEW COM*	USD	419			419		60 403	0.02	
HENRY JACK & ASSOC COM USD0.01*	USD	490			490		62 871	0.02	
HORIZON THERAPEUTI COM USD0.0001*	USD	1 856		1 856					
HUBBELL INC COM USD0.001*	USD		430		430		105 696	0.03	
HUBSPOT INC COM USD0.001*	USD	380			380		146 548	0.04	
HUNT J B TRANS SVCS INC COM*	USD	775		205	570		89 154	0.03	
IDEX CORP COM*	USD	844		233	611		106 432	0.03	
IDEXX LABORATORIES COM USD0.10*	USD	739		97	642		233 391	0.07	
ILLINOIS TOOL WKS COM NPV*	USD	2 668		338	2 330		475 228	0.14	
ILLUMINA INC COM USD0.01*	USD	1 336			1 336		133 036	0.04	
INCYTE CORPORATION COM USD0.001*	USD	1 724		632	1 092		53 594	0.02	
INSULET CORP COM STK USD0.001*	USD	567	136	113	590		71 181	0.02	
INTERCONTINENTAL E COM USD0.01*	USD	4 898	337	811	4 424		432 560	0.13	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	2 084			2 084		129 629	0.04	
INTERPUBLIC GROUP COM USD0.10*	USD	4 114		1 381	2 733		70 636	0.02	
INTUITIVE SURGICAL COM USD0.001*	USD	3 025	328	668	2 685		640 730	0.19	
INVITATION HOMES I COM USD0.01*	USD	5 645	1 109	2 578	4 176		112 833	0.03	
JABIL INC COM USD0.001*	USD		987		987		110 301	0.03	
JOHNSON & JOHNSON COM USD1*	USD	22 630	1 687	6 062	18 255		2 464 367	0.75	
JP MORGAN CHASE & COM USD1*	USD	25 298	2 127	4 937	22 488		2 845 891	0.86	
JUNIPER NETWORKS COM USD0.00001*	USD	2 716			2 716		66 538	0.02	
KRAFT HEINZ CO COM USD0.01*	USD	5 811	2 352	1 057	7 106		203 446	0.06	
LAMB WESTON HLDGS COM USD1.00 WI*	USD		1 229	322	907		74 122	0.02	
LATTICE SEMICONDUCTOR CORP COM*	USD		1 309		1 309		66 246	0.02	
LENNOX INTL INC COM*	USD	183			183		61 709	0.02	
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	1 262		467	795		60 274	0.02	
LIVE NATION INC COM*	USD	1 607		465	1 142		83 163	0.03	
LOEWS CORP COM*	USD	2 350		679	1 671		97 340	0.03	
LPL FINL HLDGS INC COM USD0.001*	USD	700			700		143 027	0.04	
LYONDELLBASELL IND COM USD0.01*	USD	2 082			2 082		170 980	0.05	
M & T BANK CORP COM USD0.50*	USD	1 376		309	1 067		109 483	0.03	
MANHATTAN ASSOCIAT COM STK USD0.01*	USD		657	184	473		83 930	0.03	
MARKEL GROUP INC COM NPV*	USD	104			104		139 178	0.04	
MARKETAXESS HLDGS INC COM*	USD	339			339		65 943	0.02	
MARSH & MCLENNAN COM USD1*	USD	4 261	588	1 116	3 733		644 282	0.20	
MARTIN MARIETTA M. COM USD0.01*	USD	516			516		192 032	0.06	
MASIMO CORPORATION COM STK USD0.001*	USD	311	248	559					
MEDICAL PROP TST COM USD0.001*	USD	6 356		6 356					
METTLER TOLEDO INTERNATIONAL COM*	USD	222		29	193		173 040	0.05	
MOLINA HEALTHCARE INC COM*	USD	468			468		141 805	0.04	
MONGODB INC COM USD0.001 CL A*	USD	592			592		185 648	0.06	
MONOLITHIC PWR SYS INC COM*	USD	347			347		139 496	0.04	
MONSTER BEV CORP USD0.005(NEW)*	USD	3 429	7 551	5 266	5 714		265 721	0.08	
MOODYS CORP COM USD0.01*	USD	1 471		235	1 236		346 445	0.11	
NASDAQ INC COM STK USD0.01*	USD	3 114	683	1 623	2 174		98 131	0.03	
NEUROCRINE BIOSCIENCES INC COM*	USD	633	398	371	660		66 634	0.02	
NEWS CORP NEW COM USD0.01 CL A**	USD	2 887			2 887		54 333	0.02	
NEXTERA ENERGY INC COM USD0.01*	USD	17 108	2 661	4 427	15 342		813 984	0.25	
NORDSON CORP COM*	USD	269			269		52 043	0.02	
NOVOOCURE LTD COM USD0.00*	USD	666		666					
OKTA INC COM USD0.0001 CL A*	USD	1 389	420	475	1 334		81 836	0.02	
PAYCOM SOFTWARE IN COM USD0.01*	USD	337			337		75 129	0.02	
PAYLOCITY HLDG COR COM USD0.001*	USD		400		400		65 305	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PEPSICO INC CAP USD0.016666*	USD	11 974	839	12 813				
PLUG POWER INC COM USD0.01*	USD	4 201		4 201				
POOL CORPORATION COM USD0.001*	USD	336			336	96 555	0.03	
PPG INDS INC COM*	USD	1 955		263	1 692	189 042	0.06	
PROGRESSIVE CP(OH) COM USD1*	USD	5 134	288	1 040	4 382	630 437	0.19	
PTC INC COM USD0.01*	USD	1 029		280	749	95 714	0.03	
PUBLIC STORAGE COM USD0.10*	USD	1 361		162	1 199	260 468	0.08	
PULTE GROUP INC COM USD0.01*	USD	1 766	1 226	1 383	1 609	107 756	0.03	
QIAGEN NV EURO.01*	EUR	2 438	806	1 936	1 308	44 188	0.01	
QORVO INC COM USD 0.0001*	USD	1 043		388	655	52 110	0.02	
QUANTA SVCS INC COM*	USD	1 300		227	1 073	163 190	0.05	
REALTY INCOME CORP*	USD	5 335	2 042	2 326	5 051	217 790	0.07	
RELIANCE STEEL & ALUMINUM CO COM*	USD		400		400	92 599	0.03	
REPLIGEN CORP COM*	USD		310		310	37 961	0.01	
RESMED INC COM USD0.004*	USD	1 189			1 189	152 807	0.05	
REVVITY INC COM USD1.00*	USD	996			996	75 096	0.02	
RINGCENTRAL INC COM USD0.0001 CL'A*	USD	882		882				
ROKU INC COM USD0.0001 CLASS A*	USD	1 109			1 109	60 121	0.02	
ROLLINS INC COM*	USD	1 863			1 863	63 765	0.02	
ROPER TECHNOLOGIES COM USD0.01*	USD	828	89	106	811	360 589	0.11	
RPM INTERNATIONAL COM USD0.01*	USD	931			931	77 329	0.02	
S&P GLOBAL INC COM USD1*	USD	3 058		556	2 502	795 360	0.24	
SEMPRA ENERGY COM NPV*	USD	2 748	5 030	3 020	4 758	303 231	0.09	
SHERWIN-WILLIAMS COM USD1*	USD	2 021	188	376	1 833	397 363	0.12	
SMITH A O COM*	USD	1 579		687	892	56 629	0.02	
SNAP INC COM USD0.00001 CL A*	USD	8 643			8 643	78 734	0.02	
SPLUNK INC COM USD0.001*	USD	1 441		251	1 190	159 368	0.05	
SS&C TECH HLDGS COM USD0.01*	USD	2 251		653	1 598	73 077	0.02	
STRYKER CORP COM USD0.10*	USD	2 910	290	481	2 719	668 639	0.20	
SUN COMMUNITIES COM USD0.01*	USD	994			994	100 627	0.03	
SUPER MICRO COMPUT COM STK USD0.001*	USD		408		408	88 915	0.03	
SVB FINL GROUP COM*	USD	445		445				
SYNOPSIS INC COM USD0.01*	USD	1 273	257	347	1 183	505 394	0.15	
TAKE TWO INTERACTI COM USD0.01*	USD	1 323	353	431	1 245	151 540	0.05	
TARGA RESOURCES CO COM USD0.001*	USD	1 842			1 842	140 156	0.04	
TELADOC HEALTH INC COM USD0.001*	USD	896		896				
TELEDYNE TECHNOLOGIES INC COM*	USD	368			368	125 450	0.04	
TERADYNE INC COM USD0.125*	USD	1 432	357	400	1 389	105 258	0.03	
THE TRADE DESK INC COM USD0.000001 CL A*	USD	3 589	547	563	3 573	230 734	0.07	
TRANSUNION COM USD0.01*	USD	1 662			1 662	66 369	0.02	
TRIMBLE INC COM NPV*	USD	2 319	938	1 458	1 799	77 160	0.02	
TWILIO INC COM USD0.001 CL A*	USD	1 554	630	645	1 539	71 793	0.02	
TYLER TECHNOLOGIES INC COM*	USD	455		112	343	116 400	0.04	
U HAUL HOLDING COM COM USD0.25*	USD	16		16				
UDR INC*	USD	2 958		886	2 072	59 982	0.02	
UNITED PARCEL SERVICE INC CL B*	USD	6 346	217	915	5 648	726 020	0.22	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	1 141			1 141	200 104	0.06	
VERISIGN INC COM*	USD	879		166	713	129 553	0.04	
VERISK ANALYTICS I CL A USD0.001*	USD	1 424		266	1 158	239 601	0.07	
VERTEX PHARMACEUTI COM USD0.01*	USD	2 072	249	305	2 016	664 349	0.20	
VICI PPTY INC COM USD0.01*	USD	9 045	1 213	2 181	8 077	205 078	0.06	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	1 753			1 753	232 358	0.07	
VORNADO REALTY TR COM USD0.04*	USD	1 327		1 327				
VULCAN MATERIALS COM STK USD1*	USD	1 148			1 148	205 280	0.06	
WABTEC CORP COM*	USD	1 623			1 623	156 593	0.05	
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD	2 279	291	428	2 142	252 438	0.08	
WATERS CORP COM*	USD	507			507	110 057	0.03	
WATSCO INC COM*	USD		200		200	63 501	0.02	
WAYFAIR INC COM USD0.001 A*	USD	459		459				
WEBSTER FINL CORP CONN COM*	USD	1 700			1 700	58 743	0.02	
WEST PHARMACEUTICA COM USD0.25*	USD	621			621	179 879	0.05	
WESTERN UN CO COM*	USD	3 225		3 225				
WILLIS TOWERS WATS COM USD0.000304635*	USD	811	167	158	820	176 031	0.05	
WP CAREY INC COM USD0.001*	USD	1 967	612	500	2 079	101 505	0.03	
ZEBRA TECHNOLOGIES CORP CL A*	USD	442			442	84 242	0.03	
ZENDESK INC COM USD0.01*	USD	1 102		1 102				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	1 998		941	1 057	34 870	0.01	
ZOETIS INC COM USD0.01 CL 'A'*	USD	4 037	199	617	3 619	517 075	0.16	
ZSCALER INC COM USD0.001*	USD	781	273	328	726	104 846	0.03	
TOTAL United States of America						45 633 133	13.85	
Total Bearer shares						87 415 643	26.53	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Other shares								
Singapore								
CAPITALAND ASCOTT TRUST*	SGD		1 112	1 112				
TOTAL Singapore							0.00	
United States of America								
CAMDEN PROP TST SBI USD0.01*	USD	944		327	617	47 660	0.01	
TOTAL United States of America						47 660	0.01	
Total Other shares						47 660	0.01	
Preference shares								
Germany								
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	409			409	31 533	0.01	
DR.ING. F.PORSCHER NON-VTG PRF NPV*	EUR		986		986	78 286	0.02	
HENKEL AG&CO. KGAA NON-VTG PRF NPV*	EUR	1 960		598	1 362	89 194	0.03	
PORSCHE AUTO HL SE NON VTG PRF NPV*	EUR	1 500		1 500				
SARTORIUS AG NON VTG PRF NPV*	EUR	177			177	40 215	0.01	
VOLKSWAGEN AG NON VTG PRF NPV*	EUR	1 427		1 427				
TOTAL Germany						239 228	0.07	
Total Preference shares						239 228	0.07	
Registered shares								
Argentina								
MERCADOLIBRE INC COM STK USD0.001*	USD	366	35	57	344	388 423	0.12	
TOTAL Argentina						388 423	0.12	
Australia								
AMPOL LTD NPV*	AUD	2 425		2 425				
ANZ GROUP HOLDINGS NPV DFD 03/01/23 (EX-RECONS)*	AUD		24 775	24 775				
COLES GROUP LTD NPV*	AUD	12 526		2 950	9 576	84 255	0.03	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD	18 612		18 612				
THE LOTTERY CORPOR NPV*	AUD	18 058			18 058	47 135	0.01	
WOODSIDE ENERGY GROUP LTD*	AUD	16 626		2 345	14 281	281 915	0.09	
TOTAL Australia						413 304	0.13	
Belgium								
AGEAS NPV*	EUR	1 344			1 344	46 878	0.01	
KBC GROUP NV NPV*	EUR	2 235	567	1 121	1 681	83 922	0.03	
UCB NPV*	EUR	1 250		439	811	53 875	0.02	
WAREHOUSES DE PAUW NPV (POST SPLIT)*	EUR	1 078	30		1 108	24 855	0.01	
TOTAL Belgium						209 529	0.06	
Bermuda								
AEGON LIMITED EURO.12*	EUR		14 375		14 375	63 386	0.02	
TOTAL Bermuda						63 386	0.02	
Canada								
1ST QUANTUM MINLS COM NPV*	CAD	5 297	20		5 317	56 012	0.02	
AGNICO EAGLE MINES LTD COM*	CAD	4 074	145		4 219	179 882	0.05	
BANK NOVA SCOTIA HALIFAX COM*	CAD	10 289	1 894	2 409	9 774	359 766	0.11	
BANK OF MONTREAL COM NPV*	CAD	5 559	855	1 068	5 346	367 237	0.11	
BCE INC COM NEW*	CAD	838		838				
BLACKBERRY LTD NPV*	CAD	9 607		9 607				
BROOKFIELD ASSET M LTD VTG SHS NPV CL'A*	CAD	12 621		12 621				
BROOKFIELD ASSET.M CLASS A LTD VOTING SHS*	CAD		5 955	3 155	2 800	72 961	0.02	
BROOKFIELD CORP CLASS A LTD VOTING SHS*	CAD		12 621	2 332	10 289	272 491	0.08	
BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES*	CAD	1 313	1 097	1 022	1 388	28 707	0.01	
CANADIAN NATL RY CO COM*	CAD	5 304	359	1 406	4 257	409 468	0.12	
CANADIAN PAC KANSAS CITY LT COM NPV*	CAD	7 595		7 595				
CANADIAN PAC KANSAS CITY LT COM NPV*	USD	524		524				
CANADIAN PAC RY LT COM NPV*	CAD		8 239	1 219	7 020	453 100	0.14	
CANADIAN PAC RY LT COM NPV*	USD		524	524				
CANADIAN TIRE LTD CL A*	CAD	409			409	35 863	0.01	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
CCL INDUSTRIES INC 'B'NON-VTG COM NPV*	CAD	1 014			1 014	36 041	0.01	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	7 122	1 506	2 020	6 608	211 868	0.06	
CGI INC COM NPV SUB VOTING SHARES C*	CAD	1 898		354	1 544	135 507	0.04	
CONSTELLATION SOFT COM STK NPV*	CAD	147	24		171	311 631	0.09	
DOLLARAMA INC COM NPV*	CAD	2 670		674	1 996	123 910	0.04	
ENBRIDGE INC COM NPV*	CAD	17 984	1 773	2 848	16 909	492 594	0.15	
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	207		44	163	123 311	0.04	
FIRSTSERVICE CORP COM NPV*	CAD	367			367	47 209	0.01	
FORTIS INC COM NPV*	CAD	4 366		873	3 493	126 076	0.04	
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD	1 376	1 001		2 377	62 251	0.02	
GILDAN ACTIVEWEAR INC COM*	CAD	1 488			1 488	38 423	0.01	
GREAT WEST LIFECO INC COM*	CAD	3 616		1 734	1 882	47 400	0.01	
IA FINANCIAL CORP COM NPV*	CAD	964			964	50 991	0.02	
INTACT FINL CORP COM NPV*	CAD	1 356			1 356	173 195	0.05	
LIGHTSPEED COMMERC COM NPV SUB VTG SHS*	CAD	1 394		1 394				
LOBLAW COS LTD COM*	CAD	1 423		390	1 033	76 805	0.02	
LUMINE GROUP RG*	CAD		513	513				
MAGNA INTL INC COM NPV*	CAD	2 512		681	1 831	79 987	0.02	
MANULIFE FINL CORP COM*	CAD	15 663		1 832	13 831	218 871	0.07	
METRO INC CL A SUB*	CAD	2 173	749	622	2 300	106 205	0.03	
NATL BK OF CANADA COM NPV*	CAD	2 831			2 831	160 009	0.05	
NUTRIEN LTD NPV*	CAD	4 528		571	3 957	193 198	0.06	
OPEN TEXT CO COM NPV*	CAD	2 146			2 146	65 134	0.02	
PARKLAND CORP COM NPV*	CAD	1 871		1 871				
PEMBINA PIPELINE C COM NPV*	CAD	4 587		1 104	3 483	97 449	0.03	
POWER CORP CDA COM*	CAD	4 855	2 048	2 805	4 098	89 752	0.03	
RB GLOBAL INC COM NPV*	CAD		1 513		1 513	90 008	0.03	
RESTAURANT BRANDS COM NPV*	CAD	2 499	513	1 056	1 956	119 440	0.04	
ROGERS COMMUNICATIONS INC*	CAD	2 829			2 829	95 285	0.03	
ROYAL BK OF CANADA COM NPV*	CAD	11 660	1 049	2 256	10 453	758 965	0.23	
SAPUTO INC COM*	CAD	2 135			2 135	39 188	0.01	
SHAW COMMUNICATIONS INC CL B CONV*	CAD	4 875		4 875				
SHOPIFY INC COM NPV CL A*	CAD	9 310	1 658	2 101	8 867	380 671	0.12	
SUN LIFE FINL INC COM*	CAD	5 184	1 384	2 304	4 264	177 049	0.05	
TC ENERGY CORPORAT COM NPV*	CAD	7 825	929	1 241	7 513	235 221	0.07	
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	1 446	348	1 794				
THOMSON-REUTERS CP NPV POST REV SPLIT*	CAD		1 188	1	1 187	129 254	0.04	
TORONTO-DOMINION COM NPV*	CAD	15 781	2 820	4 143	14 458	734 147	0.22	
WESTON GEORGE LTD COM*	CAD	526			526	51 867	0.02	
WHEATON PRECIOUS M COM NPV*	CAD	4 346	831	1 658	3 519	135 111	0.04	
TOTAL Canada						8 249 510	2.50	
China								
ESR CAYMAN LIMITED USD0.001*	HKD	17 200			17 200	20 085	0.01	
TOTAL China						20 085	0.01	
Denmark								
CARLSBERG SER'B'DKK20*	DKK	843			843	91 261	0.03	
COLOPLAST DKK1 B*	DKK	1 047	293	254	1 086	102 871	0.03	
DEMANT A/S DKK0.20*	DKK	1 058			1 058	36 638	0.01	
NOVO NORDISK A/S DKK0.1 B*	DKK		25 614		25 614	2 234 825	0.68	
TRYG A/S DKK5*	DKK	4 304		2 236	2 068	36 686	0.01	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	7 764	2 607	3 597	6 774	132 926	0.04	
TOTAL Denmark						2 635 207	0.80	
Finland								
ELISA OYJ NPV*	EUR	1 686		587	1 099	42 371	0.01	
FORTUM OYJ EUR3.40*	EUR	3 226			3 226	34 755	0.01	
MANDATUM OYJ NPV*	EUR		4 315	4 315				
METSO CORPORATION RG*	EUR		4 637		4 637	37 048	0.01	
NESTE OIL OYJ NPV*	EUR	3 654			3 654	111 456	0.03	
NOKIA OYJ NPV*	EUR	50 743		8 768	41 975	126 783	0.04	
NORDEA HOLDING ABP NPV*	SEK	29 046		3 451	25 595	244 547	0.07	
ORION CORP SER'B'NPV*	EUR	1 149			1 149	41 491	0.01	
SAMPO PLC NPV A*	EUR		4 315	941	3 374	120 442	0.04	
SAMPO PLC SER'A'NPV*	EUR	4 955	905	5 860				
STORA ENSO OYJ NPV SER'R'*	EUR	6 050		3 000	3 050	33 226	0.01	
UPM-KYMMENE CORP NPV*	EUR	4 950		1 179	3 771	115 243	0.03	
TOTAL Finland						907 362	0.28	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
France								
DASSAULT SYSTEMES EURO.10*	EUR	6 149		1 324	4 825	180 151	0.05	
GECINA EUR7.50*	EUR	356			356	31 710	0.01	
LA FRANCAISE DES EURO.40 (PROMESSES)*	EUR	186			186	5 443	0.00	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR	5 292			5 292	142 636	0.04	
TOTAL France						359 940	0.11	
Germany								
ADIDAS AG NPV (REGD)*	EUR	1 622		414	1 208	194 287	0.06	
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	3 577	166	690	3 053	648 728	0.20	
BASF SE NPV*	EUR	7 486		7 486				
BAYER AG NPV (REGD)*	EUR	8 355		8 355				
BRENTAG AG*	EUR	1 603		451	1 152	77 702	0.02	
DAIMLER TRUCK HOLD NPV (YOUNG SHARE)*	EUR	3 115	2 415	1 147	4 383	124 881	0.04	
DELIVERY HERO SE NPV*	EUR	1 034	1 174	862	1 346	31 035	0.01	
DEUTSCHE BANK AG NPV(REGD)*	EUR	16 716	3 569	3 409	16 876	168 113	0.05	
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	1 741		322	1 419	211 843	0.06	
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)*	EUR	6 752		3 546	3 206	20 366	0.01	
DEUTSCHE POST AG NPV(REGD)*	EUR	8 791	1 733	2 410	8 114	286 913	0.09	
DEUTSCHE TELEKOM NPV(REGD)*	EUR	28 178	1 628	5 335	24 471	481 965	0.15	
E.ON SE NPV*	EUR	18 296	3 208	2 683	18 821	203 131	0.06	
EVONIK INDUSTRIES NPV*	EUR	1 944			1 944	32 463	0.01	
HANNOVER RUECKVERS ORD NPV(REGD)*	EUR	607		607		121 624	0.04	
INFINEON TECHNOLOG AG NPV (REGD)*	EUR	11 080		1 335	9 745	257 549	0.08	
LEG IMMOBILIEN SE NPV*	EUR	814		629	185	10 471	0.00	
MERCEDES-BENZ ORD NPV(REGD)*	EUR	7 269	514	1 760	6 023	321 143	0.10	
MTU AERO ENGINES H NPV (REGD)*	EUR	396	183	173	406	69 126	0.02	
MUENCHENER RUECKVE NPV(REGD)*	EUR	1 155	237	363	1 029	374 646	0.11	
SCOUT24 AG NPV*	EUR	778			778	43 421	0.01	
SIEMENS AG NPV(REGD)*	EUR	6 495	496	1 283	5 708	686 112	0.21	
SIEMENS ENERGY AG NPV*	EUR	2 667	2 266	4 933				
SIEMENS HEALTHINEE NPV*	EUR	2 493	644	1 310	1 827	81 404	0.02	
TALANX AG NPV*	EUR		877		877	50 152	0.02	
TE CONNECTIVITY LT COM CHF0.57*	USD	2 696	336	694	2 338	250 749	0.08	
TELEFONICA DEUTSCH NPV*	EUR	15 671		15 671				
UNIPER SE NPV*	EUR	1 018		1 018				
UNITED INTERNET AG NPV(REGD)*	EUR	1 177		1 177				
VONOVIA SE NPV*	EUR	6 593	2 240	3 357	5 476	114 305	0.03	
TOTAL Germany						4 862 130	1.48	
Hong Kong								
BUDWEISER BREWING USD0.00001*	HKD	3 600	13 200		16 800	29 075	0.01	
NEW WORLD DEVEL CO NPV POST CON*	HKD	15 000			15 000	25 017	0.01	
TOTAL Hong Kong						54 092	0.02	
Ireland								
CRH ORD EURO.32*	EUR	5 407	898	6 305				
CRH ORD EURO.32*	GBP		5 572		5 572	272 031	0.08	
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	767			767	46 835	0.01	
MEDTRONIC PLC USD0.0001*	USD	11 845	975	2 372	10 448	670 899	0.20	
SMURFIT KAPPA GRP ORD EURO.001*	EUR	277	992		1 269	37 524	0.01	
TOTAL Ireland						1 027 289	0.31	
Israel								
MIZRAHI TEFAHOT BK ILS0.01*	ILS	1 346			1 346	37 848	0.01	
MONDAY COM LTD COM NPV*	USD		200		200	23 659	0.01	
ZIM INTEGRATED SHI COM NPV*	USD	700		700				
TOTAL Israel						61 507	0.02	
Italy								
ATLANTIA SPA EUR1*	EUR	5 342		5 342				
CNH INDUSTRIAL NV COM EURO.01*	EUR	8 565			8 565	86 220	0.03	
DAVIDE CAMPARI MIL EURO.01*	EUR	3 943			3 943	39 560	0.01	
ENEL EUR1*	EUR	70 508		8 002	62 506	360 034	0.11	
ENI SPA EUR1*	EUR	23 632		6 456	17 176	254 901	0.08	
FERRARI NV EURO.01(NEW)*	EUR	1 061		122	939	257 877	0.08	
INTESA SANPAOLO NPV*	EUR	143 309		18 807	124 502	294 194	0.09	

		31.10.2022		31.10.2023		Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
MEDIOBANCA SPA EURO.5*	EUR	4 521			4 521	49 012	0.01	
MONCLER SPA NPV*	EUR	2 210		573	1 637	77 064	0.02	
NEXI SPA NPV*	EUR	3 291			3 291	17 335	0.01	
PRYSMIAN SPA EURO.10*	EUR	2 765		896	1 869	63 446	0.02	
RECORDATI EURO.125*	EUR	845	810	785	870	36 488	0.01	
SNAM EUR1*	EUR	15 084			15 084	62 827	0.02	
TERNA SPA ORD EURO.22*	EUR	9 077	5 143	4 162	10 058	69 912	0.02	
UNICREDIT SPA NPV (POST REV SPLIT)*	EUR	17 507		2 957	14 550	330 655	0.10	
TOTAL Italy						1 999 523	0.61	
Japan								
AEON CO LTD NPV*	JPY	4 700	2 100	2 000	4 800	91 348	0.03	
AGC INC NPV*	JPY	1 500			1 500	46 069	0.01	
AJINOMOTO CO INC NPV*	JPY	5 100		1 800	3 300	108 669	0.03	
ANA HOLDINGS INC NPV*	JPY	2 200			2 200	39 026	0.01	
ASAHI GROUP HLDGS NPV*	JPY	4 200		900	3 300	107 796	0.03	
ASAHI KASEI CORP NPV*	JPY	9 000	5 600	5 600	9 000	49 939	0.02	
ASTELLAS PHARMA NPV*	JPY	15 600		2 600	13 000	148 425	0.05	
BRIDGESTONE CORP NPV*	JPY	5 100		1 000	4 100	139 620	0.04	
BROTHER INDUSTRIES NPV*	JPY	2 600		2 400	200	2 811	0.00	
CANON INC NPV*	JPY	8 400		1 500	6 900	147 235	0.04	
DAI NIPPON PRINTING NPV*	JPY	2 300		1 300	1 000	23 490	0.01	
DAIWA SECS GROUP NPV*	JPY	11 500			11 500	59 707	0.02	
DENSO CORP NPV*	JPY	3 700	14 800	3 700	14 800	195 612	0.06	
DENTSU GROUP INC NPV*	JPY	1 900	1 300	1 000	2 200	57 507	0.02	
EAST JAPAN RAILWAY NPV*	JPY	3 000		800	2 200	104 068	0.03	
ENEOS HOLDINGS INC NPV*	JPY	22 800			22 800	76 409	0.02	
FUJIFILM HLD CORP NPV*	JPY	3 200		700	2 500	123 232	0.04	
FUJITSU NPV*	JPY	1 700		300	1 400	163 334	0.05	
HAKUHODO DY HLDGS NPV*	JPY	2 900			2 900	21 147	0.01	
HAMAMATSU PHOTONIC NPV*	JPY	1 300			1 300	43 410	0.01	
HITACHI CONST MACH NPV*	JPY	1 400		1 200	200	4 629	0.00	
HITACHI METALS NPV*	JPY	2 500		2 500				
HITACHI NPV*	JPY	8 600		1 400	7 200	410 028	0.12	
HONDA MOTOR CO NPV*	JPY	13 200	41 300	14 600	39 900	361 204	0.11	
HOYA CORP NPV*	JPY	3 000		300	2 700	232 580	0.07	
IIDA GROUP HOLDING NPV*	JPY	1 600	2 000	1 600	2 000	27 990	0.01	
INPEX CORPORATION NPV*	JPY	10 000		2 500	7 500	98 362	0.03	
ITOCHU CORP NPV*	JPY	9 500	1 400	2 000	8 900	287 354	0.09	
JAPAN AIRLINES CO NPV*	JPY	700			700	11 626	0.00	
JAPAN METRO FUND REIT*	JPY	64			64	37 497	0.01	
JAPAN POST BANK CO NPV*	JPY	1 400	12 275		13 675	115 003	0.03	
JAPAN POST HOLD CO NPV*	JPY	24 000		5 100	18 900	151 505	0.05	
JFE HOLDINGS INC NPV*	JPY	4 300	2 500	2 600	4 200	52 609	0.02	
KDDI CORP NPV*	JPY	13 000	1 700	2 700	12 000	323 555	0.10	
KEYENCE CORP NPV*	JPY	1 700	100	300	1 500	524 145	0.16	
KONAMI HOLDINGS CORP NPV*	JPY	900			900	41 935	0.01	
KUBOTA CORP NPV*	JPY	9 000		2 300	6 700	81 086	0.02	
KYOCERA CORP NPV*	JPY	2 400			2 400	106 347	0.03	
KYOWA KIRIN CO LTD NPV*	JPY	2 700			2 700	38 258	0.01	
LIXIL CORPORATION COM NPV*	JPY	2 700			2 700	26 787	0.01	
LY CORPORATION NPV*	JPY	18 400			18 400	42 270	0.01	
MARUBENI CORP NPV*	JPY	14 400		2 800	11 600	151 819	0.05	
MAZDA MOTOR CORP NPV*	JPY	5 700			5 700	48 775	0.01	
MITSUBISHI CHEM HL NPV*	JPY	9 500	7 500	7 500	9 500	48 415	0.01	
MITSUBISHI CORP NPV*	JPY	10 700		2 100	8 600	359 423	0.11	
MITSUBISHI ELEC CP NPV*	JPY	15 900		15 900				
MITSUBISHI ESTATE NPV*	JPY	10 700		2 900	7 800	89 711	0.03	
MITSUBISHI HVY IND NPV*	JPY	2 500		2 500				
MITSUBISHI UFJ FIN NPV*	JPY	106 400		21 300	85 100	642 799	0.20	
MIITSUI & CO NPV*	JPY	12 400		2 700	9 700	315 748	0.10	
MIITSUI O.S.K.LINES NPV*	JPY	2 100			2 100	49 000	0.01	
MIZUHO FINL GP NPV*	JPY	20 200		2 400	17 800	272 272	0.08	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	4 700		1 500	3 200	105 626	0.03	
MURATA MFG CO NPV*	JPY	4 500	13 400	5 300	12 600	187 583	0.06	
NEC CORP NPV*	JPY	2 300		700	1 600	69 273	0.02	
NEXON CO LTD NPV*	JPY	5 100		2 000	3 100	51 144	0.02	
NGK INSULATORS NPV*	JPY	600			600	6 605	0.00	
NINTENDO CO LTD NPV*	JPY	9 000	900	1 700	8 200	306 538	0.09	
NIPPON EXPRESS HLD NPV*	JPY	800			800	37 107	0.01	
NIPPON PROLOGIS RE REIT*	JPY	20	21	20	21	33 920	0.01	
NIPPON TEL&TEL CP NPV*	JPY	10 100	222 500	10 100	222 500	236 386	0.07	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
NIPPON YUSEN KK NPV*	JPY	4 500		1 500	3 000	66 287	0.02
NISSAN MOTOR CO NPV*	JPY	16 300			16 300	55 576	0.02
NOMURA HOLDINGS NPV*	JPY	21 800			21 800	75 966	0.02
NOMURA REAL EST MA REIT*	JPY	41			41	41 120	0.01
NOMURA RESEARCH IN NPV*	JPY	2 400	1 600	1 400	2 600	61 620	0.02
NTT DATA GROUP CO NPV*	JPY	4 600			4 600	50 958	0.02
OMRON CORP NPV*	JPY	1 400	600	600	1 400	44 983	0.01
ORIX CORP NPV*	JPY	10 400		2 100	8 300	135 412	0.04
OSAKA GAS CO NPV*	JPY	3 900		2 200	1 700	29 032	0.01
OTSUKA CORP NPV*	JPY	1 100		1 000	100	3 619	0.00
OTSUKA HLDGS CO NPV*	JPY	3 200			3 200	97 107	0.03
PANASONIC CORP NPV*	JPY	19 700		3 700	16 000	125 855	0.04
RENESAS ELECTRONIC NPV*	JPY	8 700	2 400	2 400	8 700	102 232	0.03
RESONA HOLDINGS NPV*	JPY	17 000			17 000	82 081	0.02
RICOH CO NPV*	JPY	6 300			6 300	45 902	0.01
ROHM CO LTD NPV*	JPY	800	1 200	800	1 200	17 205	0.01
SEIKO EPSON CORP NPV*	JPY	2 600			2 600	32 443	0.01
SEKISUI CHEMICAL NPV*	JPY	3 500			3 500	43 200	0.01
SG HOLDINGS CO LTD NPV*	JPY	2 600			2 600	33 310	0.01
SHIMADZU CORP NPV*	JPY	1 900			1 900	40 474	0.01
SHIZUOKA FINANCIAL NPV*	JPY	300	7 800	4 400	3 700	28 381	0.01
SOFTBANK CORP NPV*	JPY	24 800	3 500	6 700	21 600	221 304	0.07
SOFTBANK GROUP CO NPV*	JPY	9 800	800	2 600	8 000	294 398	0.09
SOMPO HOLDINGS INC NPV*	JPY	2 400	1 500	1 700	2 200	86 023	0.03
SONY GROUP CORPORA NPV*	JPY	10 500	1 300	2 300	9 500	709 301	0.22
SUBARU CORPORATION NPV*	JPY	4 700			4 700	72 288	0.02
SUMCO CORPORATION NPV*	JPY	2 700			2 700	31 395	0.01
SUMITOMO CHEM CO NPV*	JPY	11 400			11 400	26 168	0.01
SUMITOMO CORP NPV*	JPY	11 200		2 800	8 400	148 325	0.05
SUMITOMO ELECTRIC NPV*	JPY	5 900			5 900	55 627	0.02
SUMITOMO MITSUI FG NPV*	JPY	11 000	1 100	2 400	9 700	420 842	0.13
SUMITOMO MITSUI TR NPV*	JPY	3 100		1 000	2 100	70 793	0.02
SUMITOMO RLTY&DEV NPV*	JPY	2 400	1 700	1 600	2 500	56 396	0.02
TAKEDA PHARMACEUTI NPV*	JPY	12 200	2 400	2 800	11 800	288 097	0.09
TDK CORP NPV*	JPY	2 700			2 700	90 176	0.03
TOKIO MARINE HLDG NPV*	JPY	15 600	2 200	3 900	13 900	279 230	0.08
TOKYO ELECTRON NPV*	JPY	1 400	4 200	2 000	3 600	427 356	0.13
TOPPAN HOLDINGS IN NPV*	JPY	2 600	2 600	3 300	1 900	39 413	0.01
TOSHIBA CORP NPV*	JPY	2 900		2 900			
TOYOTA MOTOR CORP NPV*	JPY	89 300	5 600	14 800	80 100	1 246 644	0.38
TREND MICRO INC NPV*	JPY	1 300			1 300	44 074	0.01
UNICHARM CORP NPV*	JPY	4 400	1 000	2 500	2 900	89 241	0.03
WEST JAPAN RAILWAY NPV*	JPY	1 500			1 500	51 793	0.02
YAMAHA MOTOR CO NPV*	JPY	2 600			2 600	56 823	0.02
YASKAWA ELEC CORP NPV*	JPY	1 700			1 700	49 821	0.02
YOKOGAWA ELECTRIC NPV*	JPY	2 500			2 500	40 749	0.01
TOTAL Japan						13 844 811	4.20
Jersey (Channel islands)							
CLARIVATE PLC COM NPV*	USD	3 900			3 900	22 644	0.01
TOTAL Jersey (Channel islands)						22 644	0.01
Luxembourg							
ARCELORMITTAL NPV(POST STOCK SPLIT)*	EUR	5 528		5 528			
EUROFINS SCIENTIFI EURO.01*	EUR	849			849	39 061	0.01
TENARIS S.A. USD1*	EUR	4 156		4 156			
TOTAL Luxembourg						39 061	0.01
Netherlands							
ADYEN NV EURO.01*	EUR	172	29	42	159	96 952	0.03
ASML HOLDING NV EURO.09*	EUR	3 457	354	738	3 073	1 671 021	0.51
BE SEMICONDUCTOR EURO.01*	EUR		698		698	65 329	0.02
EQT AB NPV*	SEK	1 919	4 395	3 770	2 544	42 044	0.01
JDE PEETS N.V. EURO.01*	EUR	1 471		1 206	265	6 689	0.00
NN GROUP N.V. EURO.12*	EUR	2 960	173	986	2 147	62 494	0.02
PROSUS N.V. EURO.05*	EUR	7 787	8 442	3 962	12 267	311 873	0.09
SHELL PLC ORD EURO.07*	GBP	61 926	1 413	12 127	51 212	1 496 686	0.45
UNIVERSAL MUSIC GR EUR10.00*	EUR	6 562			6 562	145 810	0.04
TOTAL Netherlands						3 898 900	1.18

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Norway								
ADEVINTA ASA SER'B'NOK0.2*	NOK	4 481			4 481	35 791	0.01	
AKER BP ASA NOK1*	NOK	2 819			2 819	73 736	0.02	
DNB BANK ASA NOK12.50*	NOK	9 788		2 056	7 732	126 789	0.04	
EQUINOR ASA NOK2.50*	NOK	8 811	1 290	3 856	6 245	190 490	0.06	
MOWI ASA NOK7.50*	NOK	2 810			2 810	41 500	0.01	
NORSK HYDRO ASA NOK3.6666*	NOK	9 221	5 230	5 138	9 313	48 310	0.01	
TELENOR ASA ORD NOK6*	NOK	4 887			4 887	45 443	0.01	
TOTAL Norway						562 059	0.17	
Portugal								
GALP ENERGIA EUR1-B*	EUR	4 560	2 690	3 116	4 134	56 507	0.02	
JERONIMO MARTINS EUR5*	EUR	2 594			2 594	54 346	0.02	
TOTAL Portugal						110 853	0.03	
Singapore								
CAPITALAND INVESTM NPV*	SGD	19 500			19 500	38 081	0.01	
GRAB HLDGS LTD COM USD0.000001 CL A*	USD	18 900		11 324	7 576	21 166	0.01	
SINGAPORE TELECOMM NPV*	SGD	75 700			75 700	119 675	0.04	
TOTAL Singapore						178 922	0.05	
Spain								
BANCO SANTANDER SA EURO.50(REGD)*	EUR	138 399		12 642	125 757	419 277	0.13	
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	58 245			11 779	46 466	0.10	
FERROVIAL SE EURO.01*	EUR		3 148		3 148	86 120	0.03	
TOTAL Spain						837 136	0.25	
Sweden								
ALFA LAVAL AB NPV*	SEK	1 944	1 195	970	2 169	63 708	0.02	
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK	22 984	2 557	5 910	19 631	230 577	0.07	
ATLAS COPCO AB SER'B'NPV (POST SPLIT)*	SEK	12 460			12 460	126 914	0.04	
BEIJER REF AB SER'B'NPV (POST SPLIT)*	SEK		2 568		2 568	22 110	0.01	
BOLIDEN AB NPV (POST SPLIT)*	SEK	1 954	1 135	3 089				
BOLIDEN AB NPV (POST SPLIT)*	SEK		3 089	1 018	2 071	48 203	0.01	
ELECTROLUX AB SER'B'NPV (POST SPLIT)*	SEK		2 761	2 761				
EMBRACER GROUP AB SER'B'NPV (POST SPLIT)*	SEK	4 650			4 650			
EPIROC AB SER'A'NPV (POST SPLIT)*	SEK	5 870	2 069	1 818	6 121	91 489	0.03	
EPIROC AB SER'B'NPV*	SEK	2 654			2 654	33 443	0.01	
ERICSSON SER'B' NPV*	SEK	24 081			24 081	98 094	0.03	
EVOLUTION AB NPV*	SEK	1 511	286	286	1 511	122 079	0.04	
FASTIGHETS AB BALD SER'B'NPV (POST SPLIT)*	SEK	4 644			4 644	17 851	0.01	
GETINGE AB SER'B'NPV*	SEK	1 667			1 667	27 211	0.01	
HENNES & MAURITZ SER'B'NPV*	SEK	2 639	3 409		6 048	73 550	0.02	
HEXAGON AB SER'B'NPV (POST SPLIT)*	SEK	18 905		5 334	13 571	100 260	0.03	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK	780			780	26 729	0.01	
INVESTOR AB SER'A'NPV (POST SPLIT)*	SEK	5 579		5 579				
INVESTOR AB SER'B'NPV (POST SPLIT)*	SEK	16 347		3 639	12 708	211 576	0.06	
KINNEVIK AB SER'B'NPV (POST SPLIT)*	SEK	1 835		1 835				
LIFCO AB SER'B'NPV (POST SPLIT)*	SEK	2 067			2 067	34 313	0.01	
NIBE INDUSTRIER AB SER'B'NPV (POST SPLIT)*	SEK	13 472			13 472	70 427	0.02	
SANDVIK AB NPV (POST SPLIT)*	SEK	9 393	2 101	1 796	9 698	149 772	0.05	
SKAND ENSKILDA BKN SER'A'NPV*	SEK	13 982	3 427	6 338	11 071	112 090	0.03	
SKF AB SER'B'NPV*	SEK	2 862			2 862	41 985	0.01	
SWEDBANK AB SER'A'NPV*	SEK	9 806		2 210	7 596	113 071	0.03	
TELE2 AB SHS*	SEK	3 633			3 633	23 419	0.01	
VOLVO AB SER'B'NPV (POST SPLIT)*	SEK	13 431		1 789	11 642	209 475	0.06	
VOLVO CAR AB SER'B'NPV (WJ)*	SEK	4 767			4 767	14 875	0.00	
TOTAL Sweden						2 063 220	0.63	
Switzerland								
COCA-COLA HBC AG ORD CHF6.70*	GBP	1 656			1 656	38 988	0.01	
DSM FIRMENICH AG EURO.01*	EUR		1 613	282	1 331	109 583	0.03	
TOTAL Switzerland						148 571	0.05	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United Kingdom								
ABRDN PLC ORD GBP0.1396825396*	GBP	16 377			16 377	28 330	0.01	
ADMIRAL GROUP ORD GBP0.001*	GBP	1 791			1 791	48 318	0.01	
ANGLO AMERICAN USD0.54945*	GBP	11 348		2 056	9 292	215 125	0.07	
ANTOFAGASTA ORD GBP0.05*	GBP	3 068			3 068	45 569	0.01	
ASHTREAD GROUP ORD GBP0.10*	GBP	3 702	609	619	3 692	191 786	0.06	
ASSOCD BRIT FOODS ORD GBP0.0568*	GBP	4 120		1 487	2 633	58 908	0.02	
AUTO TRADER GROUP ORD GBP0.01*	GBP	7 141			7 141	48 987	0.01	
AVIVA ORD GBP0.33*	GBP	26 391		6 916	19 475	85 509	0.03	
BARCLAYS ORD GBP0.25*	GBP	150 525		30 300	120 225	174 718	0.05	
BERKELEY GP HLDGS ORD GBP0.053943*	GBP	1 017			1 017	45 327	0.01	
BP ORD USD0.25*	GBP	166 203		28 652	137 551	763 437	0.23	
BUNZL ORD GBP0.32142857*	GBP	2 933		907	2 026	65 598	0.02	
BURBERRY GROUP ORD GBP0.0005*	GBP	2 843			2 843	53 121	0.02	
CENTRICA ORD GBP0.061728395*	GBP		32 355		32 355	56 203	0.02	
COMPASS GROUP ORD GBP0.1105*	GBP	14 857		1 678	13 179	301 696	0.09	
CRODA INTL ORD GBP0.10609756*	GBP	1 126			1 126	54 438	0.02	
DIAGEO ORD GBP0.28 101/108*	GBP	18 948	1 805	2 946	17 807	610 969	0.19	
ENDEAVOUR MINING P.ORD USD0.01*	GBP		1 492		1 492	28 009	0.01	
ENTAIN PLC ORD EURO.01*	GBP	5 978		1 918	4 060	41 714	0.01	
EXPERIAN ORD USD0.10*	GBP	7 144			7 144	196 518	0.06	
FERGUSON PLC (NEW) ORD GBP0.10*	GBP	1 642		400	1 242	169 111	0.05	
FERGUSON PLC (NEW) ORD GBP0.10*	USD		300		300	41 007	0.01	
HALEON PLC ORD GBP1.25*	GBP		43 055	8 455	34 600	125 898	0.04	
HARGREAVES LANSDOWN ORD GBP0.004 (WI)*	GBP	2 646			2 646	20 647	0.01	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	166 236	10 559	27 063	149 732	979 363	0.30	
INTERCONTL HOTELS ORD GBP0.208521303*	GBP	2 070		610	1 460	93 673	0.03	
INTERTEK GROUP ORD GBP0.01*	GBP	1 118			1 118	47 199	0.01	
JD SPORTS FASHION ORD GBP0.0005*	GBP	19 713			19 713	27 756	0.01	
LEGAL & GENERAL GP ORD GBP0.025*	GBP	62 426		16 611	45 815	106 955	0.03	
LIBERTY GLOBAL INC USD0.01 C*	USD	2 316		1 849	467	7 208	0.00	
LONDON STOCK EXCH ORD GBP0.06918604*	GBP	2 689	353		3 042	278 148	0.08	
M&G PLC ORD GBP0.05*	GBP	19 470			19 470	42 614	0.01	
MELROSE INDUST PLC ORD GBP0.22857142*	GBP		6 258		6 258	32 273	0.01	
MONDI ORD EURO.20*	GBP	4 021			4 021	59 013	0.02	
NATWEST GROUP PLC ORD GBP1.0769*	GBP	49 542		10 937	38 605	75 969	0.02	
NEXT ORD GBP0.10*	GBP	1 536		578	958	72 827	0.02	
PEARSON ORD GBP0.25*	GBP	6 283			6 283	66 025	0.02	
PERSIMMON ORD GBP0.10*	GBP	2 556			2 556	28 678	0.01	
PHOENIX GP HLDGS ORD GBP0.10*	GBP	5 647			5 647	28 299	0.01	
PRUDENTIAL ORD GBP0.05*	GBP	21 905	2 542	3 990	20 457	193 783	0.06	
RIO TINTO ORD GBP0.10*	GBP	9 553	609	1 114	9 048	525 064	0.16	
SAINSBURY(J) ORD GBP0.28571428*	GBP	13 055			13 055	37 094	0.01	
SCHRODERS PLC ORD GBP0.20*	GBP	1 488	7 294	0	8 782	35 815	0.01	
SMITH & NEPHEW ORD USD0.20*	GBP	8 620		2 276	6 344	64 508	0.02	
STANDARD CHARTERED ORD USD0.50*	GBP	23 133		4 736	18 397	127 990	0.04	
STELLANTIS N V COM EURO.01*	EUR	18 700	2 241	4 160	16 781	284 100	0.09	
TAYLOR WIMPEY ORD GBP0.01*	GBP	29 528			29 528	36 129	0.01	
UNILEVER PLC ORD GBP0.031111*	GBP	20 819	1 348	22 167				
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	225 058		30 370	194 688	162 750	0.05	
TOTAL United Kingdom						6 884 175	2.09	
United States of America								
ABBOTT LABS COM*	USD	14 981	1 632	3 387	13 226	1 138 034	0.35	
ABBVIE INC COM USD0.01*	USD	15 108	1 379	3 039	13 448	1 727 811	0.52	
ABIOMED INC COM*	USD	420		420				
ACCENTURE PLC SHS CL A 'NEW'*	USD	5 420	590	1 176	4 834	1 306 953	0.40	
AC.TIVISION BLIZZAR COM STK USD0.000001*	USD	6 794	484	7 278				
ADOBE INC COM USD0.0001*	USD	4 017	288	818	3 487	1 688 410	0.51	
ADVANCE AUTO PARTS COM USD0.0001*	USD	397		397				
ADVANCED MICRO DEV COM USD0.01*	USD	13 650	1 250	2 598	12 302	1 102 750	0.33	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD	2 466		2 466				
AGILENT TECHNOLOGIES INC COM*	USD	2 568		321	2 247	211 379	0.06	
AIR PRODS & CHEMS COM USD1*	USD	1 927		265	1 662	427 191	0.13	
AIRBNB INC USD0.0001 A*	USD	3 163	757	764	3 156	339 743	0.10	
ALBERTSONS COS INC COM USD0.01 CLASS A*	USD		1 800		1 800	35 547	0.01	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	1 324			1 324	112 213	0.03	
ALLEGION PLC CIM USD0.01*	USD	970			970	86 827	0.03	
ALLSTATE CORP COM*	USD	2 372		409	1 963	228 895	0.07	
ALLY FINANCIAL INC COM USD0.01*	USD	3 417		1 429	1 988	43 764	0.01	
ALPHABET INC CAP STK USD0.001 CL A*	USD	51 529	4 193	10 160	45 562	5 144 816	1.56	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMAZON COM INC COM USD0.01*	USD	78 256	8 064	15 651	70 669	8 559 327	2.60	
AMER EXPRESS CO COM USD0.20*	USD	5 468	607	1 243	4 832	642 147	0.19	
AMER FINL GP OHIO COM NPV*	USD	600			600	59 714	0.02	
AMER INTL GRP COM USD2.50*	USD	6 795	1 133	2 632	5 296	295 491	0.09	
AMER TOWER CORP COM NEW USD0.01*	USD	3 923	182	620	3 485	565 134	0.17	
AMERIPRISE FINL INC COM*	USD	889			889	254 498	0.08	
AMETEK INC COM USD0.01*	USD	1 956	295	499	1 752	224 445	0.07	
AMGEN INC COM USD0.0001*	USD	4 686	395	1 001	4 080	949 415	0.29	
AMPHENOL CORP NEW CL A*	USD	5 221	483	949	4 755	348 563	0.11	
ANALOG DEVICES INC COM*	USD	4 594		791	3 803	544 507	0.17	
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD	3 588		0	3 588	50 971	0.02	
AON PLC COM USD0.01 CL A*	USD	1 740		177	1 563	440 093	0.13	
APOLLO GLOBAL MANA COM USD0.00001*	USD	3 845		920	2 925	206 137	0.06	
APPLE INC COM NPV*	USD	138 564	10 149	28 544	120 169	18 675 373	5.67	
APPLIED MATLS INC COM*	USD	7 597	693	1 913	6 377	768 079	0.23	
APPOVIN CORP COM USD0.00003 CL A*	USD	1 000		1 000				
APTIV PLC COM USD0.01*	USD	2 375		377	1 998	158 554	0.05	
ARAMARK COM USD0.01*	USD	1 817			1 817	44 530	0.01	
ARCH CAPITAL GROUP COM USD0.01*	USD	2 803	651	850	2 604	205 412	0.06	
ARCHER DANIELS MIDLAND CO COM*	USD	4 614	899	1 444	4 069	265 023	0.08	
ARES MANAGEMNT COR COM USD0.01 CLASS A*	USD		1 400		1 400	125 611	0.04	
ASPEN TECHNOLOGY COM USD0.10*	USD		179		179	28 955	0.01	
ASSURANT INC COM*	USD	441			441	59 758	0.02	
AT&T INC COM USD1*	USD	61 203	2 389	7 607	55 985	784 617	0.24	
ATLANTA BRAVES HOL COM USD0.001 SER C*	USD		53		53			
ATLISSIAN CORP COM USD0.1 CL A*	USD		1 107		1 107	181 981	0.06	
ATMOS ENERGY CORP COM*	USD	1 323			1 323	129 622	0.04	
AUTO DATA PROCESS COM USD0.10*	USD	3 540	391	779	3 152	625 959	0.19	
AUTODESK INC COM USD0.01*	USD	1 836		229	1 607	289 024	0.09	
AUTOZONE INC COM USD0.01*	USD	185		34	151	340 401	0.10	
AVALONBAY COMMUNI COM USD0.01*	USD	1 086			1 086	163 803	0.05	
AVANTOR INC COM USD0.01*	USD	6 226		1 759	4 467	70 856	0.02	
AVERY DENNISON CORP COM*	USD	548	213		761	120 552	0.04	
BALL CORP COM NPV*	USD	2 800		633	2 167	94 956	0.03	
BATH & BODY WORKS COM USD0.5*	USD	2 650		1 000	1 650	44 522	0.01	
BAUSCH HEALTH COMP COM NPV*	CAD	3 936		3 936				
BAXTER INTL INC COM USD1*	USD	4 263			4 263	125 814	0.04	
BECTON DICKINSON COM USD1*	USD	2 445	148	448	2 145	493 441	0.15	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	2 322	774	1 587	1 509	66 796	0.02	
BEST BUY CO INC COM USD0.10*	USD	1 964		507	1 457	88 600	0.03	
BILL HOLDINGS INC RG*	USD	798			798	66 297	0.02	
BIOGEN INC COM STK USD0.0005*	USD	1 146	267	231	1 182	255 517	0.08	
BK OF AMERICA CORP COM USD0.01*	USD	62 401	5 595	13 231	54 765	1 312 756	0.40	
BK OF NY MELLON CP COM STK USD0.01*	USD	6 602	1 755	2 010	6 347	245 484	0.07	
BLACKSTONE INC COM USD0.00001*	USD	5 859	1 186	1 444	5 601	470 726	0.14	
BOOKING HLDGS INC COM USD0.008*	USD	349		65	284	720 974	0.22	
BORG WARNER INC COM*	USD	2 952		1 467	1 485	49 868	0.02	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	18 817	1 686	4 666	15 837	742 674	0.23	
BROADCOM CORP COM USD1.00*	USD	3 374	346	567	3 153	2 414 217	0.73	
BURLINGTON STORES COM USD0.0001*	USD	599			599	65 976	0.02	
CAESARS ENT INC COM USD0.00001*	USD	2 039	879	795	2 123	77 069	0.02	
CAPITAL ONE FINL COM USD0.01*	USD	3 462		629	2 833	261 143	0.08	
CARDINAL HEALTH INC COM*	USD	2 855		976	1 879	155 609	0.05	
CARLYLE GROUP INC COM USD0.01*	USD	1 340			1 340	33 584	0.01	
CARMAX INC COM USD0.50*	USD	1 435			1 435	79 779	0.02	
CARNIVAL CORP COM USD0.01(PAIED STOCK)*	USD	7 953			7 953	82 943	0.03	
CARRIER GLOBAL COR COM USD0.01*	USD	8 006	858	2 430	6 434	279 062	0.08	
CATERPILLAR INC DEL COM*	USD	4 470	412	945	3 937	809 907	0.25	
CBOE GLOBAL MARKET COM USD0.01*	USD	1 087		263	824	122 898	0.04	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	2 723		492	2 231	140 783	0.04	
CENCORA INC RG*	USD	1 434	220	335	1 319	222 246	0.07	
CENTENE CORP DEL COM*	USD	5 214		1 165	4 049	254 177	0.08	
CERIDIAN HCM HLDG COM USD0.01*	USD	961			961	55 980	0.02	
CF INDS HLDGS INC COM*	USD	1 867		533	1 334	96 853	0.03	
CH ROBINSON WORLDW COM USD0.1*	USD	903	421	410	914	68 065	0.02	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	1 037		296	741	271 627	0.08	
CHEWY INC COM USD0.01 CL A*	USD	1 225		1 094	131	2 304	0.00	
CHIPOTLE MEXICAN GRILL INC CL A*	USD	264		54	210	371 175	0.11	
CHUBB LIMITED ORD CHF24.15*	USD	3 787	250	875	3 162	617 586	0.19	
CHURCH & DWIGHT INC COM*	USD	2 271	394	879	1 786	147 809	0.04	
CIGNA CORP COM USD0.25*	USD	2 750	202	754	2 198	618 490	0.19	
CISCO SYSTEMS COM USD0.001*	USD	35 436	3 181	7 199	31 418	1 490 498	0.45	
CITIGROUP INC COM USD0.01*	USD	15 750	1 907	2 420	15 237	547 585	0.17	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CITIZENS FINL GP COM USD0.01*	USD	4 867	974	2 325	3 516	74 970	0.02	
CLOUDFLARE INC COM USD0.001 CL A*	USD	1 855			1 855	95 701	0.03	
COGNIZANT TECHNOLO COM CL A'USD0.01*	USD	4 398	589	1 286	3 701	217 141	0.07	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD	1 062			1 062	74 534	0.02	
COMCAST CORP COM CLS'A' USD0.01*	USD	37 795	2 643	8 748	31 690	1 190 782	0.36	
CONAGRA BRANDS IN COM USD5*	USD	4 860		1 341	3 519	87 619	0.03	
CONFLUENT INC COM USD0.00001 CL A*	USD		2 090	1 238	852	22 416	0.01	
CONSOLIDATED EDISON INC COM*	USD	2 904	553	794	2 663	212 756	0.06	
CONSTELLATION ENE. COM NPV*	USD	2 903		458	2 445	251 255	0.08	
COOPER COS INC COM USD0.10*	USD	304			304	86 247	0.03	
CORNING INC COM USD0.50*	USD	6 657	1 175	1 159	6 673	162 507	0.05	
CORTEVA INC COM USD0.01*	USD	6 519		6 519				
COSTCO WHSL CORP NEW COM*	USD	3 768	307	687	3 388	1 703 310	0.52	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	1 694	263	278	1 679	270 100	0.08	
CROWN CASTLE INTL COM USD0.01*	USD	3 636	707	1 118	3 225	272 888	0.08	
CROWN HOLDINGS INC COM USD5*	USD	961			961	70 489	0.02	
CUMMINS INC COM*	USD	1 211			1 211	238 378	0.07	
CVS HEALTH CORP COM STK USD0.01*	USD	11 271	1 619	3 233	9 657	606 484	0.18	
D R HORTON INC COM*	USD	2 991		571	2 420	229 922	0.07	
DANAHER CORP COM USD0.01*	USD	5 864	500	1 048	5 316	928 959	0.28	
DARDEN RESTAURANTS INC COM*	USD	1 220		308	912	120 785	0.04	
DATADOG INC COM USD0.00001 CL A*	USD	1 796	533	504	1 825	135 309	0.04	
DAVITA INC COM USD0.001*	USD	507			507	35 634	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	1 740	930	807	1 863	113 441	0.03	
DELTA AIRLINES INC COM USD0.0001*	USD	1 427	1 089	1 950	566	16 097	0.00	
DENTSPLY SIRONA IN COM NPV*	USD	2 403		890	1 513	41 872	0.01	
DISCOVER FINL SVCS COM STK USD0.01*	USD	2 450		425	2 025	151 261	0.05	
DISH NETWORK CORPO CLASS'A'COM USD0.01*	USD	1 754		1 754				
DOCUSIGN INC COM USD0.0001*	USD	2 017	673	731	1 959	69 315	0.02	
DOLLAR GENERAL CP COM USD0.875*	USD	1 952		264	1 688	182 865	0.06	
DOLLAR TREE INC*	USD	1 850		233	1 617	163 475	0.05	
DOMINOS PIZZA INC COM USD0.01*	USD	227	120		347	107 049	0.03	
DOORDASH INC COM USD0.00001 CLASS A*	USD	1 689	683	647	1 725	117 659	0.04	
DOVER CORP COM*	USD	1 218			1 218	144 042	0.04	
DOW INC COM USD0.01*	USD	6 020	1 721	1 953	5 788	254 625	0.08	
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		3 722		3 722	93 555	0.03	
DUPONT DE NEMOURS COM USD0.01*	USD	4 929		1 338	3 591	238 171	0.07	
DYNATRACE INC COM USD0.001*	USD	2 084	830	816	2 098	85 364	0.03	
EATON CORP PLC COM USD0.01*	USD	3 548	203	717	3 034	574 059	0.17	
EBAY INC COM USD0.001*	USD	5 233	889	2 274	3 848	137 378	0.04	
EDISON INTL COM*	USD	3 238			3 238	185 822	0.06	
ELANCO ANIMAL HEAL COM NPV*	USD	4 555		4 555				
ELECTRONIC ARTS INC COM*	USD	2 324		288	2 036	229 366	0.07	
ELEVANCE HEALTH INC USD0.01*	USD	2 028	90	248	1 870	765 960	0.23	
ELI LILLY AND CO COM NPV*	USD	6 865	580	1 300	6 145	3 097 719	0.94	
EMERSON ELEC CO COM*	USD	5 474	405	1 546	4 333	350 831	0.11	
ENTERGY CORP NEW COM*	USD	1 710		1 710				
EQUINIX INC COM USD0.001 NEW*	USD	776		61	715	474 766	0.14	
EQUITABLE HOLDINGS COM USD0.01*	USD	2 994			2 994	72 395	0.02	
ESSENTIAL UTILS IN COM USD0.50*	USD	2 751		894	1 857	56 546	0.02	
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	2 023	208	546	1 685	197 614	0.06	
EVEREST GROUP LTD COM USD0.01*	USD	249			249	89 648	0.03	
EVERSOURCE ENERGY COM USD5*	USD	2 822	500	740	2 582	126 393	0.04	
EXELON CORP COM NPV*	USD	8 704	940	2 388	7 256	257 133	0.08	
EXPEDIA GROUP INC COM USD0.001*	USD	1 138			1 138	98 686	0.03	
EXTRA SPACE STORAG COM USD0.01*	USD	1 083	517		1 600	150 835	0.05	
EXXON MOBIL CORP COM NPV*	USD		31 512	758	30 754	2 962 496	0.90	
F&G ANNUITIES & LI COM USD0.001 WI*	USD		140	140				
FEDEX CORP COM USD0.10*	USD	2 041	185	384	1 842	402 483	0.12	
FIDELITY NATL INF COM STK USD0.01*	USD	5 413		649	4 764	212 915	0.06	
FIFTH THIRD BANCORP COM*	USD	6 179		1 535	4 644	100 205	0.03	
FISERV INC COM USD0.01*	USD	5 327	311	849	4 789	495 749	0.15	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	502			502	102 868	0.03	
FORD MOTOR CO COM STK USD0.01*	USD	34 712		5 175	29 537	262 081	0.08	
FORTREA HOLDINGS I COM USD0.001 WI*	USD		785	785				
FORTUNE BRANDS INNOVATIONS INC RG*	USD	937			937	47 582	0.01	
FOX CORP COM USD0.01 CL A*	USD	2 318	1 809	2 329	1 798	49 726	0.02	
FOX CORP COM USD0.01 CL B*	USD	1 480		1 283	197	5 004	0.00	
FREEMPORT-MCMORAN COM STK USD0.10*	USD	12 218		1 968	10 250	315 100	0.10	
GARMIN LTD COM CHF10.00*	USD	1 441			1 441	134 456	0.04	
GE HEALTHCARE TECH COM USD0.01 WI*	USD		6 928	3 756	3 172	192 166	0.06	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	9 850	545	2 082	8 313	821 813	0.25	
GENERAL MLS INC COM*	USD	5 240	440	1 431	4 249	252 270	0.08	

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	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
GENERAL MOTORS CO COM USD0.01*	USD	11 851	1 164	2 582	10 433	267 746	0.08		
GENUINE PARTS CO COM STK USD1*	USD	957	626	551	1 032	121 022	0.04		
GILEAD SCIENCES COM USD0.001*	USD	11 227	480	1 973	9 734	695 741	0.21		
GLOBAL PAYMENTS COM NPV*	USD	2 357		338	2 019	195 168	0.06		
GLOBE LIFE INC COM USD1.00*	USD	714			714	75 608	0.02		
GODADDY INC COM CL A USD0.001*	USD	1 436		522	914	60 912	0.02		
GOLDMAN SACHS GRP COM USD0.01*	USD	2 828	216	519	2 525	697 658	0.21		
GRAINGER W W INC COM*	USD	387		53	334	221 837	0.07		
GSK PLC ORD GBP0.3125*	GBP	34 396	2 153	4 487	32 062	516 008	0.16		
HALLIBURTON COM STK USD2.50*	USD	8 263		1 200	7 063	252 865	0.08		
HARTFORD FINL SVCS COM USD0.01*	USD	2 802		569	2 233	149 261	0.05		
HASBRO INC COM*	USD	896	623	606	913	37 514	0.01		
HCA HEALTHCARE INC COM USD0.01*	USD	1 995	140	568	1 567	322 487	0.10		
HEALTHCARE REALTY COM USD0.01 CL A*	USD	3 581			3 581	46 765	0.01		
HEALTHPEAK PPTYS I COM USD1*	USD	3 964	1 650	1 715	3 899	55 176	0.02		
HERSHEY COMPANY COM USD1.00*	USD	1 237	144	332	1 049	178 852	0.05		
HEWLETT PACKARD EN COM USD0.01*	USD	11 603		2 103	9 500	132 967	0.04		
HF SINCLAIR CORPOR COM USD0.01*	USD		900	900					
HILTON WORLDWIDE H COM USD0.01*	USD	2 393		325	2 068	285 177	0.09		
HOLOGIC INC COM USD0.01*	USD	2 297	532	1 027	1 802	108 513	0.03		
HOME DEPOT INC COM USD0.05*	USD	8 850	516	1 735	7 631	1 977 056	0.60		
HORMEL FOODS CORP COM USD0.0586*	USD	1 913	1 792	977	2 728	80 809	0.02		
HOST HOTELS & RESO COM STK USD0.01*	USD	7 025			7 025	98 965	0.03		
HOWMET AEROSPACE I COM USD1.00*	USD	3 074	1 396	1 614	2 856	114 620	0.03		
HP INC COM USD0.01*	USD	9 456	1 423	3 531	7 348	176 070	0.05		
HUMANA INC COM USD0.166*	USD	1 025	108	191	942	448 942	0.14		
HUNTINGTON BANCSHARES INC COM*	USD	13 085			13 085	114 912	0.03		
HYATT HOTELS CORP COM USD0.01 CLASS 'A'*	USD		300		300	27 968	0.01		
IAC/INTERACTIVECOR COM USD0.0001*	USD	844		844					
INGERSOLL RAND INC COM USD1.00*	USD	3 827	629	1 499	2 957	163 291	0.05		
INTEL CORP COM USD0.001*	USD	34 139	5 165	7 417	31 887	1 059 185	0.32		
INTL BUSINESS MCHN COM USD0.20*	USD	7 724	732	1 554	6 902	908 508	0.28		
INTL PAPER CO COM USD1.00*	USD	3 730		1 041	2 689	82 542	0.03		
INTUIT INC COM USD0.01*	USD	2 255	274	356	2 173	978 783	0.30		
INVESCO LTD COM STK USD0.20*	USD	2 709	2 487	2 231	2 965	34 997	0.01		
IQVIA HOLDINGS INC COM USD0.01*	USD	1 686	273	538	1 421	233 846	0.07		
IRON MTN INC NEW COM NPV*	USD	2 054	1 374	1 319	2 109	113 373	0.03		
JAZZ PHARMA PLC COM USD0.0001*	USD	375	242		617	71 322	0.02		
JOHNSON CTLS INTL COM USD0.01*	USD	5 957	1 302	1 691	5 568	248 392	0.08		
KELLANOVA COM USD0.25*	USD	2 618	547	778	2 387	109 635	0.03		
KEURIG DR PEPPER COM USD0.01*	USD	6 490	1 315	1 104	6 701	184 960	0.06		
KEYCORP NEW COM*	USD	9 036		3 716	5 320	49 480	0.02		
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	1 557		278	1 279	142 061	0.04		
KIMBERLY-CLARK CP COM USD1.25*	USD	2 870		342	2 528	275 245	0.08		
KIMCO REALTY COM USD0.01*	USD	5 627			5 627	91 868	0.03		
KINDER MORGAN INC USD0.01*	USD	16 867		2 144	14 723	217 058	0.07		
KKR & CO INC COM NPV CLASS A*	USD	4 500	1 472	1 293	4 679	235 900	0.07		
KLA CORPORATION COM USD0.001*	USD	1 216		137	1 079	461 219	0.14		
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	1 107			1 107	49 253	0.01		
KROGER CO COM USD1*	USD	5 767	749	1 577	4 939	203 926	0.06		
L3HARRIS TECHNOLOG COM USD1.00*	USD		1 734	334	1 400	228 581	0.07		
LAB CORP AMER HLDG COM USD0.1*	USD	785			785	142 685	0.04		
LAM RESEARCH CORP COM USD0.001*	USD	1 177		138	1 039	556 187	0.17		
LAS VEGAS SANDS CORP COM*	USD	3 360		832	2 528	109 187	0.03		
LEAR CORP COM USD0.01*	USD	365			365	43 102	0.01		
LENNAR CORP COM CL'A'USD0.10*	USD	2 368	322	797	1 893	183 780	0.06		
LIBERTY MEDIA CORP COM USD0.01 LIVE SER C*	USD		388	388					
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C*	USD		1 847		1 847	108 735	0.03		
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD		1 236		1 236	27 614	0.01		
LINCOLN NATL CORP COM NPV*	USD	1 288		1 288					
LINDE PLC COM EURO.001*	EUR		3 479		3 479	1 209 436	0.37		
LINDE PLC COM EURO.001*	USD		1 113	899	214	74 426	0.02		
LKQ CORP COM*	USD	2 733		965	1 768	70 666	0.02		
LOWE'S COS INC COM USD0.50*	USD	5 789	180	1 533	4 436	769 328	0.23		
LUCID GROUP INC COM USD0.0001 CL A*	USD	5 179			5 179	19 418	0.01		
LULULEMON ATHLETIC COM STK USD0.01*	USD	1 014	104	243	875	313 326	0.10		
LUMEN TECHNOLOGIES COM USD1.00*	USD	5 900		5 900					
LYFT INC COM USD0.00001 CLASS A*	USD	1 681		1 681					
MARATHON PETROLEUM COM USD0.01*	USD	4 984		4 984					
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	2 323		330	1 993	341 997	0.10		
MARVELL TECHNOLOGY COM USD0.002*	USD	7 625	910	2 093	6 442	276 829	0.08		
MASCO CORP COM*	USD	1 846			1 846	87 509	0.03		
MASTERBRAND INC COM USD0.01 WI*	USD		937	937					

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	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	7 509	372	1 423	6 458	2 211 848	0.67
MATCH GRP INC NEW COM NPV*	USD	2 175	891	1 132	1 934	60 897	0.02
MCCORMICK & CO INC COM NVTG NPV*	USD	2 120		408	1 712	99 557	0.03
MCDONALD'S CORP COM USD0.01*	USD	6 435	231	1 158	5 508	1 314 142	0.40
MCKESSON CORP COM USD0.01*	USD	1 253		213	1 040	430 976	0.13
MERCK & CO INC COM USD0.50*	USD	21 525	2 595	4 872	19 248	1 798 959	0.55
META PLATFORMS INC*	USD	19 567	1 285	3 982	16 870	4 625 261	1.40
METLIFE INC COM USD0.01*	USD	5 933		1 234	4 699	256 622	0.08
MGM RESORTS INTL COM STK USD0.01*	USD	2 558			2 558	81 291	0.02
MICROCHIP TECHN LGY COM USD0.001*	USD	5 185	496	1 642	4 039	262 040	0.08
MICRON TECHNOLOGY COM USD0.10*	USD	9 522	1 154	1 983	8 693	529 013	0.16
MICROSOFT CORP COM USD0.0000125*	USD	60 769	5 205	11 918	54 056	16 632 869	5.05
MID-AMER APARTMENT COM STK USD0.01*	USD	791	310		1 101	118 382	0.04
MODERNA INC COM USD0.0001*	USD	3 050		633	2 417	167 081	0.05
MOHAWK INDS COM USD0.01*	USD	385			385	28 163	0.01
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	1 311			1 311	68 924	0.02
MONDELEZ INTL INC COM USD0.01*	USD	11 767	1 886	13 653			
MORGAN STANLEY COM STK USD0.01*	USD	11 629	467	2 691	9 405	606 150	0.18
MOSAIC CO COM USD0.01*	USD	3 193		972	2 221	65 649	0.02
MOTOROLA SOLUTIONS COM USD0.01*	USD	1 488	130	267	1 351	342 360	0.10
NETAPP INC COM USD0.001*	USD	2 053	519	1 051	1 521	100 741	0.03
NETFLIX INC COM USD0.001*	USD	3 855	243	736	3 362	1 259 602	0.38
NEWELL BRANDS INC COM USD1*	USD	2 717		2 717			
NEWMONT CORPORATIO COM USD1.60*	USD	6 651	843	1 795	5 699	194 333	0.06
NIKE INC CLASS'B'COM NPV*	USD	10 915	684	2 220	9 379	877 179	0.27
NORFOLK STHN CORP COM USD1*	USD	1 960		254	1 706	296 210	0.09
NORTHERN TRUST CP COM USD1.666*	USD	1 634			1 634	98 010	0.03
NORTONLIFELock INC COM USD0.01*	USD	5 705		2 125	3 580	54 278	0.02
NRG ENERGY INC COM USD0.01*	USD		2 149		2 149	82 882	0.03
NUCOR CORP COM*	USD	2 301		385	1 916	257 695	0.08
NVIDIA CORP COM USD0.001*	USD	21 364	1 774	4 228	18 910	7 017 849	2.13
NVR INC COM STK USD0.01*	USD	18			18	88 664	0.03
OLD DOMINION FGHT LINES INC COM*	USD	803			803	275 252	0.08
OMNICOM GROUP INC COM USD0.15*	USD	1 487	472	452	1 507	102 735	0.03
ON SEMICONDUCTOR COM USD0.01*	USD	3 608	1 035	1 393	3 250	185 268	0.06
ONEOK INC*	USD	3 759	1 323	621	4 461	264 695	0.08
ORACLE CORP COM USD0.01*	USD	13 666	1 330	2 591	12 405	1 167 300	0.35
OREILLY AUTO NEW COM USD0.01*	USD	533		58	475	402 205	0.12
OTIS WORLDWIDE COR COM USD0.01*	USD	3 481	593	1 019	3 055	214 659	0.07
OWENS CORNING COM STK USD0.01*	USD	757			757	78 101	0.02
PACCAR INC COM STK USD1*	USD	2 865	5 819	4 738	3 946	296 370	0.09
PACKAGING CORP AMER COM*	USD	700			700	97 498	0.03
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	14 124	3 015	3 782	13 357	179 902	0.05
PALO ALTO NETWORKS COM USD0.0001*	USD	2 679	175	429	2 425	536 314	0.16
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	5 104			5 104	50 536	0.02
PARKER-HANNIFIN COM STK USD0.50*	USD	1 030			1 030	345 798	0.10
PAYCHEX INC COM*	USD	2 952	342	926	2 368	239 313	0.07
PAYPAL HOLDINGS IN COM USD0.0001*	USD	9 542	581	2 111	8 012	377 690	0.11
PENTAIR PLC COM USD0.01*	USD	1 150			1 150	60 826	0.02
PFIZER INC COM USD0.05*	USD	47 594	3 678	8 708	42 564	1 183 753	0.36
PG&E CORP COM*	USD	15 167	4 565	6 476	13 256	196 637	0.06
PHILLIPS 66 COM USD0.01*	USD	3 900	1 015	4 915			
PHINIA INC COM USD0.01 WI*	USD		297	297			
PINTEREST INC COM USD0.00001 CL A*	USD	5 633	1 528	3 038	4 123	112 114	0.03
PNC FINANCIAL SVCS COM USD5*	USD	3 697		699	2 998	312 312	0.09
PRINCIPAL FINL GP COM USD0.01*	USD	1 846	415	512	1 749	107 725	0.03
PROCTER & GAMBLE COM NPV*	USD	20 694	308	21 002			
PROLOGIS INC COM USD0.01*	USD	8 114	296	1 528	6 882	630 994	0.19
PRUDENTIAL FINL COM USD0.01*	USD	3 150		527	2 623	218 273	0.07
PUBLIC SVC ENTERPRISE GROUP COM*	USD	4 303	1 349	2 053	3 599	201 920	0.06
QUALCOMM INC COM USD0.0001*	USD	9 727	346	1 680	8 393	832 471	0.25
QUEST DIAGNOSTICS INC COM*	USD	1 099			1 099	130 119	0.04
RAYMOND JAMES FINANCIAL INC COM*	USD	1 692			1 692	146 959	0.04
REGENCY CENTERS COM USD0.01*	USD	1 662		613	1 049	57 527	0.02
REGENERON PHARMACE COM USD0.001*	USD	907	105	205	807	572 759	0.17
REGIONS FINANCIAL CORP NEW COM*	USD	8 316			8 316	109 963	0.03
REPUBLIC SERVICES COM USD0.01*	USD	1 911	637	673	1 875	253 375	0.08
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	3 189	3 824	2 606	4 407	65 052	0.02
ROBERT HALF INTL COM USD0.001*	USD	768			768	52 258	0.02
ROBINHOOD MARKETS COM USD0.0001 CL A*	USD		3 670		3 670	30 527	0.01
ROBLOX CORPORATION COM USD0.0001 CL A*	USD	3 000	1 143	998	3 145	91 044	0.03

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	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
ROCKWELL AUTOMATIO COM USD1*	USD	956			956		228 647	0.07	
ROSS STORES INC COM USD0.01*	USD	3 145		576	2 569		271 128	0.08	
ROYAL CARIBBEAN GR COM USD0.01*	USD	2 150		469	1 681		129 619	0.04	
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	3 158			3 158		77 223	0.02	
SALESFORCE.COM INC COM USD0.001*	USD	8 453	641	1 669	7 425		1 357 033	0.41	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	885			885		168 029	0.05	
SCHEIN HENRY INC COM*	USD	980	489	516	953		56 356	0.02	
SCHLUMBERGER COM USD0.01*	USD	11 782	829	1 939	10 672		540 573	0.16	
SCHWAB(Charles)CP COM USD0.01*	USD	12 720	690	1 910	11 500		544 629	0.17	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	1 855	562	1 184	1 233		76 583	0.02	
SEAGEN INC COM USD0.001*	USD	1 200		189	1 011		195 798	0.06	
SEALED AIR CORP NEW COM*	USD	1 065			1 065		29 842	0.01	
SEI INVESTMENT COM USD0.01*	USD	985		619	366		17 873	0.01	
SENSATA TECHNO PLC COM EURO.01*	USD	1 778		884	894		25 937	0.01	
SERVICENOW INC COM USD0.001*	USD	1 687	126	292	1 521		805 389	0.24	
SIGNATURE BK COM USD0.01*	USD	576		576					
SIMON PROP GROUP COM USD0.0001*	USD	3 021		563	2 458		245 813	0.07	
SIRIUS XM HLDGS IN COM USD0.001*	USD	1 955	9 045	8 508	2 492		9 706	0.00	
SKYWORKS SOLUTIONS INC COM*	USD	1 451			1 451		114 539	0.03	
SMUCKER(JM)CO COM NPV*	USD	958		230	728		75 421	0.02	
SNAP-ON INC COM USD1*	USD	334			334		78 403	0.02	
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	1 672	574	281	1 965		259 528	0.08	
SOUTHWEST AIRLINES COM USD1*	USD	1 395			1 395		28 221	0.01	
SQUARE INC COM USD0.000001 CL A*	USD	4 100	1 251	763	4 588		168 056	0.05	
STANLEY BLACK & DE COM USD2.50*	USD	1 408		442	966		74 768	0.02	
STARBUCKS CORP COM USD0.001*	USD	9 925	1 269	2 464	8 730		732 822	0.22	
STATE STREET CORP COM STK USD1*	USD	3 070		554	2 516		147 982	0.04	
STEEL DYNAMICS INC COM*	USD	1 361	361	405	1 317		127 656	0.04	
STERIS PLC ORD USD0.001*	USD	842	185	193	834		159 371	0.05	
SYNCHRONY FINANCA COM USD0.001*	USD	3 826	2 586	3 108	3 304		84 341	0.03	
SYSCO CORP COM USD1*	USD	4 157	1 013	1 489	3 681		222 734	0.07	
T ROWE PRICE GROUP COM USD0.20*	USD	1 874			1 874		154 342	0.05	
T-MOBILE US INC COM USD0.0001*	USD	5 329	290	1 554	4 065		532 189	0.16	
TARGET CORP COM STK USD0.0833*	USD	3 707	572	851	3 428		345 626	0.10	
TELEFLEX INC COM*	USD	388			388		65 235	0.02	
TENARIS S.A. USD1*	EUR		4 156		4 156		59 327	0.02	
TESLA INC COM USD0.001*	USD	22 674	3 715	4 643	21 746		3 974 613	1.21	
TEXAS INSTRUMENTS COM USD1*	USD	7 997	447	1 539	6 905		892 376	0.27	
TEXAS PACIFIC LD COM USD0.01*	USD	35		35					
THERMO FISHER SCIE COM USD1*	USD	3 340	304	692	2 952		1 194 860	0.36	
TJX COS INC COM USD1*	USD	10 390	691	2 223	8 858		709 952	0.22	
TOAST INC COM USD0.000001 CLASS A*	USD		2 200		2 200		32 014	0.01	
TORO CO COM*	USD		700		700		51 498	0.02	
TRACTOR SUPPLY CO COM USD0.008*	USD	990		167	823		144 222	0.04	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	661			661		54 145	0.02	
TRANE TECHNOLOGIES COM USD1*	USD	2 016	194	476	1 734		300 314	0.09	
TRANSDIGM GROUP INC COM*	USD	398			398		299 934	0.09	
TRAVELERS CO INC COM NPV*	USD	2 217	260	760	1 717		261 634	0.08	
TRUIST FINL CORP COM USD5*	USD	11 447	3 652	4 214	10 885		280 931	0.09	
TYSON FOODS INC CL A*	USD	2 539	712	740	2 511		105 916	0.03	
U HAUL HOLDING COM COM USD0.25 SER N*	USD		800		800		34 371	0.01	
UBER TECHNOLOGIES COM USD0.00001*	USD	11 994	5 658	3 686	13 966		550 078	0.17	
UGI CORP NEW COM*	USD	1 640		1 640					
UIPATH INC COM USD0.00001 CL A*	USD		2 400		2 400		33 919	0.01	
ULTA BEAUTY INC COM STK USD0.01*	USD	416	88	71	433		150 256	0.05	
UNION PACIFIC CORP COM USD2.50*	USD	5 371	416	1 199	4 588		866 836	0.26	
UNITED RENTALS INC COM*	USD	582			582		215 181	0.07	
UNITEDHEALTH GRP COM USD0.01*	USD	8 039	677	1 650	7 066		3 443 872	1.05	
UNITY SOFTWARE INC COM USD0.000005*	USD	1 800			1 800		41 558	0.01	
US BANCORP COM USD0.01*	USD	12 304	1 208	1 861	11 651		338 023	0.10	
UTD THERAPEUTIC COM USD0.01*	USD		360		360		73 013	0.02	
VAIL RESORTS INC COM*	USD	206			206		39 791	0.01	
VALERO ENERGY CORP NEW COM*	USD	3 359		3 359					
VERALTO CORPORATIO COM USD0.01 WI*	USD		1 829		0		21	0.00	
VERIZON COMMUN COM USD0.10*	USD	35 760	3 686	7 457	31 989		1 022 690	0.31	
VESTIS CORPORATION COM USD0.01 WI*	USD		909	909					
VF CORP COM NPV*	USD	3 201		1 641	1 560		20 912	0.01	
VIATRIS INC COM USD0.01*	USD	11 800		3 557	8 243		66 764	0.02	
VISA INC COM STK USD0.0001*	USD	14 274	1 224	3 009	12 489		2 672 056	0.81	
WALGREENS BOOTS AL COM USD0.01*	USD	5 750	1 118	1 532	5 336		102 365	0.03	
WALMART INC COM USD0.10*	USD	13 111	1 150	2 782	11 479		1 707 057	0.52	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	15 755	808	2 525	14 038		1 042 335	0.32	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	19 950		2 694	17 256	156 096	0.05	
WASTE MGMT INC DEL COM*	USD	3 716	290	911	3 095	462 853	0.14	
WELLS FARGO & CO COM USD1 2/3*	USD	32 571	1 845	6 115	28 301	1 024 289	0.31	
WELLTOWER INC COM USD1*	USD	3 968	504	474	3 998	304 205	0.09	
WESTERN DIGITAL CORP COM*	USD	2 664			2 664	97 339	0.03	
WESTLAKE CHEM CORP COM USD0.01*	USD	304			304	31 915	0.01	
WESTROCK CO COM USD0.01*	USD	2 965	1 089	2 484	1 570	51 336	0.02	
WEYERHAEUSER CO COM USD1.25*	USD	6 351		1 223	5 128	133 889	0.04	
WHIRLPOOL CORP COM*	USD	447			447	42 534	0.01	
WILLIAMS COS INC COM USD1*	USD	10 971		2 273	8 698	272 297	0.08	
WK KELLOGG CO USD0.0001*	USD		597	596	1	7	0.00	
WOLFSPEED INC COM USD0.00125*	USD		1 486		1 486	45 763	0.01	
WORKDAY INC COM USD0.001 CL A*	USD	1 638	417	382	1 673	322 331	0.10	
WYNN RESORTS LTD COM*	USD	682	794	752	724	57 836	0.02	
XYLEM INC COM USD0.01 WI*	USD	1 857	425	526	1 756	149 481	0.05	
YUM BRANDS INC COM*	USD	2 482	285	732	2 035	223 827	0.07	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	1 859		295	1 564	148 609	0.05	
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	1 817	592	547	1 862	101 637	0.03	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	2 079			2 079	24 520	0.01	
TOTAL United States of America						186 658 858	56.64	
Total Registered shares						236 500 498	71.77	

Depository receipts

Australia

JAMES HARDIE ID PLC CIUFS EURO.5*	AUD	4 671		1 565	3 106	69 958	0.02	
TOTAL Australia						69 958	0.02	

China

FUTU HOLDINGS LIMI SPON ADS EA REP 8 ORD SHS*	USD	905	965	1 499	371	18 722	0.01	
TOTAL China						18 722	0.01	

Israel

TEVA PHARMA IND ADR(CNV 1 ORD ILS0.10)*	USD	10 444	4 971	7 982	7 433	58 039	0.02	
TOTAL Israel						58 039	0.02	

Netherlands

ABN AMRO BANK N.V. DR EACH REP SHS*	EUR	3 134			3 134	38 241	0.01	
TOTAL Netherlands						38 241	0.01	

Singapore

SEA LTD ADS EACH REP ONE CL A SHS*	USD	3 255	616	1 407	2 464	93 507	0.03	
TOTAL Singapore						93 507	0.03	

United States of America

BLOCK INC SHS CHESS DEPOSITORY INTERESTS REPR 1 SH*	AUD	157		157				
TOTAL United States of America							0.00	
Total Depository receipts						278 466	0.08	

Investment certificates, closed end

Canada

CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	1 236			1 236	33 074	0.01	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	2 574		2 394	180	1 988	0.00	
TOTAL Canada						35 062	0.01	

Singapore

CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	5 200	18 700		23 900	41 276	0.01	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	8 142	25 400		33 542	39 213	0.01	
KEPPEL REIT NPV (REIT)*	SGD		3 120		3 120	1 648	0.00	
TOTAL Singapore						82 137	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United Kingdom								
SEGRO PLC REIT*	GBP	7 630			7 630	60 059	0.02	
TOTAL United Kingdom						60 059	0.02	
United States of America								
EQUITY RESIDENTIAL SBI USDO.01*	USD	2 998	1 274	1 124	3 148	158 511	0.05	
VENTAS INC REIT*	USD	3 438			3 438	132 847	0.04	
TOTAL United States of America						291 358	0.09	
Total Investment certificates, closed end						468 617	0.14	
Rights								
Canada								
CONSTELLATION SOFTWARE INC (STOCK DIVIDEND) RIGHTS 29.09.23*	CAD		171	171				0.00
TOTAL Canada								0.00
Hong Kong								
LINK REIT RIGHTS 23-21.03.23*	HKD		4 144	4 144				
LINK REIT RIGHTS 23-21.03.23*	HKD		4 144	4 144				
TOTAL Hong Kong								0.00
Netherlands								
UNIVERSAL MUSIC GROUP NV RIGHTS PRP*	EUR	6 562		6 562				
WOLTERS KLUWER NV RIGHTS 23-13.09.23*	EUR		1 904	1 904				
TOTAL Netherlands								0.00
Spain								
ACS ACTIVIDADES (STOCK DIVIDEND) RIGHTS 23-03.02.23*	EUR		1 964	1 964				
ACS ACTIVIDADES DE CONSTR SA (STOCK DIVIDEND) RIGHTS 170723*	EUR		1 997	1 997				
EDP RENOVAVEIS SA RIGHTS 23-25.05.23*	EUR		2 673	2 673				
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 16.11.22*	EUR		3 064	3 064				
IBERDROLA SA RIGHTS 23-19.01.23*	EUR		52 306	52 306				
IBERDROLA SA-RIGHTS (STOCK DIVIDEND) 20.07.23*	EUR		46 856	46 856				
TOTAL Spain								0.00
Sweden								
SWEDISH ORPHAN BIOVITRUM AB RIGHTS 14.09.23*	SEK		468	468				
TOTAL Sweden								0.00
United States of America								
JOHNSON & JOHNSON 22-PRP*	USD		420	420				
TOTAL United States of America								0.00
Total Rights								0.00
Total Securities traded on an exchange						324 950 112	98.61	

Securities traded neither on an exchange nor on a regulated market

Bearer shares

Spain								
FERROVIAL SA EURO.2**	EUR	3 064	54	3 118				
SIEMENS GAMESA REN EURO.17**	EUR	2 152		2 152				
TOTAL Spain								0.00
United States of America								
AMC ENTMT HLDGS IN COM USDO.01 'A'***	USD	5 900		5 900				
LIBERTY MEDIA CORP COM USDO.01 SER A SIRIUSXM**	USD	983		983				
LIBERTY MEDIA CORP COM USDO.01 SER C SIRIUSXM**	USD	1 236		1 236				
LIBERTY MEDIA CORP COM USDO.01 SER C FORMULA**	USD	1 267	580	1 847				
TOTAL United States of America								0.00
Total Bearer shares								0.00

		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Security								
Registered shares								
Canada								
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)**	CAD		1 232	1 232				
TOTAL Canada							0.00	
Denmark								
NOVO-NORDISK AS DKK0.2 SER'B**	DKK	14 552	504	15 056				
TOTAL Denmark							0.00	
Netherlands								
AEGON NV EURO.12**	EUR	11 340	10 661	22 001				
KONINKLIJKE DSM NV EUR1.5**	EUR	1 613		1 613				
TOTAL Netherlands							0.00	
Sweden								
BOLIDEN AB NPV IL**	SEK		3 089	3 089				
TOTAL Sweden							0.00	
United Kingdom								
LINDE PLC COM EURO.001**	EUR	3 479		3 479				
LINDE PLC COM EURO.001**	USD	1 013		1 013				
MELROSE INDUST PLC ORD GBPO.076190476**	GBP	50 433		50 433				
TOTAL United Kingdom							0.00	
United States of America								
BUNGE LIMITED COM USDO.01**	USD	1 378	348	405	1 321	127 407	0.04	
FIRST REPUBLIC BAN COM USDO.01**	USD	1 425		1 425				
TOTAL United States of America						127 407	0.04	
Total Registered shares						127 407	0.04	
Rights								
Netherlands								
FERROVIAL SE (STOCK DIVIDEND) RIGHTS 23-20.07.23**	EUR		3 118	3 118				
FERROVIAL SE (STOCK DIVIDEND) RIGHTS 23-09.11.23**	EUR		3 148		3 148	1 295	0.00	
NN GROUP NV (STOCK DIVIDEND) RIGHTS 18.09.2023**	EUR		2 083	2 083				
NN GROUP NV RIGHTS 23-22.06.23**	EUR		1 974	1 974				
TOTAL Netherlands						1 295	0.00	
United States of America								
ABIOMED INC RIGHTS 22-PRP**	USD		420		420	391	0.00	
TOTAL United States of America						391	0.00	
Total Rights						1 686	0.00	
Total Securities traded neither on an exchange nor on a regulated market						129 092	0.04	
Total securities and similar instruments						325 079 204	98.65	
(thereof in lending)							0.00	
Bank deposits at sight						4 308 669	1.31	
Derivative financial instruments						-284 582	-0.09	
Other assets						443 832	0.13	
Total fund assets						329 547 123	100.00	
Other liabilities						-94 815		
Net fund assets						329 452 308		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	324 665 530	98.52
Investments valuation based on market-observed parameters	129 092	0.04
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	324 794 622	98.56

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-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
Options/warrants on equities/equity baskets					
CONSTELLATION SOFTWARE INC/CANADA CALL WARRANT 31.03.40*	171	CAD	0	0	0.00
			0	0	0.00

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on indices/commodities/currencies					
EURO STOXX 50 INDEX FUTURE 15.12.23*	12	EUR	469 803	-25 866	-0.01
S&P500 EMINI FUTURE 15.12.23*	19	USD	3 641 690	-258 716	-0.08
			4 111 493	-284 582	-0.09

Liquidity linked to open derivative financial instruments: CHF 4 111 493

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Options/warrants on equities/equity baskets			
CONSTELLATION SOFTWARE INC/CANADA CALL WARRANT 31.03.40	CAD	171	0
Futures on indices/commodities/currencies			
EURO STOXX 50 INDEX FUTURE 15.09.23	EUR	12	12
EURO STOXX 50 INDEX FUTURE 16.12.22	EUR	2	13
EURO STOXX 50 INDEX FUTURE 17.03.23	EUR	16	16
EURO STOXX 50 INDEX FUTURE 16.06.23	EUR	12	12
EURO STOXX 50 INDEX FUTURE 15.12.23	EUR	12	0
FTSE 100 INDEX FUTURE 16.12.22	GBP	0	2
FTSE 100 INDEX FUTURE 17.03.23	GBP	2	2
S&P500 EMINI FUTURE 16.06.23	USD	19	19
S&P500 EMINI FUTURE 16.12.22	USD	3	19
TOPIX INDX FUTURE 08.12.22	JPY	0	3
TOPIX INDX FUTURE 09.03.23	JPY	3	3
S&P500 EMINI FUTURE 17.03.23	USD	21	21
S&P500 EMINI FUTURE 15.09.23	USD	19	19
S&P500 EMINI FUTURE 15.12.23	USD	19	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CAD	36 858	JPY	4 000 000	14.11.2022
AUD	125 000	USD	86 448	10.02.2023
JPY	60 000 000	USD	457 218	10.02.2023
AUD	70 000	USD	46 861	27.04.2023
ILS	146 300	USD	38 033	06.10.2023
JPY	145 092 800	USD	973 497	06.10.2023
HKD	153 400	USD	19 586	06.10.2023
SGD	47 800	USD	34 809	06.10.2023
AUD	563 500	USD	355 218	06.10.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	4 111 493.36	1.25%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Global ESG Screened Passive II
Class I-X

0.01%

TER annualized:

Class I-X-dist

0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	SGD 1 = CHF 0.66
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
ILS 1 = CHF 0.22	

UBS (CH) Institutional Fund – Equities Global Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		947 174 066.03	807 612 771.26	992 937 720.04
Class I-A1	CH0101922323			
Net asset value per unit in CHF		2 489.82	2 490.23	2 806.26
Number of units outstanding		4 046.1870	2 311.8270	2 242.2850
Class I-B	CH0101922331			
Net asset value per unit in CHF		2 235.24	2 232.97	2 513.17
Number of units outstanding		15 477.7890	16 218.7950	11 521.1920
Class I-X	CH0101922372			
Net asset value per unit in CHF		2 355.80	2 352.57	2 646.80
Number of units outstanding		383 097.9070	325 448.0760	361 829.8000

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	0.4%	-11.0%	40.2%
Class I-B	CHF	0.6%	-10.8%	40.4%
Class I-X	CHF	0.6%	-10.8%	40.5%
Benchmark:				
MSCI World ex Switzerland (net div. reinv.)	CHF	0.5%	-10.7%	40.4%

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

The largest positions in % of total assets

UBS (CH) Institutional Fund 2 – Equities USA Passive II	71.87
UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive II	11.04
UBS (CH) Institutional Fund – Equities Japan Passive II	6.28
UBS (CH) Institutional Fund – Equities UK Passive II	4.21
UBS (CH) Institutional Fund – Equities Canada Passive II	3.20
UBS (CH) Institutional Fund – Equities Pacific (ex Japan) Passive II	3.09
UBS (CH) Institutional Fund – Equities Israel Passive II	0.17
TOTAL	99.86

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

Breakdown by sectors in % of total assets

Investment funds	99.86
TOTAL	99.86

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	72 665.27	1 295 643.59
Securities		
– Shares and other equity instruments	4 672.96	4 719.70
– Units of other collective investment schemes	946 695 736.49	807 186 462.38
Other assets	1 191 457.84	920 759.32
TOTAL fund assets	947 964 532.56	809 407 584.99
Loans	-782 268.64	-1 787 443.31
Other liabilities	-8 197.89	-7 370.42
Net fund assets	947 174 066.03	807 612 771.26

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	1 008.73	12.55
Negative interest	-297.64	-336.83
Income from securities		
– from shares and other equity instruments	186.49	119.46
– from units of other collective investment schemes	16 549 808.58	12 586 141.69
Purchase of current net income on issue of units	1 639 355.53	2 185 798.60
TOTAL income	18 190 061.69	14 771 735.47
Expenses		
Interest payable	-38 074.93	-24 948.75
Audit expenses	-13 284.80	-13 284.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-19 982.20	-15 296.58
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-19 458.33	-17 199.79
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	0.00	-140.07
Other expenses	-17 733.24	-12 365.19
Payment of current net income on redemption of units	-1 348 479.47	-2 710 824.66
TOTAL expenses	-1 457 012.97	-2 794 059.84
Net income	16 733 048.72	11 977 675.63
Realized capital gains and losses	9 056 769.03	64 870 839.23
Realized result	25 789 817.75	76 848 514.86
Unrealized capital gains and losses	-13 101 836.71	-183 869 028.43
TOTAL result	12 687 981.04	-107 020 513.57

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	16 733 048.72	11 977 675.63
Available for distribution	16 733 048.72	11 977 675.63
Less federal withholding tax	-5 856 567.05	-4 192 186.47
Net income retained for reinvestment	-10 876 481.67	-7 785 489.16
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	807 612 771.26	992 937 720.04
Paid federal withholding tax	-4 807 456.13	-3 331 173.96
Balance of unit movements	131 680 769.86	-74 973 261.25
Total result	12 687 981.04	-107 020 513.57
Net fund assets at the end of the reporting period	947 174 066.03	807 612 771.26

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	2 311.8270	2 242.2850
Units issued	2 047.3540	2 016.1640
Units redeemed	-312.9940	-1 946.6220
Situation at the end of the period	4 046.1870	2 311.8270
Difference between units issued and units redeemed	1 734.3600	69.5420
Class I-B		
Situation at the beginning of the financial year	16 218.7950	11 521.1920
Units issued	0.0000	5 205.8550
Units redeemed	-741.0060	-508.2520
Situation at the end of the period	15 477.7890	16 218.7950
Difference between units issued and units redeemed	-741.0060	4 697.6030
Class I-X		
Situation at the beginning of the financial year	325 448.0760	361 829.8000
Units issued	99 222.7840	72 618.4690
Units redeemed	-41 572.9530	-109 000.1930
Situation at the end of the period	383 097.9070	325 448.0760
Difference between units issued and units redeemed	57 649.8310	-36 381.7240

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	38.123
Less federal withholding tax	CHF	-13.344
Net accumulation per unit	CHF	24.779

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	38.361
Less federal withholding tax	CHF	-13.427
Net accumulation per unit	CHF	24.934

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	41.725
Less federal withholding tax	CHF	-14.604
Net accumulation per unit	CHF	27.121

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
France								
CARREFOUR EUR2.50*	EUR	293			293	4 673	0.00	
TOTAL France						4 673	0.00	
Total Bearer shares						4 673	0.00	
Total Securities traded on an exchange						4 673	0.00	

Securities traded neither on an exchange nor on a regulated market

Registered shares

Malta

BGP HOLDINGS PLC**	EUR	24 200		24 200				
TOTAL Malta							0.00	
Total Registered shares							0.00	

Investment certificates, open end

Asia ex Japan

UBS (CH) INST FUND - EQUITIES PACIFIC (EX JAPAN) PASS II I-X**	CHF	20 249	5 561	2 095	23 715	29 272 319	3.09	
TOTAL Asia ex Japan						29 272 319	3.09	

Canada

UBS (CH) INST FUND - EQUITIES CANADA PASSIVE II I-X**	CHF	19 375	5 553	2 335	22 593	30 370 422	3.20	
TOTAL Canada						30 370 422	3.20	

Europe

UBS(LUX)INSTONAL FD.-EQ.EUR (EX UK EX SW.) PAS II I-X-ACC**	CHF	70 781	19 481	9 960	80 302	104 660 798	11.04	
TOTAL Europe						104 660 798	11.04	

Israel

UBS (CH) INSTITUTIONAL FUND - EQUITIES ISRAEL PASSIVE II I-X**	CHF	1 910	407	129	2 188	1 636 601	0.17	
TOTAL Israel						1 636 601	0.17	

Japan

UBS (CH) INST FUND - EQUITIES JAPAN PASSIVE II I-X**	CHF	28 561	8 531	3 690	33 402	59 564 412	6.28	
TOTAL Japan						59 564 412	6.28	

United Kingdom

UBS (CH) INST FUND - EQUITIES UK PASSIVE II I-X**	CHF	26 178	7 791	3 834	30 135	39 879 307	4.21	
TOTAL United Kingdom						39 879 307	4.21	

United States of America

UBS (CH) INST FUND 2 EQUITIES USA PASSIVE II U-X**	CHF	1 873	559	224	2 208	681 311 877	71.86	
TOTAL United States of America						681 311 877	71.86	

Total investment certificates, open end

						946 695 736	99.86	
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Total securities traded neither on an exchange nor on a regulated market

						946 695 736	99.86	
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Total securities and similar instruments

						946 700 409	99.86	
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(thereof in lending)							0.00	
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Bank deposits at sight						72 665	0.01	
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Other assets						1 191 459	0.13	
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Total fund assets						947 964 533	100.00	
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Short-term bank liabilities						-782 269		
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Other liabilities						-8 198		
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Net fund assets						947 174 066		
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Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	4 673	0.00
Investments valuation based on market-observed parameters	946 695 736	99.86
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	946 700 409	99.86

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

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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.

Composed TER for the last 12 months:

UBS (CH) Institutional Fund

– Equities Global Passive II

Class I-A1

0.25%

Class I-B

0.07%

Class I-X

0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	SGD 1 = CHF 0.66
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
ILS 1 = CHF 0.22	

UBS (CH) Institutional Fund – Equities Global Passive (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		555 301 975.22	420 504 550.24	359 398 225.47
Class I-A1	CH0266284626			
Net asset value per unit in CHF		1 492.27	1 421.88	1 701.66
Number of units outstanding		21 625.5940	6 366.0900	7 900.2550
Class I-A3	CH0266284642			
Net asset value per unit in CHF		1 430.73	1 362.63	1 629.98
Number of units outstanding		118.0000	118.0000	118.0000
Class I-B	CH0266284618			
Net asset value per unit in CHF		1 518.49	1 445.13	1 727.33
Number of units outstanding		75 472.0970	60 173.1520	42 878.1480
Class I-X	CH0266284675			
Net asset value per unit in CHF		1 553.29	1 477.73	1 765.63
Number of units outstanding		262 834.0510	219 480.7860	153 881.7710

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	5.4%	-16.2%	39.0%
Class I-A3	CHF	5.5%	-16.1%	39.1%
Class I-B	CHF	5.6%	-16.0%	39.3%
Class I-X	CHF	5.6%	-16.0%	39.3%
Benchmark:				
MSCI World ex Switzerland (net div. reinv.) (hedged to CHF)	CHF	5.5%	-15.9%	39.3%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The largest positions in % of total assets

UBS (CH) Institutional Fund 2 – Equities USA Passive II	35.16
UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive	5.40
UBS (CH) Institutional Fund – Equities Japan Passive II	3.07
UBS (CH) Institutional Fund – Equities UK Passive II	2.04
UBS (CH) Institutional Fund – Equities Canada Passive II	1.56
UBS (CH) Institutional Fund – Equities Pacific (ex Japan) Passive II	1.52
UBS (CH) Institutional Fund – Equities Israel Passive II	0.08
TOTAL	48.83

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

Breakdown by sectors in % of total assets

Investment funds	48.83
TOTAL	48.83

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	568 378 300.66 ¹	405 377 015.61
Securities		
– Units of other collective investment schemes	545 555 639.50	424 164 036.48
Derivative financial instruments	2 731 700.77	-8 035 122.99
Other assets	669 229.27	301 137.94
TOTAL fund assets	1 117 334 870.20	821 807 067.04
Loans	-562 021 119.00 ²	-401 297 147.56
Other liabilities	-11 775.98	-5 369.24
Net fund assets	555 301 975.22	420 504 550.24

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	83 525.56	7 544.99
Negative interest	-10 061.82	-16 113.21
Income from securities		
– from units of other collective investment schemes	9 064 581.45	4 458 385.24
Purchase of current net income on issue of units	1 207 941.29	2 581 125.65
Total income	10 345 986.48	7 030 942.67
Expenses		
Interest payable	-25 593.16	-1 583.03
Audit expenses	-12 207.80	-12 207.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-29 494.18	-25 905.68
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-291.14	-297.63
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-60 598.39	-42 733.03
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-3 053.74	-411.57
Payment of current net income on redemption of units	-561 991.54	-593 821.13
Total expenses	-693 229.95	-676 959.87
Net income	9 652 756.53	6 353 982.80
Realized capital gains and losses	11 709 907.00	14 150 316.89
Realized result	21 362 663.53	20 504 299.69
Unrealized capital gains and losses	3 892 334.66	-76 526 169.60
TOTAL result	25 254 998.19	-56 021 869.91

¹ CHF 560 666 393.92 from receivables of currency forward transactions.

² CHF -560 670 916.15 from liabilities of currency forward transactions.

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	9 652 756.53	6 353 982.80
Available for distribution	9 652 756.53	6 353 982.80
Less federal withholding tax	-3 378 464.79	-2 223 893.98
Net income retained for reinvestment	-6 274 291.74	-4 130 088.82
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	420 504 550.24	359 398 225.47
Paid federal withholding tax	-2 554 586.67	-1 083 325.65
Balance of unit movements	112 097 013.46	118 211 520.33
Total result	25 254 998.19	-56 021 869.91
Net fund assets at the end of the reporting period	555 301 975.22	420 504 550.24

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	6 366.0900	7 900.2550
Units issued	16 098.9350	276.0470
Units redeemed	-839.4310	-1 810.2120
Situation at the end of the period	21 625.5940	6 366.0900
Difference between units issued and units redeemed	15 259.5040	-1 534.1650
Class I-A3		
Situation at the beginning of the financial year	118.0000	118.0000
Units issued	0.0000	0.0000
Units redeemed	0.0000	0.0000
Situation at the end of the period	118.0000	118.0000
Difference between units issued and units redeemed	0.0000	0.0000
Class I-B		
Situation at the beginning of the financial year	60 173.1520	42 878.1480
Units issued	17 436.7210	20 783.4330
Units redeemed	-2 137.7760	-3 488.4290
Situation at the end of the period	75 472.0970	60 173.1520
Difference between units issued and units redeemed	15 298.9450	17 295.0040
Class I-X		
Situation at the beginning of the financial year	219 480.7860	153 881.7710
Units issued	70 455.2630	127 369.0750
Units redeemed	-27 101.9980	-61 770.0600
Situation at the end of the period	262 834.0510	219 480.7860
Difference between units issued and units redeemed	43 353.2650	65 599.0150

Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	22.705
Less federal withholding tax	CHF	-7.947
Net accumulation per unit	CHF	14.758
Class I-A3		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	22.782
Less federal withholding tax	CHF	-7.974
Net accumulation per unit	CHF	14.808
Class I-B		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	25.941
Less federal withholding tax	CHF	-9.080
Net accumulation per unit	CHF	16.861
Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	27.398
Less federal withholding tax	CHF	-9.590
Net accumulation per unit	CHF	17.808

Inventory of Fund assets

Securities traded neither on an exchange nor on a regulated market

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Investment certificates, open end								
Asia ex Japan								
UBS (CH) INST FUND - EQUITIES PACIFIC (EX JAPAN) PASS II I-X**	CHF	10 619	5 476	2 331	13 764	16 989 888	1.52	
TOTAL Asia ex Japan						16 989 888	1.52	
Canada								
UBS (CH) INST FUND - EQUITIES CANADA PASSIVE II I-X**	CHF	10 224	4 756	2 001	12 979	17 446 722	1.56	
TOTAL Canada						17 446 722	1.56	
Europe								
UBS(LUX)INSTIONAL FD.-EQ.EUR (EX UK EX SW) PAS II I-X-ACC**	CHF	37 120	17 201	8 035	46 286	60 326 122	5.40	
TOTAL Europe						60 326 122	5.40	
Israel								
UBS (CH) INSTITUTIONAL FUND - EQUITIES ISRAEL PASSIVE II I-X**	CHF	1 000	304	47	1 257	940 496	0.08	
TOTAL Israel						940 496	0.08	
Japan								
UBS (CH) INST FUND - EQUITIES JAPAN PASSIVE II I-X**	CHF	14 979	7 517	3 243	19 253	34 332 340	3.07	
TOTAL Japan						34 332 340	3.07	
United Kingdom								
UBS (CH) INST FUND - EQUITIES UK PASSIVE II I-X**	CHF	13 729	6 397	2 886	17 240	22 814 045	2.04	
TOTAL United Kingdom						22 814 045	2.04	
United States of America								
UBS (CH) INST FUND 2 EQUITIES USA PASSIVE II U-X**	CHF	985	482	194	1 273	392 706 027	35.15	
TOTAL United States of America						392 706 027	35.15	
Total Investment certificates, open end						545 555 640	48.83	
Total Securities traded neither on an exchange nor on a regulated market						545 555 640	48.83	
Total securities and similar instruments						545 555 640	48.83	
(thereof in lending)							0.00	
Bank deposits at sight						568 378 301	50.87	
Derivative financial instruments						2 731 701	0.24	
Other assets						669 228	0.06	
Total fund assets						1 117 334 870	100.00	
Short-term bank liabilities						-562 021 119		
Other liabilities						-11 776		
Net fund assets						555 301 975		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	-298 422	-0.03
Investments valuation based on market-observed parameters	548 585 763	49.10
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
TOTAL	548 287 341	49.07

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on indices/commodities/currencies					
EURO STOXX 50 INDEX FUTURE 15.12.23*	20	EUR	783 005	-30 842	0.00
FTSE 100 INDEX FUTURE 15.12.23*	4	GBP	323 692	-13 495	0.00
S&P500 EMINI FUTURE 15.12.23*	26	USD	4 983 366	-236 112	-0.03
TOPIX INDX FUTURE 07.12.23*	3	JPY	406 336	-17 973	0.00
			6 496 399	-298 422	-0.03

Liquidity linked to open derivative financial instruments: CHF 6 496 399

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**						
JPY	5 862 413 500	CHF	35 995 849	02.11.2023	767 948	0.07
GBP	21 315 700	CHF	23 728 381	02.11.2023	189 450	0.02
EUR	51 912 600	CHF	50 181 886	02.11.2023	245 970	0.02
SEK	57 445 300	CHF	4 827 613	02.11.2023	148 500	0.01
CAD	27 239 400	CHF	18 379 949	02.11.2023	523 499	0.05
HKD	28 642 600	CHF	3 337 163	02.11.2023	5 849	0.00
AUD	19 312 100	CHF	11 378 458	02.11.2023	250 861	0.02
USD	439 299 600	CHF	400 595 109	02.11.2023	810 508	0.07
DKK	39 262 400	CHF	5 091 242	02.11.2023	31 197	0.00
SGD	3 019 700	CHF	2 020 081	02.11.2023	14 258	0.00
ILS	2 574 300	CHF	617 443	02.11.2023	38 352	0.00
NZD	540 400	CHF	296 100	02.11.2023	10 050	0.00
NOK	13 035 600	CHF	1 118 059	02.11.2023	56 175	0.01
CAD	53 600	CHF	35 956	02.11.2023	819	0.00
SEK	113 100	CHF	9 408	02.11.2023	196	0.00
HKD	56 400	CHF	6 602	02.11.2023	42	0.00
JPY	11 538 300	CHF	70 887	02.11.2023	1 553	0.00
GBP	42 000	CHF	46 657	02.11.2023	277	0.00
DKK	77 300	CHF	9 986	02.11.2023	24	0.00
USD	864 600	CHF	792 273	02.11.2023	5 444	0.00
AUD	38 000	CHF	22 209	02.11.2023	314	0.00
EUR	102 200	CHF	98 423	02.11.2023	114	0.00
SEK	133 900	CHF	11 038	02.11.2023	131	0.00
DKK	91 500	CHF	11 729	02.11.2023	-63	0.00
CAD	63 500	CHF	42 195	02.11.2023	568	0.00
GBP	49 700	CHF	54 956	02.11.2023	72	0.00
USD	1 023 800	CHF	926 910	02.11.2023	-4 800	0.00
AUD	45 000	CHF	26 000	02.11.2023	71	0.00
NZD	1 300	CHF	706	02.11.2023	18	0.00
HKD	66 800	CHF	7 727	02.11.2023	-42	0.00
SGD	7 000	CHF	4 639	02.11.2023	-11	0.00
EUR	121 000	CHF	115 627	02.11.2023	-766	0.00
JPY	13 662 300	CHF	83 568	02.11.2023	1 470	0.00
ILS	6 000	CHF	1 377	02.11.2023	27	0.00
NOK	30 400	CHF	2 544	02.11.2023	68	0.00
CAD	193 400	CHF	125 740	02.11.2023	-1 041	0.00
USD	3 118 800	CHF	2 784 000	02.11.2023	-54 264	0.00
JPY	41 620 200	CHF	248 163	02.11.2023	-1 937	0.00
GBP	151 300	CHF	164 485	02.11.2023	-2 596	0.00
AUD	137 100	CHF	77 836	02.11.2023	-1 161	0.00
EUR	368 600	CHF	348 831	02.11.2023	-5 734	0.00
JPY	5 741 755 400	CHF	34 560 428	04.12.2023	-170	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
GBP	21 108 700	CHF	23 236 183	04.12.2023	-35	0.00
EUR	51 290 100	CHF	49 235 213	04.12.2023	1 132	0.00
DKK	40 187 800	CHF	5 170 016	04.12.2023	-60	0.00
SGD	2 992 500	CHF	1 983 748	04.12.2023	-106	0.00
ILS	2 394 800	CHF	537 561	04.12.2023	-32	0.00
NZD	541 700	CHF	285 809	04.12.2023	6	0.00
NOK	13 218 600	CHF	1 074 180	04.12.2023	-22	0.00
SEK	56 836 600	CHF	4 619 739	04.12.2023	-42	0.00
CAD	26 947 200	CHF	17 613 121	04.12.2023	506	0.00
HKD	29 909 600	CHF	3 469 172	04.12.2023	-278	0.00
AUD	18 950 000	CHF	10 893 483	04.12.2023	-10	0.00
USD	435 077 100	CHF	394 608 839	04.12.2023	-2 176	0.00
					3 030 123	0.27

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

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

** valuation based on market-observed parameters

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
EURO STOXX 50 INDEX FUTURE 15.09.23	EUR	34	34
EURO STOXX 50 INDEX FUTURE 16.12.22	EUR	5	17
EURO STOXX 50 INDEX FUTURE 17.03.23	EUR	28	28
EURO STOXX 50 INDEX FUTURE 16.06.23	EUR	48	48
EURO STOXX 50 INDEX FUTURE 15.12.23	EUR	26	6
FTSE 100 INDEX FUTURE 16.12.22	GBP	0	2
FTSE 100 INDEX FUTURE 17.03.23	GBP	4	4
FTSE 100 INDEX FUTURE 16.06.23	GBP	8	8
FTSE 100 INDEX FUTURE 15.09.23	GBP	6	6
FTSE 100 INDEX FUTURE 15.12.23	GBP	5	1
S&P500 EMINI FUTURE 16.06.23	USD	64	64
S&P500 EMINI FUTURE 16.12.22	USD	5	21
TOPIX INDX FUTURE 08.12.22	JPY	0	2
TOPIX INDX FUTURE 09.03.23	JPY	4	4
S&P500 EMINI FUTURE 17.03.23	USD	34	34
TOPIX INDX FUTURE 08.06.23	JPY	6	6
TOPIX INDX FUTURE 07.09.23	JPY	5	5
S&P500 EMINI FUTURE 15.09.23	USD	44	44
S&P500 EMINI FUTURE 15.12.23	USD	33	7
TOPIX INDX FUTURE 07.12.23	JPY	4	1

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
SGD	20 000	CHF	13 839	02.12.2022
AUD	131 000	CHF	83 130	02.12.2022
GBP	143 000	CHF	160 694	02.12.2022
NOK	91 000	CHF	8 536	02.12.2022
SEK	407 000	CHF	36 428	02.12.2022
HKD	202 000	CHF	24 615	02.12.2022
JPY	34 261 000	CHF	232 717	02.12.2022
NZD	3 000	CHF	1 742	02.12.2022
EUR	338 000	CHF	333 232	02.12.2022
DKK	219 000	CHF	29 031	02.12.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	2 857 000	CHF	2 724 792	02.12.2022
CAD	193 000	CHF	137 885	02.12.2022
ILS	22 000	CHF	6 039	02.12.2022
SEK	49 733 600	CHF	4 434 177	04.01.2023
HKD	28 767 300	CHF	3 493 658	04.01.2023
CAD	23 966 800	CHF	16 776 137	04.01.2023
JPY	4 290 065 500	CHF	29 286 202	04.01.2023
AUD	16 874 700	CHF	10 733 389	04.01.2023
GBP	17 884 000	CHF	20 224 622	04.01.2023
EUR	43 377 000	CHF	42 480 354	04.01.2023
ILS	2 477 800	CHF	681 953	04.01.2023
NZD	416 400	CHF	245 401	04.01.2023
NOK	11 009 000	CHF	1 048 245	04.01.2023
DKK	27 826 400	CHF	3 663 814	04.01.2023
USD	345 063 400	CHF	327 244 671	04.01.2023
SGD	2 576 800	CHF	1 783 578	04.01.2023
HKD	375 100	CHF	44 982	04.01.2023
CAD	312 500	CHF	214 775	04.01.2023
SGD	33 600	CHF	23 175	04.01.2023
JPY	55 944 900	CHF	383 813	04.01.2023
USD	4 499 800	CHF	4 199 744	04.01.2023
SEK	648 600	CHF	58 610	04.01.2023
AUD	220 100	CHF	139 072	04.01.2023
GBP	233 200	CHF	266 180	04.01.2023
DKK	362 900	CHF	48 121	04.01.2023
NZD	5 400	CHF	3 212	04.01.2023
EUR	565 700	CHF	557 929	04.01.2023
NOK	143 600	CHF	13 449	04.01.2023
ILS	32 300	CHF	8 795	04.01.2023
CHF	6 791	SEK	75 200	04.01.2023
CHF	5 220	HKD	43 500	04.01.2023
CHF	24 721	CAD	36 200	04.01.2023
CHF	5 570	DKK	42 100	04.01.2023
CHF	30 911	GBP	27 000	04.01.2023
CHF	44 204	JPY	6 487 100	04.01.2023
CHF	16 061	AUD	25 500	04.01.2023
CHF	487 119	USD	521 800	04.01.2023
CHF	64 559	EUR	65 600	04.01.2023
CHF	4 466 986	SEK	50 307 000	04.01.2023
CHF	43 326 706	EUR	43 877 100	04.01.2023
CHF	3 737 398	DKK	28 147 200	04.01.2023
CHF	658 172	ILS	2 510 100	04.01.2023
CHF	1 047 439	NOK	11 152 600	04.01.2023
SEK	51 007 000	CHF	4 522 889	02.02.2023
HKD	32 608 800	CHF	3 855 740	02.02.2023
USD	345 724 500	CHF	318 873 115	02.02.2023
CAD	23 768 200	CHF	16 181 604	02.02.2023
JPY	4 187 914 000	CHF	29 384 622	02.02.2023
GBP	18 466 400	CHF	20 503 392	02.02.2023
AUD	16 858 100	CHF	10 556 340	02.02.2023
EUR	43 947 300	CHF	43 349 221	02.02.2023
DKK	29 983 300	CHF	3 977 598	02.02.2023
ILS	2 448 800	CHF	640 792	02.02.2023
SGD	2 610 700	CHF	1 795 858	02.02.2023
NZD	444 500	CHF	259 391	02.02.2023
NOK	11 109 600	CHF	1 041 309	02.02.2023
CHF	47 834	CAD	69 800	02.02.2023
CHF	11 353	HKD	95 700	02.02.2023
CHF	11 653	DKK	88 000	02.02.2023
CHF	13 234	SEK	149 800	02.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	86 618	JPY	12 296 100	02.02.2023
CHF	5 321	SGD	7 700	02.02.2023
CHF	127 014	EUR	129 000	02.02.2023
CHF	2 997	NOK	32 600	02.02.2023
CHF	60 543	GBP	54 200	02.02.2023
CHF	31 477	AUD	49 500	02.02.2023
CHF	1 895	ILS	7 200	02.02.2023
CHF	940 868	USD	1 015 100	02.02.2023
CHF	761	NZD	1 300	02.02.2023
SEK	2 545 700	CHF	224 927	02.02.2023
SGD	130 300	CHF	89 946	02.02.2023
HKD	1 627 500	CHF	191 223	02.02.2023
DKK	1 496 400	CHF	198 366	02.02.2023
CAD	1 186 200	CHF	813 390	02.02.2023
JPY	209 013 300	CHF	1 456 028	02.02.2023
GBP	921 600	CHF	1 030 224	02.02.2023
ILS	122 200	CHF	32 280	02.02.2023
AUD	841 400	CHF	535 719	02.02.2023
NOK	554 500	CHF	51 530	02.02.2023
NZD	22 200	CHF	13 006	02.02.2023
USD	17 254 700	CHF	15 812 224	02.02.2023
EUR	2 193 400	CHF	2 162 447	02.02.2023
USD	3 669 200	CHF	3 393 049	02.02.2023
SEK	541 300	CHF	48 180	02.02.2023
AUD	178 900	CHF	115 218	02.02.2023
NZD	4 700	CHF	2 769	02.02.2023
GBP	196 000	CHF	221 490	02.02.2023
JPY	44 446 600	CHF	322 995	02.02.2023
HKD	346 100	CHF	41 011	02.02.2023
NOK	117 900	CHF	11 045	02.02.2023
SGD	27 700	CHF	19 410	02.02.2023
EUR	466 400	CHF	467 605	02.02.2023
DKK	318 200	CHF	42 887	02.02.2023
CAD	252 300	CHF	174 143	02.02.2023
ILS	26 000	CHF	7 041	02.02.2023
CHF	20 975	SEK	235 700	02.02.2023
CHF	18 419	DKK	138 600	02.02.2023
CHF	17 582	HKD	150 700	02.02.2023
CHF	137 689	JPY	19 354 200	02.02.2023
CHF	49 816	AUD	77 900	02.02.2023
CHF	74 702	CAD	109 800	02.02.2023
CHF	8 378	SGD	12 100	02.02.2023
CHF	96 420	GBP	85 300	02.02.2023
CHF	1 456 892	USD	1 597 700	02.02.2023
CHF	200 782	EUR	203 100	02.02.2023
CHF	3 053	ILS	11 300	02.02.2023
CHF	4 755	NOK	51 300	02.02.2023
CHF	1 239	NZD	2 100	02.02.2023
CAD	26 154 400	CHF	17 956 905	02.03.2023
JPY	4 591 811 700	CHF	32 464 181	02.03.2023
GBP	19 877 000	CHF	22 427 279	02.03.2023
AUD	18 755 500	CHF	12 118 848	02.03.2023
EUR	49 529 700	CHF	49 360 507	02.03.2023
SEK	56 638 400	CHF	4 962 722	02.03.2023
HKD	36 239 000	CHF	4 241 056	02.03.2023
USD	377 678 500	CHF	345 934 244	02.03.2023
DKK	31 388 400	CHF	4 205 729	02.03.2023
SGD	2 831 300	CHF	1 974 243	02.03.2023
ILS	2 546 300	CHF	675 454	02.03.2023
NOK	11 299 700	CHF	1 037 531	02.03.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
NZD	486 200	CHF	287 903	02.03.2023
CHF	24 832	SEK	286 000	02.03.2023
CHF	90 481	CAD	132 100	02.03.2023
CHF	9 940	SGD	14 300	02.03.2023
CHF	21 016	DKK	158 500	02.03.2023
CHF	21 517	HKD	183 000	02.03.2023
CHF	163 272	JPY	23 190 700	02.03.2023
CHF	1 757 497	USD	1 907 400	02.03.2023
CHF	111 149	GBP	100 400	02.03.2023
CHF	60 392	AUD	94 700	02.03.2023
CHF	246 718	EUR	250 100	02.03.2023
CHF	5 072	NOK	57 100	02.03.2023
CHF	3 419	ILS	12 900	02.03.2023
CHF	1 451	NZD	2 500	02.03.2023
CHF	58 904	SEK	663 000	02.03.2023
CHF	211 060	CAD	306 000	02.03.2023
CHF	140 625	AUD	219 000	02.03.2023
CHF	48 654	DKK	367 000	02.03.2023
CHF	22 862	SGD	33 000	02.03.2023
CHF	49 799	HKD	424 000	02.03.2023
CHF	373 281	JPY	53 738 000	02.03.2023
CHF	7 848	ILS	30 000	02.03.2023
CHF	260 910	GBP	233 000	02.03.2023
CHF	3 498	NZD	6 000	02.03.2023
CHF	572 947	EUR	580 000	02.03.2023
CHF	11 983	NOK	132 000	02.03.2023
CHF	4 070 130	USD	4 420 000	02.03.2023
CAD	101 600	CHF	69 875	02.03.2023
SGD	11 000	CHF	7 613	02.03.2023
HKD	140 800	CHF	16 604	02.03.2023
SEK	220 000	CHF	19 493	02.03.2023
DKK	121 900	CHF	16 168	02.03.2023
JPY	17 835 400	CHF	123 092	02.03.2023
EUR	192 400	CHF	190 071	02.03.2023
GBP	77 200	CHF	85 798	02.03.2023
USD	1 467 000	CHF	1 357 147	02.03.2023
AUD	72 800	CHF	46 327	02.03.2023
NOK	43 900	CHF	3 962	02.03.2023
NZD	1 900	CHF	1 099	02.03.2023
ILS	9 900	CHF	2 577	02.03.2023
SEK	56 499 100	CHF	5 068 029	04.04.2023
HKD	32 473 600	CHF	3 869 413	04.04.2023
USD	366 376 000	CHF	342 137 297	04.04.2023
DKK	32 315 700	CHF	4 309 760	04.04.2023
ILS	2 545 700	CHF	651 375	04.04.2023
NZD	556 700	CHF	322 114	04.04.2023
NOK	11 430 200	CHF	1 033 402	04.04.2023
JPY	4 506 409 200	CHF	31 037 351	04.04.2023
CAD	25 172 800	CHF	17 271 687	04.04.2023
GBP	19 777 000	CHF	22 372 533	04.04.2023
AUD	17 797 900	CHF	11 221 540	04.04.2023
EUR	49 338 100	CHF	48 957 309	04.04.2023
SGD	2 682 100	CHF	1 862 094	04.04.2023
CAD	103 100	CHF	71 127	04.04.2023
SEK	231 300	CHF	20 713	04.04.2023
HKD	133 000	CHF	15 924	04.04.2023
DKK	132 300	CHF	17 736	04.04.2023
JPY	18 450 700	CHF	127 181	04.04.2023
GBP	81 000	CHF	90 921	04.04.2023
NZD	2 300	CHF	1 342	04.04.2023
SGD	11 000	CHF	7 666	04.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	72 900	CHF	46 075	04.04.2023
ILS	10 400	CHF	2 667	04.04.2023
USD	1 500 100	CHF	1 407 718	04.04.2023
NOK	46 800	CHF	4 216	04.04.2023
EUR	202 000	CHF	201 474	04.04.2023
HKD	132 200	CHF	15 797	04.04.2023
GBP	80 500	CHF	90 361	04.04.2023
JPY	18 339 300	CHF	126 493	04.04.2023
SGD	10 900	CHF	7 581	04.04.2023
DKK	131 500	CHF	17 572	04.04.2023
SEK	229 900	CHF	20 520	04.04.2023
CAD	102 400	CHF	70 414	04.04.2023
AUD	72 400	CHF	45 778	04.04.2023
USD	1 491 000	CHF	1 396 606	04.04.2023
EUR	200 800	CHF	199 661	04.04.2023
NZD	2 300	CHF	1 335	04.04.2023
ILS	10 400	CHF	2 657	04.04.2023
NOK	46 500	CHF	4 177	04.04.2023
SEK	4 403 400	CHF	392 071	04.04.2023
HKD	2 530 900	CHF	300 111	04.04.2023
DKK	2 518 600	CHF	336 483	04.04.2023
SGD	209 000	CHF	144 531	04.04.2023
CAD	1 961 900	CHF	1 339 874	04.04.2023
JPY	351 214 900	CHF	2 410 710	04.04.2023
AUD	1 387 100	CHF	869 025	04.04.2023
GBP	1 541 400	CHF	1 724 583	04.04.2023
USD	28 554 200	CHF	26 541 757	04.04.2023
NZD	43 400	CHF	24 969	04.04.2023
NOK	890 800	CHF	79 488	04.04.2023
EUR	3 845 300	CHF	3 823 097	04.04.2023
ILS	198 400	CHF	51 539	04.04.2023
JPY	4 978 603 700	CHF	34 207 474	02.05.2023
SEK	60 781 400	CHF	5 346 775	03.05.2023
CAD	27 465 700	CHF	18 489 854	03.05.2023
AUD	19 416 600	CHF	11 854 941	03.05.2023
HKD	36 239 900	CHF	4 210 344	03.05.2023
USD	411 939 100	CHF	375 138 521	03.05.2023
GBP	21 007 700	CHF	23 669 081	03.05.2023
EUR	54 521 300	CHF	54 030 390	03.05.2023
DKK	36 733 200	CHF	4 888 141	03.05.2023
SGD	2 993 600	CHF	2 052 316	03.05.2023
NZD	624 500	CHF	355 834	03.05.2023
ILS	2 816 900	CHF	712 984	03.05.2023
NOK	12 131 300	CHF	1 056 291	03.05.2023
CHF	18 023 816	CAD	27 465 700	03.05.2023
CHF	11 420 572	AUD	19 416 600	03.05.2023
CHF	366 644 336	USD	411 939 100	03.05.2023
CHF	4 842 651	DKK	36 733 200	03.05.2023
CHF	689 454	ILS	2 816 900	03.05.2023
CHF	343 315	NZD	624 500	03.05.2023
JPY	5 213 610 700	CHF	34 110 175	02.06.2023
GBP	21 990 500	CHF	24 532 228	02.06.2023
EUR	56 380 000	CHF	55 305 623	02.06.2023
CAD	28 702 300	CHF	18 781 494	02.06.2023
SEK	63 884 700	CHF	5 532 653	02.06.2023
AUD	20 254 500	CHF	11 887 690	02.06.2023
USD	428 091 800	CHF	379 705 012	02.06.2023
ILS	2 906 200	CHF	709 464	02.06.2023
NZD	640 700	CHF	350 961	02.06.2023
NOK	12 665 300	CHF	1 052 357	02.06.2023
DKK	38 304 600	CHF	5 042 501	02.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
HKD	37 050 400	CHF	4 191 855	02.06.2023
CHF	349 514	CAD	524 700	02.06.2023
CHF	77 694	HKD	677 300	02.06.2023
CHF	19 220	NOK	231 500	02.06.2023
CHF	623 901	JPY	95 313 500	02.06.2023
CHF	450 169	GBP	402 000	02.06.2023
CHF	91 453	DKK	700 300	02.06.2023
CHF	6 553	NZD	11 700	02.06.2023
CHF	1 002 194	EUR	1 030 700	02.06.2023
CHF	100 226	SEK	1 167 900	02.06.2023
CHF	220 959	AUD	370 300	02.06.2023
CHF	13 082	ILS	53 100	02.06.2023
CHF	7 028 562	USD	7 826 200	02.06.2023
SGD	3 071 300	CHF	2 043 229	05.06.2023
CHF	37 516	SGD	56 100	05.06.2023
CAD	26 955 600	CHF	18 073 892	05.07.2023
SEK	61 196 900	CHF	5 129 737	05.07.2023
HKD	33 021 000	CHF	3 844 091	05.07.2023
AUD	19 591 000	CHF	11 559 846	05.07.2023
USD	426 547 100	CHF	388 422 320	05.07.2023
JPY	5 427 301 800	CHF	35 555 896	05.07.2023
GBP	20 631 500	CHF	23 303 011	05.07.2023
EUR	53 815 700	CHF	52 346 585	05.07.2023
DKK	37 502 100	CHF	4 900 131	05.07.2023
SGD	2 933 800	CHF	1 974 390	05.07.2023
ILS	2 617 100	CHF	639 063	05.07.2023
NZD	601 500	CHF	328 246	05.07.2023
NOK	12 003 800	CHF	982 566	05.07.2023
CHF	33 593 977	JPY	5 427 301 800	05.07.2023
CHF	23 466 413	GBP	20 631 500	05.07.2023
CHF	52 526 491	EUR	53 815 700	05.07.2023
CHF	4 916 072	DKK	37 502 100	05.07.2023
CHF	1 939 415	SGD	2 933 800	05.07.2023
CHF	630 937	ILS	2 617 100	05.07.2023
CHF	329 685	NZD	601 500	05.07.2023
CHF	1 002 388	NOK	12 003 800	05.07.2023
CHF	5 068 786	SEK	61 196 900	05.07.2023
CHF	3 769 755	HKD	33 021 000	05.07.2023
CHF	11 666 969	AUD	19 591 000	05.07.2023
JPY	5 864 358 600	CHF	36 350 577	03.08.2023
GBP	20 755 200	CHF	23 542 976	03.08.2023
EUR	55 135 400	CHF	53 732 149	03.08.2023
DKK	36 866 300	CHF	4 826 723	03.08.2023
SGD	2 986 700	CHF	1 970 542	03.08.2023
ILS	2 678 800	CHF	644 382	03.08.2023
NZD	597 700	CHF	326 461	03.08.2023
NOK	12 179 800	CHF	1 015 133	03.08.2023
SEK	62 628 900	CHF	5 178 785	03.08.2023
CAD	27 663 900	CHF	18 655 815	03.08.2023
HKD	34 047 600	CHF	3 877 304	03.08.2023
AUD	19 873 100	CHF	11 809 828	03.08.2023
USD	452 494 300	CHF	403 630 346	03.08.2023
CHF	634 328	GBP	557 000	03.08.2023
CHF	104 602	HKD	913 700	03.08.2023
CHF	501 155	CAD	742 400	03.08.2023
CHF	138 382	SEK	1 680 800	03.08.2023
CHF	318 668	AUD	533 300	03.08.2023
CHF	129 530	DKK	989 400	03.08.2023
CHF	53 135	SGD	80 200	03.08.2023
CHF	979 217	JPY	157 381 600	03.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	1 442 511	EUR	1 479 700	03.08.2023
CHF	10 872 153	USD	12 143 600	03.08.2023
CHF	8 866	NZD	16 000	03.08.2023
CHF	17 422	ILS	71 900	03.08.2023
CHF	27 498	NOK	326 900	03.08.2023
CHF	34 819 277	JPY	5 706 977 000	03.08.2023
CHF	22 526 911	GBP	20 198 200	03.08.2023
CHF	51 281 113	EUR	53 655 700	03.08.2023
CHF	5 028 079	SEK	60 948 100	03.08.2023
CHF	17 729 746	CAD	26 921 500	03.08.2023
CHF	3 682 915	HKD	33 133 900	03.08.2023
CHF	11 296 822	AUD	19 339 800	03.08.2023
CHF	381 715 803	USD	440 350 700	03.08.2023
CHF	4 601 024	DKK	35 876 900	03.08.2023
CHF	616 810	ILS	2 606 900	03.08.2023
CHF	1 897 488	SGD	2 906 500	03.08.2023
CHF	313 816	NZD	581 700	03.08.2023
CHF	1 015 643	NOK	11 852 900	03.08.2023
JPY	5 800 293 200	CHF	35 443 976	05.09.2023
GBP	21 214 800	CHF	23 580 632	05.09.2023
EUR	56 394 900	CHF	53 793 460	05.09.2023
SEK	62 326 200	CHF	5 131 732	05.09.2023
HKD	34 621 800	CHF	3 835 466	05.09.2023
CAD	28 369 100	CHF	18 625 307	05.09.2023
AUD	20 296 100	CHF	11 826 943	05.09.2023
USD	469 561 400	CHF	405 601 033	05.09.2023
DKK	36 553 200	CHF	4 680 175	05.09.2023
SGD	3 156 600	CHF	2 056 635	05.09.2023
ILS	2 812 100	CHF	663 721	05.09.2023
NZD	594 000	CHF	319 342	05.09.2023
NOK	12 317 000	CHF	1 052 859	05.09.2023
CHF	35 189 612	JPY	5 800 293 200	05.09.2023
CHF	23 743 753	GBP	21 214 800	05.09.2023
CHF	54 060 490	EUR	56 394 900	05.09.2023
CHF	5 027 438	SEK	62 326 200	05.09.2023
CHF	3 899 626	HKD	34 621 800	05.09.2023
CHF	11 610 181	AUD	20 296 100	05.09.2023
CHF	4 701 566	DKK	36 553 200	05.09.2023
CHF	653 925	ILS	2 812 100	05.09.2023
CHF	312 405	NZD	594 000	05.09.2023
CHF	1 022 729	NOK	12 317 000	05.09.2023
JPY	5 774 130 900	CHF	35 081 437	03.10.2023
GBP	20 368 800	CHF	22 730 196	03.10.2023
EUR	54 204 600	CHF	51 871 959	03.10.2023
SEK	58 173 600	CHF	4 684 710	03.10.2023
CAD	27 911 300	CHF	18 173 243	03.10.2023
AUD	19 889 200	CHF	11 354 446	03.10.2023
HKD	31 276 900	CHF	3 516 733	03.10.2023
USD	458 102 400	CHF	403 384 359	03.10.2023
SGD	3 014 200	CHF	1 967 727	03.10.2023
ILS	2 544 900	CHF	590 612	03.10.2023
NZD	562 600	CHF	295 003	03.10.2023
NOK	12 354 100	CHF	1 023 583	03.10.2023
DKK	39 258 500	CHF	5 042 330	03.10.2023
SEK	2 188 000	CHF	175 485	03.10.2023
HKD	1 176 400	CHF	134 581	03.10.2023
CAD	1 049 800	CHF	695 289	03.10.2023
USD	17 230 200	CHF	15 431 505	03.10.2023
SGD	113 400	CHF	74 563	03.10.2023
EUR	2 038 700	CHF	1 948 689	03.10.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	748 100	CHF	431 595	03.10.2023
DKK	1 476 600	CHF	189 248	03.10.2023
ILS	95 700	CHF	22 529	03.10.2023
NOK	464 700	CHF	38 669	03.10.2023
JPY	217 176 800	CHF	1 318 495	03.10.2023
GBP	766 100	CHF	850 536	03.10.2023
NZD	21 200	CHF	11 206	03.10.2023
DKK	233 800	CHF	30 042	03.10.2023
SGD	17 900	CHF	11 770	03.10.2023
CAD	166 200	CHF	110 476	03.10.2023
JPY	34 380 900	CHF	209 208	03.10.2023
AUD	118 400	CHF	68 296	03.10.2023
SEK	346 400	CHF	27 757	03.10.2023
HKD	186 200	CHF	21 349	03.10.2023
GBP	121 300	CHF	134 652	03.10.2023
USD	2 727 700	CHF	2 445 822	03.10.2023
EUR	322 700	CHF	309 069	03.10.2023
NZD	3 300	CHF	1 748	03.10.2023
NOK	73 600	CHF	6 109	03.10.2023
ILS	15 200	CHF	3 570	03.10.2023
JPY	5 862 413 500	CHF	35 995 849	02.11.2023
GBP	21 315 700	CHF	23 728 381	02.11.2023
EUR	51 912 600	CHF	50 181 886	02.11.2023
SEK	57 445 300	CHF	4 827 613	02.11.2023
CAD	27 239 400	CHF	18 379 949	02.11.2023
HKD	28 642 600	CHF	3 337 163	02.11.2023
AUD	19 312 100	CHF	11 378 458	02.11.2023
USD	439 299 600	CHF	400 595 109	02.11.2023
DKK	39 262 400	CHF	5 091 242	02.11.2023
SGD	3 019 700	CHF	2 020 081	02.11.2023
ILS	2 574 300	CHF	617 443	02.11.2023
NZD	540 400	CHF	296 100	02.11.2023
NOK	13 035 600	CHF	1 118 059	02.11.2023
CAD	53 600	CHF	35 956	02.11.2023
SEK	113 100	CHF	9 408	02.11.2023
HKD	56 400	CHF	6 602	02.11.2023
JPY	11 538 300	CHF	70 887	02.11.2023
GBP	42 000	CHF	46 657	02.11.2023
DKK	77 300	CHF	9 986	02.11.2023
USD	864 600	CHF	792 273	02.11.2023
AUD	38 000	CHF	22 209	02.11.2023
EUR	102 200	CHF	98 423	02.11.2023
SEK	133 900	CHF	11 038	02.11.2023
DKK	91 500	CHF	11 729	02.11.2023
CAD	63 500	CHF	42 195	02.11.2023
GBP	49 700	CHF	54 956	02.11.2023
USD	1 023 800	CHF	926 910	02.11.2023
AUD	45 000	CHF	26 000	02.11.2023
NZD	1 300	CHF	706	02.11.2023
HKD	66 800	CHF	7 727	02.11.2023
SGD	7 000	CHF	4 639	02.11.2023
EUR	121 000	CHF	115 627	02.11.2023
JPY	13 662 300	CHF	83 568	02.11.2023
ILS	6 000	CHF	1 377	02.11.2023
NOK	30 400	CHF	2 544	02.11.2023
CAD	193 400	CHF	125 740	02.11.2023
USD	3 118 800	CHF	2 784 000	02.11.2023
JPY	41 620 200	CHF	248 163	02.11.2023
GBP	151 300	CHF	164 485	02.11.2023
AUD	137 100	CHF	77 836	02.11.2023
EUR	368 600	CHF	348 831	02.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	5 741 755 400	CHF	34 560 428	04.12.2023
GBP	21 108 700	CHF	23 236 183	04.12.2023
EUR	51 290 100	CHF	49 235 213	04.12.2023
DKK	40 187 800	CHF	5 170 016	04.12.2023
SGD	2 992 500	CHF	1 983 748	04.12.2023
ILS	2 394 800	CHF	537 561	04.12.2023
NZD	541 700	CHF	285 809	04.12.2023
NOK	13 218 600	CHF	1 074 180	04.12.2023
SEK	56 836 600	CHF	4 619 739	04.12.2023
CAD	26 947 200	CHF	17 613 121	04.12.2023
HKD	29 909 600	CHF	3 469 172	04.12.2023
AUD	18 950 000	CHF	10 893 483	04.12.2023
USD	435 077 100	CHF	394 608 839	04.12.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	6 496 399.39	1.17%
Total exposure- reducing positions	548 853 596.07	98.84%

Repurchase agreements

This sub-fund may not engage in securities lending.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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.

Composed TER for the last 12 months:

UBS (CH) Institutional Fund

– Equities Global Passive (CHF hedged) II

Class I-A1

0.25%

Class I-A3

0.18%

Class I-B

0.07%

Class I-X

0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	SGD 1 = CHF 0.66
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
ILS 1 = CHF 0.22	

UBS (CH) Institutional Fund

– Equities Global (ex Switzerland) Opportunity

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		53 109 913.78	68 349 293.80	48 873 664.34
Class I-A1	CH0522445540			
Net asset value per unit in CHF		1 441.24	1 520.03	1 832.62
Issue and redemption price per unit in CHF ¹		1 441.24	1 520.03	1 832.62
Number of units outstanding		435.1750	497.1480	1 051.3080
Class I-B	CH0518771131			
Net asset value per unit in CHF		1 474.04	1 546.87	1 854.11
Issue and redemption price per unit in CHF ¹		1 474.04	1 546.87	1 854.11
Number of units outstanding		9 047.6670	16 430.7970	10 022.2680
Class I-X	CH0518771115			
Net asset value per unit in CHF		1 476.09	1 548.68	1 855.61
Issue and redemption price per unit in CHF ¹		1 476.09	1 548.68	1 855.61
Number of units outstanding		26 520.0700	27 234.3280	15 285.8610

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-5.2%	-17.1%	35.5%
Class I-B	CHF	-4.4%	-16.4%	36.6%
Class I-X	CHF	-4.4%	-16.3%	36.6%
Benchmark:				
MSCI World ex Switzerland (Div. reinv.: US gross, others net)	CHF	0.5%	-10.7%	40.4%

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	64.23
United Kingdom	7.60
France	5.16
Japan	4.24
Netherlands	4.07
Finland	2.70
Denmark	1.95
Germany	1.65
Global	0.08
TOTAL	91.68

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	4 365 526.13	3 295 563.16
Securities		
– Shares and other equity instruments	48 658 641.08	64 575 753.59
– Units of other collective investment schemes	43 995.23	1 703 454.33
Other assets	55 768.83	44 794.80
TOTAL fund assets	53 123 931.27	69 619 565.88
Loans	0.00	-1 264 582.67
Other liabilities	-14 017.49	-5 689.41
Net fund assets	53 109 913.78	68 349 293.80

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	61 601.34	107.19
Negative interest	-2 519.42	-211.81
Income from securities		
– from shares and other equity instruments	369 203.34	322 414.98
– from bonus shares	27.95	14 896.01
– from units of other collective investment schemes	1 414.15	0.00
Offset payments from securities lending	51 320.45	107 220.14
Income from securities lending	16 075.72	14 155.30
Purchase of current net income on issue of units	239 931.62	397 079.52
TOTAL income	737 055.15	855 661.33
Expenses		
Interest payable	-2.83	-1 834.60
Audit expenses	-13 069.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-4 229.31	-7 056.71
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-8 298.18	-9 976.43
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 743.39	-214.10
Payment of current net income on redemption of units	-113 797.28	-187 143.59
TOTAL expenses	-142 140.39	-219 294.83
Net income	594 914.76	636 366.50
Realized capital gains and losses	-2 351 080.89	1 025 364.69
Realized result	-1 756 166.13	1 661 731.19
Unrealized capital gains and losses	-997 357.07	-8 945 809.89
TOTAL result	-2 753 523.20	-7 284 078.70

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	594 914.76	636 366.50
Available for distribution	594 914.76	636 366.50
Less federal withholding tax ¹	-208 220.17	-222 728.28
Net income retained for reinvestment	-386 694.59	-413 638.22
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	68 349 293.80	48 873 664.34
Paid federal withholding tax	-107 100.95	-120 378.43
Balance of unit movements	-12 378 755.87	26 880 086.59
Total result	-2 753 523.20	-7 284 078.70
Net fund assets at the end of the reporting period	53 109 913.78	68 349 293.80

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	497.1480	1 051.3080
Units issued	171.2910	373.0430
Units redeemed	-233.2640	-927.2030
Situation at the end of the period	435.1750	497.1480
Difference between units issued and units redeemed	-61.9730	-554.1600
Class I-B		
Situation at the beginning of the financial year	16 430.7970	10 022.2680
Units issued	7 627.5500	12 960.0180
Units redeemed	-15 010.6800	-6 551.4890
Situation at the end of the period	9 047.6670	16 430.7970
Difference between units issued and units redeemed	-7 383.1300	6 408.5290
Class I-X		
Situation at the beginning of the financial year	27 234.3280	15 285.8610
Units issued	16 433.1390	28 330.5370
Units redeemed	-17 147.3970	-16 382.0700
Situation at the end of the period	26 520.0700	27 234.3280
Difference between units issued and units redeemed	-714.2580	11 948.4670

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 13.2.2024

Gross accumulation	CHF	4.115
Less federal withholding tax ¹	CHF	-1.441
Net accumulation per unit	CHF	2.674

Class I-B

Reinvestment on 13.2.2024

Gross accumulation	CHF	16.181
Less federal withholding tax ¹	CHF	-5.664
Net accumulation per unit	CHF	10.517

Class I-X

Reinvestment on 13.2.2024

Gross accumulation	CHF	16.844
Less federal withholding tax ¹	CHF	-5.896
Net accumulation per unit	CHF	10.948

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
Canada								
TOURMALINE OIL CP COM NPV*	CAD	15 487		15 487				
TOTAL Canada							0.00	
Denmark								
GENMAB A5 DKK1*	DKK	1 126	170	1 296				
TOTAL Denmark							0.00	
France								
AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)*	EUR	8 032	3 632	5 474	6 190	962 692	1.81	
LVMH MOET HENNESSY EURO.30*	EUR	1 117	591	654	1 054	683 853	1.29	
SANOFI EUR2*	EUR	24 144	6 683	20 463	10 364	854 375	1.61	
SCHNEIDER ELECTRIC EUR8*	EUR	7 907	2 288	8 481	1 714	239 034	0.45	
TOTAL France						2 739 953	5.16	
Japan								
BANDAI NAMCO HLDGS NPV*	JPY	16 000		16 000				
OBIC BUSINESS CONS NPV*	JPY	5 800		5 800				
RECRUIT HLDGS CO L NPV*	JPY		21 100		21 100	549 391	1.03	
TOTAL Japan						549 391	1.03	
Netherlands								
HEINEKEN NV EUR1.60*	EUR		23 980	11 292	12 688	1 034 241	1.95	
KONINKLIJKE PHILIPS NV EURO.20*	EUR	25 835	42 107	18 320	49 622	854 317	1.61	42 148
TOTAL Netherlands						1 888 558	3.56	
United Kingdom								
ASTRAZENECA ORD USD0.25*	GBP	15 547	9 740	13 542	11 745	1 329 426	2.50	
TOTAL United Kingdom						1 329 426	2.50	
United States of America								
ALPHABET INC CAP STK USD0.001 CL C*	USD	23 831	14 177	17 329	20 679	2 358 011	4.44	
BIO RAD LABS INC CL A*	USD		1 817	1 817				
BOSTON SCIENTIFIC COM USD0.01*	USD	16 205	28 426	22 235	22 396	1 043 328	1.96	
COCA-COLA CO COM USD0.25*	USD	26 539	26 221	26 539	26 221	1 347 988	2.54	
COLGATE-PALMOLIVE COM USD1*	USD		15 903		15 903	1 087 176	2.05	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	6 068	3 021	4 587	4 502	959 323	1.81	
DARLING INGR INC COM USD0.01*	USD		3 925		3 925			
EPAM SYS INC COM USD0.001*	USD	2 826	913	3 739				
GALLAGHER ARTHUR J & CO COM*	USD	7 042	3 080	5 686	4 436	950 669	1.79	4 436
JOHNSON & JOHNSON COM USD1*	USD		10 192	4 601	5 591	754 767	1.42	
JP MORGAN CHASE & COM USD1*	USD		9 125	3 714	5 411	684 770	1.29	
MONSTER BEV CORP USD0.005(NEW)*	USD	9 223	26 032	12 339	22 916	1 065 675	2.01	
NEXTERA ENERGY INC COM USD0.01*	USD	26 476	13 256	21 532	18 200	965 618	1.82	
PEPSICO INC CAP USD0.016666*	USD	10 646	1 587	12 233				
QUANTA SVCS INC COM*	USD	6 186	4 164	6 951	3 399	516 946	0.97	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	9 548	402	9 950				
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	14 281	7 173	8 705	12 749	1 689 864	3.18	
TOTAL United States of America						13 424 136	25.27	
Total Bearer shares						19 931 464	37.52	
Registered shares								
Canada								
CANADIAN PAC KANSAS CITY LT COM NPV*	USD	12 082	1 048	13 130				
CANADIAN PAC RY LT COM NPV*	USD		2 370	2 370				
INTACT FINL CORP COM NPV*	CAD		4 344	4 344				
TOTAL Canada							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Denmark								
NOVO NORDISK A/S DKK0.1 B*	DKK		11 865		11 865	1 035 223	1.95	
TOTAL Denmark						1 035 223	1.95	
Finland								
MANDATUM OYJ NPV*	EUR		31 506		31 506	110 679	0.21	
SAMPO PLC NPV A*	EUR		37 093		37 093	1 324 107	2.49	31 506
SAMPO PLC SER'A'NPV*	EUR	30 747	20 603	51 350				
TOTAL Finland						1 434 786	2.70	
Germany								
MUENCHENER RUECKVE NPV(REGD)*	EUR		2 413		2 413	878 544	1.65	
TOTAL Germany						878 544	1.65	
Japan								
JTOWER INC NPV*	JPY	12 200	5 200	7 700	9 700	317 672	0.60	9 700
KEYENCE CORP NPV*	JPY	2 900	1 000	3 900				
NIPPON TEL&TEL CP NPV*	JPY	41 600	1 328 300	67 700	1 302 200	1 383 472	2.60	
SOFTBANK GROUP CO NPV*	JPY		24 900	24 900				
TOTAL Japan						1 701 143	3.20	
Netherlands								
ASML HOLDING NV EURO.09*	EUR	729	257	481	505	274 606	0.52	
TOTAL Netherlands						274 606	0.52	
United Kingdom								
HALEON PLC ORD GBP1.25*	GBP		340 598		340 598	1 239 323	2.33	
LONDON STOCK EXCH ORD GBPO.06918604*	GBP	12 713	3 625	16 338				
UNILEVER PLC ORD GBPO.031111*	EUR	11 500	45 727	35 753	21 474	925 920	1.74	
UNILEVER PLC ORD GBPO.031111*	EUR		12 664		12 664	543 856	1.02	
TOTAL United Kingdom						2 709 100	5.10	
United States of America								
ABBVIE INC COM USD0.01*	USD	8 319	600	8 919				
ACCENTURE PLC SHS CL A 'NEW'*	USD	3 254	1 712	4 966				
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	12 255	15 248	27 503				
ADOBE INC COM USD0.0001*	USD	3 868	3 192	4 828	2 232	1 080 737	2.03	
AES CORP COM*	USD	36 097	8 583	44 680				
AMAZON COM INC COM USD0.01*	USD	11 630	14 264	8 923	16 971	2 055 503	3.87	
AMERIPRISE FINL INC COM*	USD		3 580	1 972	1 608	460 329	0.87	
APA CORPORATION COM USD0.625*	USD	25 453	2 392	27 845				
APPLE INC COM NPV*	USD	8 492		8 492				
AUTO DATA PROCESS COM USD0.10*	USD	5 277	1 683	6 960				
BOEING CO COM USD5*	USD		7 388	1 567	5 821	989 660	1.86	
CENTENE CORP DEL COM*	USD	7 836	16 276	7 836	16 276	1 021 730	1.92	
CHUBB LIMITED ORD CHF24.15*	USD	7 327	4 444	7 119	4 652	908 605	1.71	
COMCAST CORP COM CLS'A' USD0.01*	USD		37 983	6 617	31 366	1 178 608	2.22	
DANAHER CORP COM USD0.01*	USD	5 221	786	6 007				
DUOLINGO INC COM USD0.0001 CLASS A*	USD		2 600	2 600				
ELEVANCE HEALTH INC USD0.01*	USD		4 734	2 262	2 472	1 012 542	1.91	
FISERV INC COM USD0.01*	USD	12 005	5 009	11 127	5 887	609 412	1.15	
FRONTIER GROUP HLD COM USD0.001*	USD	16 378	4 744	21 122				
HESS CORPORATION COM USD1*	USD		5 814		5 814	764 025	1.44	
INGREDION INC COM USD0.01*	USD		6 699	6 699				
KENVUE INC COM USD0.01*	USD		56 148		56 148	950 413	1.79	
KLA CORPORATION COM USD0.001*	USD	787	477	1 264				
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	5 694	1 892	4 012	3 574	1 224 085	2.30	
MICROSOFT CORP COM USD0.0000125*	USD	21 060	11 781	18 958	13 883	4 271 758	8.04	
NEW FORTRESS ENRGY COM USD0.01*	USD		11 531	5 699	5 832	160 815	0.30	5 832
PALO ALTO NETWORKS COM USD0.0001*	USD		2 938	2 938				
SBA COMMUNICATIONS COM USD0.01 CL A*	USD		7 537	7 537				
THERMO FISHER SCIE COM USD1*	USD	4 273	1 490	4 483	1 280	518 097	0.98	
UBER TECHNOLOGIES COM USD0.00001*	USD		20 572		20 572	810 269	1.53	
UNITEDHEALTH GRP COM USD0.01*	USD	4 281	2 587	4 289	2 579	1 256 969	2.37	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
VISA INC COM STK USD0.0001*	USD	8 689	4 207	6 258	6 638	1 420 218	2.67	6 638
WELLS FARGO & CO COM USD1 2/3*	USD	15 567		15 567				
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	25 534	5 610	31 144				
TOTAL United States of America						20 693 775	38.95	
Total Registered shares						28 727 177	54.08	

Investment certificates, open end

Global

UBS-ETF MSCI WORLD-A*	USD	6 631	3 772	10 228	175	43 995	0.08	
TOTAL Global						43 995	0.08	
Total Investment certificates, open end						43 995	0.08	
Total Securities traded on an exchange						48 702 636	91.68	

Securities traded neither on an exchange nor on a regulated market

Registered shares

Denmark

NOVO-NORDISK AS DKK0.2 SER'B**	DKK		7 120	7 120				
TOTAL Denmark							0.00	
Total Registered shares							0.00	
Total Securities traded neither on an exchange nor on a regulated market							0.00	
Total securities and similar instruments						48 702 636	91.68	
(thereof in lending)						4 699 683	8.85	
Bank deposits at sight						4 365 526	8.22	
Other assets						55 769	0.10	
Total fund assets						53 123 931	100.00	
Other liabilities						-14 017		
Net fund assets						53 109 914		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	48 702 636	91.68
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	48 702 636	91.68

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

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	152 000 000	USD	1 071 978	25.11.2022
JPY	116 000 000	USD	901 242	23.01.2023

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Global (ex Switzerland) Opportunity

Class I-A1

0.89%

Class I-B

0.10%

Class I-X

0.03%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58

JPY 1 = CHF 0.01

CAD 1 = CHF 0.66

NOK 1 = CHF 0.08

DKK 1 = CHF 0.13

SEK 1 = CHF 0.08

EUR 1 = CHF 0.96

USD 1 = CHF 0.91

GBP 1 = CHF 1.10

UBS (CH) Institutional Fund – Equities Global Small Cap Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		299 164 986.21	374 414 827.37	328 760 299.07
Class I-A1	CH0336601908			
Net asset value per unit in CHF		1 296.95	1 451.22	1 699.32
Number of units outstanding		4 749.2340	3 946.4160	3 345.3980
Class I-B	CH0336602161			
Net asset value per unit in CHF		1 310.56	1 464.52	1 712.71
Number of units outstanding		578.1570	19 425.0530	406.9840
Class I-X	CH0255695477			
Net asset value per unit in CHF		1 368.65	1 528.97	1 787.44
Number of units outstanding		213 529.3650	222 528.0080	180 357.6380

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-10.2%	-14.2%	44.6%
Class I-B	CHF	-10.0%	-14.1%	44.9%
Class I-X	CHF	-9.9%	-14.0%	45.0%
Benchmark:				
MSCI World Small Cap ex Switzerland (div. reinv.)	CHF	-10.3%	-14.2%	45.0%

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

The 10 largest issuers in % of total assets

Flex Ltd	0.20
Vertiv Holdings Co	0.18
RenaissanceRe Holdings	0.18
Five Below Inc	0.18
Williams-Sonoma Inc	0.18
Casey's General Stores Inc	0.17
Pure Storage Inc	0.17
BJ's Wholesale Club Holdings	0.16
Rexford Industrial	0.16
Performance Food Group Co	0.16
Others	97.12
TOTAL	98.86

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

Breakdown by sectors in % of total assets

Financial & investment companies	12.83
Real Estate	7.88
Internet, software & IT services	6.58
Banks & credit institutions	6.26
Mechanical engineering & industrial equipment	4.65
Pharmaceuticals, cosmetics & medical products	4.61
Building industry & materials	4.04
Petroleum	4.00
Electronics & semiconductors	3.41
Energy & water supply	3.12
Others	41.48
TOTAL	98.86

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	3 063 234.58	8 581 383.78
Securities		
– Shares and other equity instruments	297 385 665.19	368 360 317.32
– Units of other collective investment schemes	477 894.13	705 358.49
Derivative financial instruments	-180 498.96	13 817.24
Other assets	535 627.17	725 902.83
TOTAL fund assets	301 281 922.11	378 386 779.66
Loans	-1 960 155.91	-3 831 192.55
Other liabilities	-156 779.99	-140 759.74
Net fund assets	299 164 986.21	374 414 827.37

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	66 703.20	1 250.11
Negative interest	-2 970.05	-3 393.02
Income from securities		
– from shares and other equity instruments	5 562 630.28	5 405 435.88
– from bonus shares	73 628.72	304 984.64
– from units of other collective investment schemes	23 060.56	18 951.34
Purchase of current net income on issue of units	449 037.73	1 641 962.61
TOTAL income	6 172 090.44	7 369 191.56
Expenses		
Interest payable	-4 733.93	-4 191.64
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-14 989.63	-14 417.25
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-4 956.23	-4 946.32
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-175.44	-8 959.97
Other expenses	-12 529.15	-7 508.33
Payment of current net income on redemption of units	-374 943.63	-547 777.66
TOTAL expenses	-427 766.81	-603 239.97
Net income	5 744 323.63	6 765 951.59
Realized capital gains and losses	851 282.02	16 592 614.88
Realized result	6 595 605.65	23 358 566.47
Unrealized capital gains and losses	-41 580 109.50	-74 035 329.40
TOTAL result	-34 984 503.85	-50 676 762.93

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	5 744 323.63	6 765 951.59
Available for distribution	5 744 323.63	6 765 951.59
Less federal withholding tax ¹	-2 010 513.27	-2 368 083.06
Net income retained for reinvestment	-3 733 810.36	-4 397 868.53
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	374 414 827.37	328 760 299.07
Paid federal withholding tax	-2 215 834.61	-1 577 707.55
Balance of unit movements	-38 049 502.70	97 908 998.78
Total result	-34 984 503.85	-50 676 762.93
Net fund assets at the end of the reporting period	299 164 986.21	374 414 827.37

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	3 946.4160	3 345.3980
Units issued	1 031.3950	944.0060
Units redeemed	-228.5770	-342.9880
Situation at the end of the period	4 749.2340	3 946.4160
Difference between units issued and units redeemed	802.8180	601.0180
Class I-B		
Situation at the beginning of the financial year	19 425.0530	406.9840
Units issued	138.8780	25 129.4270
Units redeemed	-18 985.7740	-6 111.3580
Situation at the end of the period	578.1570	19 425.0530
Difference between units issued and units redeemed	-18 846.8960	19 018.0690
Class I-X		
Situation at the beginning of the financial year	222 528.0080	180 357.6380
Units issued	26 935.8610	70 990.7240
Units redeemed	-35 934.5040	-28 820.3540
Situation at the end of the period	213 529.3650	222 528.0080
Difference between units issued and units redeemed	-8 998.6430	42 170.3700

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	21.492
Less federal withholding tax ¹	CHF	-7.523
Net accumulation per unit	CHF	13.969

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	24.464
Less federal withholding tax ¹	CHF	-8.562
Net accumulation per unit	CHF	15.902

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	26.357
Less federal withholding tax ¹	CHF	-9.225
Net accumulation per unit	CHF	17.132

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares							
Australia							
ABACUS PROPERTY GR NPV DFD 04/08/23(EX-DESTAPL)*	AUD	47 342	47 342				
ACCENT GROUP LTD NPV*	AUD	8 769		8 769	9 474	0.00	
ADBRI LTD NPV*	AUD	12 374		12 374	14 046	0.00	
AGL ENERGY NPV*	AUD	40 501		6 671	33 830	209 547	0.07
ALS LIMITED NPV*	AUD	20 421	14 161	4 165	30 417	188 056	0.06
ALTUM NPV*	AUD	5 189	2 310	2 098	5 401	122 864	0.04
ALUMINA LTD NPV*	AUD	189 553		189 553	85 192	0.03	
AMP LIMITED NPV(POST RECON)*	AUD	231 133		231 133	139 171	0.05	
ANSELL NPV*	AUD	9 936		4 928	5 008	61 232	0.02
APPEN LTD NPV*	AUD	7 425		7 425			
ARB CORPORATION NPV*	AUD	7 110	5 104	8 366	3 848	64 676	0.02
ARENA REIT STAPLED UNITS*	AUD	19 911		19 911	36 368	0.01	
AUB GROUP LTD NPV*	AUD	9 154	6 594	11 722	4 026	62 472	0.02
AUSTAL LIMITED NPV*	AUD	10 654		10 654	10 436	0.00	
AUSTRALIAN AGRIC NPV*	AUD	8 160		8 160	5 854	0.00	
BAPCOR LTD NPV*	AUD	25 508		9 747	15 761	48 495	0.02
BEACH ENERGY LTD NPV*	AUD	84 042		84 042	74 816	0.02	
BEGA CHEESE LTD NPV*	AUD	12 017		12 017	19 249	0.01	
BK OF QUEENSLAND NPV*	AUD	51 115		23 115	28 000	82 281	0.03
BLACKMORES LTD NPV*	AUD	563		563			
BORAL LIMITED NPV*	AUD	28 024		28 024	72 663	0.02	
BRAINCHIP HOLDINGS NPV*	AUD	76 899		76 899	6 868	0.00	
BREVILLE GROUP LTD NPV*	AUD	4 428	7 449	2 536	9 341	114 104	0.04
BRICKWORKS NPV*	AUD	3 568	12 805	8 583	7 790	110 015	0.04
BWP TRUST NPV*	AUD	16 612		16 612	31 108	0.01	
CARSALES.COM LTD NPV*	AUD	16 876	7 527	2 140	22 263	354 435	0.12
CENTURIA INDUSTRIA NPV*	AUD	11 904	50 345		62 249	101 864	0.03
CHALLENGER LIMITED NPV*	AUD	41 318	11 619	13 229	39 708	133 846	0.04
CHAMPION IRON LTD NPV*	AUD	12 894		12 894	52 898	0.02	
CHARTER HALL GROUP NPV (STAPLED)*	AUD	23 392		23 392	116 858	0.04	
CHARTER HALL LONG NPV (STAPLED)*	AUD	51 025		51 025	88 790	0.03	
CLEANAWAY WASTE MG NPV*	AUD	141 342		141 342	182 428	0.06	
CLINUVEL PHARM LTD NPV*	AUD	2 121		2 121	17 953	0.01	
CODAN LTD NPV*	AUD	5 621		5 621	25 198	0.01	
COLLINS FOOD LTD NPV*	AUD		17 228	17 228	90 234	0.03	
CORPORATE TRAVEL NPV*	AUD	11 316		4 597	6 719	64 034	0.02
COSTA GROUP HLDGS NPV*	AUD	21 741		21 741	38 834	0.01	
CREDIT CORP GROUP NPV*	AUD	3 007		3 007	20 913	0.01	
CROMWELL PROP GP NPV (STAPLED UNITS)*	AUD	68 123		68 123	12 561	0.00	
CSR LIMITED NPV*	AUD	41 916	13 993	32 853	23 056	74 528	0.02
DATA 3 LTD NPV*	AUD	5 373		5 373	20 959	0.01	
DOMAIN HOLDINGS AU NPV*	AUD	45 704		45 704	89 011	0.03	
DOMINOS PIZZA ENT NPV*	AUD		5 620	5 620	164 502	0.05	
DOWNER EDI LTD NPV*	AUD	52 686		52 686	114 448	0.04	
EAGERS AUTOMOTIVE NPV*	AUD	3 939	11 249		15 188	112 629	0.04
ELDERS LIMITED NPV*	AUD	13 034		5 506	7 528	25 722	0.01
EMERCHANTS LTD NPV*	AUD	10 903		10 903			
EVOLUTION MINING NPV*	AUD		100 792	100 792	207 332	0.07	
FLIGHT CENTRE TRAVEL GROUP LTD NPV*	AUD	5 298	9 099	6 392	8 005	85 930	0.03
G.U.D. HOLDINGS NPV*	AUD	9 931		9 931	60 884	0.02	
G8 EDUCATION LTD NPV*	AUD	28 159		28 159	15 414	0.01	
GOLD ROAD RES LTD NPV*	AUD	29 070		29 070	31 741	0.01	
GRAINCORP 'A' NPV*	AUD	13 485		13 485	53 924	0.02	
GROWTHPOINT PROPER NPV*	AUD	14 937		14 937	16 955	0.01	
GWA GROUP LTD NPV*	AUD	7 066		7 066			
HANSEN TECHNOLOGIE NPV*	AUD	5 844		5 844	17 476	0.01	
HARVEY NORMAN HLDG NPV*	AUD	52 644		52 644	111 323	0.04	
HUB24 LIMITED NPV*	AUD	3 687		3 687	64 222	0.02	
IGO LTD NPV*	AUD	48 381		48 381			
ILUKA RESOURCES NPV*	AUD	17 093	8 621	4 625	21 089	87 976	0.03
IMDEX LTD NPV*	AUD	49 718	8 287		58 005	55 147	0.02
INCITEC PIVOT NPV*	AUD	115 200		115 200	181 876	0.06	
INGENIA COMMUNITIE NPV (UNITS)*	AUD	20 117		20 117	45 206	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
INGHAMS GROUP LTD NPV*	AUD	52 924		15 883	37 041	78 542	0.03	
INTEGRAL DIAGNOSTI NPV*	AUD	34 057			34 057	52 395	0.02	
INVOCARE LTD NPV*	AUD	5 556			5 556	40 529	0.01	
IOOF HOLDINGS LTD NPV*	AUD	67 944			67 944	80 647	0.03	
IPH LTD NPV*	AUD	7 518			7 518	29 543	0.01	
IRESS LIMITED NPV*	AUD	20 073	18 179	27 165	11 087	31 878	0.01	
JB HI-FI NPV*	AUD	3 920	3 596	2 655	4 861	126 517	0.04	
JUMBO INTERACTIVE NPV*	AUD	2 595			2 595	20 724	0.01	
KOGAN.COM LTD NPV*	AUD	3 325		3 325				
LATIN RESOURCES NPV*	AUD		80 921		80 921	11 424	0.00	
LIFESTYLE COMMUNIT NPV*	AUD	4 469	9 646	3 118	10 997	98 659	0.03	
LINK ADMINISTRATIO NPV*	AUD	24 222			24 222	16 608	0.01	
LOVISA HLDGS LTD NPV*	AUD	3 673			3 673	36 656	0.01	
LYNAS RARE EARTHS NPV*	AUD	39 825	31 598	7 402	64 021	260 066	0.09	
MAYNE PHARMA GROUP NPV*	AUD	117 209	5 860	123 069				
MCMILLAN SHAKESPEA NPV*	AUD	5 555		3 316	2 239	21 622	0.01	
MESOBLAST LTD NPV*	AUD	19 872			19 872	4 065	0.00	
METCASH LIMITED NPV*	AUD	39 881			39 881	84 564	0.03	
MONADELPHOUS GROUP NPV*	AUD	969			969	7 845	0.00	
NANOSONICS LTD NPV*	AUD	10 338			10 338	22 219	0.01	
NATIONAL STORAGE R REIT UNITS*	AUD	99 591			99 591	114 768	0.04	
NEARMAP LTD NPV*	AUD	18 626		18 626				
NETWEALTH GROUP LTD*	AUD	5 365	10 567	3 613	12 319	90 147	0.03	
NEW HOPE CORP NPV*	AUD	35 819		8 535	27 284	90 710	0.03	
NEXTDC LTD NPV*	AUD	36 231	2 734	14 361	24 604	166 577	0.06	
NIB HOLDINGS LTD NPV*	AUD	42 741		22 312	20 429	85 223	0.03	
NICK SCALI NPV*	AUD	3 334			3 334	20 709	0.01	
NINE ENTERTAINMENT NPV*	AUD	134 955		24 153	110 802	117 792	0.04	
NRW HOLDINGS LTD NPV*	AUD	26 691			26 691	38 448	0.01	
NUFARM NPV*	AUD	32 282		9 626	22 656	56 525	0.02	
OBJECTIVE CORP LTD NPV*	AUD	1 535			1 535	9 384	0.00	
OOH MEDIA LIMITED NPV*	AUD	20 048			20 048	15 075	0.01	
ORORA LTD NPV*	AUD	67 027	26 285		93 312	132 265	0.04	
OZ MINERALS LTD NPV*	AUD	23 579		23 579				
PACT GROUP HLDGS L NPV*	AUD	9 631		9 631				
PALADIN ENERGY LTD NPV*	AUD	70 613			70 613	38 449	0.01	
PERPETUAL LIMITED NPV*	AUD	2 115	7 648	0	9 763	107 727	0.04	
PERSEUS MINING LTD NPV*	AUD	46 343			46 343	45 528	0.02	
PILBARA MINERALS L NPV*	AUD	126 015		126 015				
PINNACLE INV MGMT NPV*	AUD	4 843			4 843	21 599	0.01	
PLATINUM ASSET MAN NPV*	AUD	15 273			15 273	9 900	0.00	
PREMIER INVESTMENT NPV*	AUD	6 913		3 903	3 010	39 387	0.01	
PRO MEDICUS NPV*	AUD	4 906	1 101	2 733	3 274	140 618	0.05	
PWR HLDGS LTD NPV*	AUD	9 026		4 826	4 200	23 765	0.01	
QUBE HLDGS LTD NPV*	AUD	129 981			129 981	199 220	0.07	
RAMELIUS RESOURCES NPV*	AUD	38 246	539		38 785	36 986	0.01	
RED 5 NPV*	AUD	123 970		123 970				
REGION GROUP RG*	AUD	51 607		51 607				
REGIS RESOURCES LT NPV*	AUD	29 336			29 336	29 243	0.01	
RELiance WORLDWIDE NPV*	AUD	61 507			61 507	123 686	0.04	
RESOLUTE MINING NPV*	AUD		316 675		316 675	65 688	0.02	
RURAL FUNDS GROUP NPV STAPLED UNITS*	AUD	16 889			16 889	17 468	0.01	
SANDFIRE RESOURCES NPV*	AUD	37 276	4 236	12 350	29 162	100 314	0.03	
SELECT HARVESTS NPV*	AUD	3 977			3 977	8 868	0.00	
SEVEN GROUP HLDGS NPV*	AUD	6 085	6 164	2 022	10 227	163 466	0.05	
SILVER LAKE RES NPV*	AUD	32 655			32 655	19 757	0.01	
SIMS LTD NPV*	AUD	9 726		3 194	6 532	46 971	0.02	
SMARTGROUP CORPORA NPV*	AUD	5 517			5 517	27 275	0.01	
SOUTHERN CROSS MED NPV*	AUD	17 016		17 016				
ST BARBARA LIMITED NPV*	AUD	26 025		26 025				
STEADFAST GROUP LI SHS*	AUD	70 868		29 695	41 173	128 109	0.04	
SUPER CHEAP AUTO G NPV*	AUD	6 279			6 279	47 685	0.02	
SYRAH RES LTD NPV*	AUD	24 124			24 124	9 244	0.00	
TABCORP HLDGS LTD NPV*	AUD	89 485			89 485	39 960	0.01	
TASSAL GROUP NPV*	USD	3 828		3 828				
TECHNOLOGY ONE NPV(POST RECON)*	AUD	16 676	21 112	15 029	22 759	190 411	0.06	
TEMPLE & WEBSTER G NPV*	AUD	5 136			5 136	16 543	0.01	
THE STAR ENTERTAIN NPV*	AUD	78 505	103 577	32 426	149 656	45 703	0.02	
WEBJET LTD NPV*	AUD	37 165	20 706	25 460	32 411	113 732	0.04	
WESTGOLD RESOURCES NPV*	AUD	11 941		11 941				
WHITEHAVEN COAL NPV*	AUD	57 036		11 201	45 835	195 434	0.06	
WORLEY LIMITED NPV*	AUD	12 386	15 883	13 366	14 903	140 742	0.05	
TOTAL Australia						8 662 644	2.88	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Austria								
ANDRITZ AG NPV(BR)*	EUR	3 002	2 295	462	4 835	201 849	0.07	
AT&S AUSTRIA TECH NPV*	EUR	606			606	13 804	0.00	
BAWAG GROUP AG NPV*	EUR	5 711		1 118	4 593	185 296	0.06	
CA IMMOBILIEN ANLA NPV*	EUR	1 424			1 424	43 696	0.01	
DO & CO AG NPV*	EUR	228			228	24 213	0.01	
EVN AG NPV*	EUR	4 668			4 668	115 175	0.04	
IMMOFINANZ AG NPV (POST SPLIT)*	EUR		4 476		4 476	81 806	0.03	
KONTRON AG NPV*	EUR	1 925			1 925	35 182	0.01	
LENZING AG NPV*	EUR	426	190		616	21 776	0.01	
OESTERREICH POST NPV*	EUR	1 886			1 886	54 698	0.02	
PORR AG NPV*	EUR	668			668	7 261	0.00	
RAIFFEISEN BK INTL NPV (REGD)*	EUR	13 429		7 143	6 286	82 658	0.03	
S IMMO AG NPV*	EUR	1 774		1 774				
SCHOELLER BLECKMAN EUR1 (BR)*	EUR	391			391	17 941	0.01	
SEMPERIT AG HLDG NPV*	EUR	217			217	3 181	0.00	
TELEKOM AUSTRIA(TA NPV(BR)*	EUR	19 019		19 019				
UNIQA INSURANCE GR NPV*	EUR	9 028	8 624	4 920	12 732	93 324	0.03	
VIENNA INSURANCE GROUP NPV (BR)*	EUR	4 948			4 948	120 656	0.04	
WIENERBERGER AG NPV*	EUR	4 766	2 190	1 782	5 174	114 172	0.04	
TOTAL Austria						1 216 686	0.40	
Belgium								
ACKERMANS NPV*	EUR	989	673	289	1 373	185 297	0.06	
AEDIFICA NPV*	EUR	1 394	1 911		3 305	163 568	0.05	
AGFA GEVAERT NV NPV*	EUR	24 448			24 448	35 793	0.01	
BEKAERT SA NPV*	EUR	3 668		744	2 924	107 444	0.04	
BPOST -PROMESSES NPV*	EUR	2 324			2 324	11 446	0.00	
COLRUYT SA NPV*	EUR	1 743	2 595		4 338	163 032	0.05	
DEME GROUP NV NPV*	EUR	223			223	18 770	0.01	
ECONOCOM GROUP NPV (POST SPLIT)*	EUR	5 680		5 680				
EURONAV NPV*	EUR	7 233			7 233	117 514	0.04	
FAGRON NPV*	EUR	3 371			3 371	53 763	0.02	
GALAPAGOS NV NPV*	EUR	3 452	2 607	3 677	2 382	71 557	0.02	
GIMV NPV*	EUR	2 270		2 270				
IBA NPV*	EUR	853		853				
IMMOBEL NPV*	EUR	202			202	5 101	0.00	
KBC ANCORA NPV (POST SPLIT)*	EUR	3 751		2 535	1 216	41 758	0.01	
KINEPOLIS GROUP NPV*	EUR	700			700	31 311	0.01	
MELEXIS NPV*	EUR	895			895	59 705	0.02	
MONTEA NV NPV*	EUR	1 410			1 410	90 466	0.03	
ONTEX GROUP NV NPV*	EUR	3 264			3 264	21 695	0.01	
PROXIMUS SA NPV*	EUR		8 940	3 939	5 001	37 628	0.01	
RECTICEL NPV*	EUR	3 242			3 242	26 477	0.01	
TESSENDERLO GROUP NPV*	EUR	768			768	20 316	0.01	
X-FAB SIL FOUND NPV*	EUR	890			890	7 311	0.00	
XIOR STUDENT HOUSI NPV*	EUR	714			714	18 647	0.01	
TOTAL Belgium						1 288 597	0.43	
Bermuda								
LIBERTY LATIN AMER COM USD0.01 WI CL A*	USD	3 000			3 000	18 647	0.01	
LIBERTY LATIN AMER COM USD0.01 WI CL C*	USD	7 913			7 913	49 328	0.02	
MYOVANT SCIENCES COM USD0.000017727*	USD	2 799		2 799				
TOTAL Bermuda						67 975	0.02	
Canada								
AECOM GROUP INC COM*	CAD	117			117	782	0.00	
AFRICA OIL CORP COM NPV*	CAD		18 700		18 700	31 382	0.01	
AG GROWTH INTL INC COM NPV*	CAD	1 143			1 143	36 467	0.01	
ALAMOS GOLD INC COM NPV*	CAD	17 895	14 841	5 781	26 955	303 394	0.10	
ALTIUS MINERALS CO COM NPV*	CAD	5 014			5 014	66 756	0.02	
ALTUS GROUP LTD COM NPV*	CAD	3 276		780	2 496	77 066	0.03	
ARGONAUT GOLD INC COM NPV*	CAD	14 393		14 393				
ARIZIA INC SUB VTG SHS*	CAD	4 730			4 730	66 882	0.02	
ARTIS REAL ESTATE TRUST UNITS*	CAD	138			138	557	0.00	
ATCO LTD CL 1 NON VTG*	CAD	6 496		2 210	4 286	99 882	0.03	
ATHABASKA OIL CORP COM NPV*	CAD	25 000			25 000	67 520	0.02	
ATS AUTOMATION TOOLING SYS INC COM*	CAD	3 183		3 183				
AUTOCANADA INC COM NPV*	CAD	1 000			1 000	15 713	0.01	
B2GOLD CORP COM NPV*	CAD	84 300	3 919	8 201	80 018	232 899	0.08	

Security		31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
BALLARD POWER SYS COM NPV*	CAD	15 900			15 900	48 259	0.02	
BAYTEX ENERGY CORP COM NPV*	CAD	22 100			22 100	86 924	0.03	
BAYTEX ENERGY CORP COM NPV*	USD		19 062	0	19 062	74 941	0.02	
BIRCHCLIFF ENERGY NEW COM NPV*	CAD	17 555		5 564	11 991	60 212	0.02	
BORALEX INC CL'A'COM NPV*	CAD	5 168			5 168	87 440	0.03	
CALIAN GROUP LTD COM NPV*	CAD	600			600	19 536	0.01	
CANACCORD GENUITY GROUP INC NPV*	CAD	1 700			1 700	7 990	0.00	
CANACOL ENERGY LTD COM NPV (POST REV SPLIT)*	CAD	11 203		11 203				
CANADA GOOSE HLDGS COM NPV SUB VTNG SHS*	CAD	2 100			2 100	21 173	0.01	
CANFOR CORP NEW COM*	CAD	1 900			1 900	17 661	0.01	
CANOPY GROWTH CORP COM NPV*	CAD	23 015		23 015				
CAPITAL POWER CORP COM NPV*	CAD	6 680		1 043	5 637	131 145	0.04	
CARDINAL ENERGY GR COM NPV*	CAD		9 500		9 500	46 209	0.02	
CASCADES INC COM*	CAD	13 580		3 902	9 678	71 310	0.02	
CDN WESTERN BANK COM NPV*	CAD	2 843	5 452		8 295	149 428	0.05	
CELESTICA INC SUB VTG SHS*	CAD	9 571		3 745	5 826	123 626	0.04	
CENTERRA GOLD INC COM*	CAD	10 300			10 300	47 602	0.02	
CHORUS AVIATION IN VTG & VARIABLE VTG SHS*	CAD	5 900			5 900	8 045	0.00	
CI FINANCIAL CORP COM NPV*	CAD	6 926			6 926	57 071	0.02	
CINEPLEX INC COM NPV*	CAD	2 100			2 100	11 481	0.00	
CITY OFFICE REIT I COM USD0.01*	USD	3 500		3 500				
COGECO COMMUNICATI SUB VTG SHS*	CAD	800			800	28 644	0.01	
CORBY SPIRIT & WIN COM NPV CL 'A'	CAD	3 774			3 774	32 607	0.01	
CORUS ENTERTAINMENT INC COM CL B NON VTG*	CAD	5 500		5 500				
CRESCENT POINT EN COM NPV*	CAD	33 925			33 925	247 299	0.08	
CREW ENERGY INC COM*	CAD	12 900			12 900	52 345	0.02	
CROMBIE REAL STATE TRUST UNITS*	CAD	7 893			7 893	63 021	0.02	
CT REAL ESTATE INV UNITS*	CAD	7 031		2 737	4 294	35 608	0.01	
DENISON MINES CORP COM NPV*	CAD	24 039			24 039	34 984	0.01	
DESCARTES SYSTEMS COM NPV*	CAD	5 958		5 958				
DREAM INDL REAL ES TR UNIT*	CAD	14 946	674	7 307	8 313	63 813	0.02	
DUNDEE PRECIOUS METALS INC COM*	CAD	8 700			8 700	51 842	0.02	
ECN CAPITAL CORP COM NPV*	CAD	28 371			28 371	35 709	0.01	
ELEMENT FLEET MGMT COM NPV*	CAD	22 010		22 010				
ENDEAVOUR SILVER C COM NPV*	CAD	5 900			5 900	11 526	0.00	
ENERFLEX LTD COM NPV*	CAD	3 900			3 900	14 112	0.00	
ENERGY FUELS INC COM NPV*	CAD	5 664			5 664	41 177	0.01	
ENERPLUS CORP COM NPV*	CAD	9 800			9 800	150 649	0.05	
ENGHOUSE SYSTEMS COM NPV*	CAD	1 500			1 500	32 016	0.01	
EXCHANGE INCOME CO COM NPV*	CAD	1 300	6		1 306	36 514	0.01	
EXTENDICARE INC COM NPV*	CAD	3 000			3 000	11 524	0.00	
FIERA SCEPTRE INC CLASS A*	CAD	2 000			2 000	6 110	0.00	
FINNING INTL INC COM NEW*	CAD	7 466			7 466	181 870	0.06	
FIRST MAJESTIC SIL COM NPV*	CAD	11 332	25 607	18 373	18 566	86 899	0.03	
FIRST NATL FINL CP COM NPV*	CAD	1 948			1 948	44 184	0.01	
FORTUNA SILVER MIN COM NPV*	CAD	9 300			9 300	23 715	0.01	
FREEHOLD ROYALTIES COM NPV*	CAD	3 900			3 900	36 508	0.01	
GIBSON ENERGY INC COM NPV*	CAD	8 729	4 410	3 631	9 508	131 326	0.04	
GLOBAL ATOMIC CORP COM NPV*	CAD		13 200		13 200	17 998	0.01	
GOEASY LTD COM NPV*	CAD	300			300	21 633	0.01	
GRANITE REAL EST STAPLED UNIT (1 ORD & 1 UNI)*	CAD	2 700	1 225	2 700	1 225	50 712	0.02	
HOME CAP GROUP INC COM*	CAD	3 900		3 900				
HUDBAY MINERALS IN COM NPV*	CAD	12 300			12 300	48 782	0.02	
IAMGOLD CORP COM*	CAD	17 711			17 711	41 216	0.01	
IMAX CORP COM NPV*	USD	7 601	6 196	10 397	3 400	56 345	0.02	
INNERGEX RENEWABLE COM NPV*	CAD	6 500			6 500	36 389	0.01	
INTERFOR CORP COM NPV*	CAD	3 600			3 600	40 378	0.01	
INTERRENT REAL EST TRUST UNITS*	CAD	2 570	69		2 639	20 344	0.01	
JAMIESON WELLNESS COM NPV*	CAD	4 771			4 771	71 215	0.02	
KELT EXPLORATION L COM NPV*	CAD	13 500			13 500	69 736	0.02	
KILLAM APT REAL ES TRUST UNIT*	CAD	3 300			3 300	33 899	0.01	
KINAXIS INC COM NPV*	CAD	1 727			1 727	153 311	0.05	
KNIGHT THERAPEUTIC COM NPV*	CAD	4 900			4 900	14 615	0.00	
LABRADOR IRON ORE COM NPV*	CAD	2 200			2 200	43 987	0.01	
LAURENTIAN BK CDA QUE COM*	CAD	1 500			1 500	24 976	0.01	
LEONS FURNITURE LTD COM*	CAD		1 300		1 300	14 445	0.00	
LINAMAR CORP COM*	CAD	1 600			1 600	62 890	0.02	
LUNDIN GOLD INC COM NPV*	CAD	4 900			4 900	53 707	0.02	
MAG SILVER CORP COM NPV*	CAD	7 848		2 516	5 332	48 480	0.02	
MAJOR DRILLING INC COM NPV*	CAD		10 585		10 585	50 931	0.02	
MAPLE LEAF FOODS COM NPV*	CAD	8 672		4 069	4 603	83 312	0.03	
MASONITE INTL CORP COM NPV*	USD	1 949			1 949	140 370	0.05	
MEG ENERGY CORP COM NPV*	CAD	19 663	13 478	14 339	18 802	337 716	0.11	

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		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
METHANEX CORP COM*	CAD	5 623	2 423	2 973	5 073	190 421	0.06	
MIRATI THERAPEUTIC COM NPV*	USD	1 608	604		2 212	111 784	0.04	
MORGUARD NA RES RE TR UNIT*	CAD	2 900			2 900	24 942	0.01	
MTY FOOD GROUP INC COM NPV*	CAD	700			700	23 944	0.01	
MULLEN GROUP LTD COM NPV*	CAD	1 474			1 474	12 716	0.00	
NEW GOLD INC COM NPV*	CAD	21 671			21 671	24 008	0.01	
NEXGEN ENERGY LTD COM NPV*	CAD	16 981	18 607		35 588	195 266	0.06	
NORTH WEST CO INC VAR VTG AND COM VTG SHS*	CAD	5 114		1 294	3 820	88 547	0.03	
NOVAGOLD RESOURCES COM NPV*	CAD	11 500			11 500	36 412	0.01	
NUVISTA ENERGY LTD COM*	CAD	16 600		4 100	12 500	110 212	0.04	
OCEANAGOLD CORP COM NPV*	CAD	22 866	34 862		57 728	87 795	0.03	
OSISKO MINING CORP COM NPV *WI*	CAD	16 684	5 942	11 060	11 566	128 514	0.04	
OSISKO MNG INC COM NPV*	CAD	42 355		11 351	31 004	54 672	0.02	
PARAMOUNT RES LTD CL A*	CAD	2 879			2 879	62 903	0.02	
PAREX RESOURCES IN COM NPV*	CAD	11 855		5 323	6 532	113 815	0.04	
PARK LAWN CORP COM NPV*	CAD	4 531			4 531	48 445	0.02	
PASON SYSTEMS INC COM*	CAD	3 000			3 000	26 136	0.01	
PEYTO EXPLORATION COM NPV*	CAD	5 400	11 892	7 878	9 414	90 100	0.03	
POLLARD BANKNOTE L COM NPV*	CAD	600			600	10 915	0.00	
PRAIRIESKY ROYALTY COM NPV*	CAD	10 159			10 159	162 161	0.05	
PREMIUM BRANDS HLD COM NPV*	CAD	1 581	734		2 315	135 489	0.04	
REAL MATTERS INC COM NPV*	CAD	3 200		3 200				
RICHELIEU HARDWARE COM NPV*	CAD	5 323		1 159	4 164	113 226	0.04	
ROGERS SUGAR INC COM NPV*	CAD	5 690			5 690	19 210	0.01	
RUSSEL METALS INC COM*	CAD	7 144		2 700	4 444	100 651	0.03	
SABINA GOLD&SILVER COM NPV*	CAD	7 300		7 300				
SANDSTORM GOLD LTD COM NPV(POST REV SPLIT)*	CAD	6 700	18 851		25 551	106 360	0.04	
SAVARIA CORP COM NPV*	CAD	9 292		2 699	6 593	53 592	0.02	
SEABRIDGE GOLD INC COM*	CAD	9 240		2 539	6 701	66 638	0.02	
SHAWCOR LTD NEW COM NPV*	CAD		7 194		7 194	68 475	0.02	
SIENNA SENIOR LIVI COM NPV*	CAD	2 700			2 700	17 753	0.01	
SIERRA WIRELESS INC COM*	CAD	900		900				
SILVERCORP METALS COM NPV*	CAD	7 900			7 900	15 951	0.01	
SLEEP COUNTRY CANA COM NPV*	CAD	937			937	13 433	0.00	
SPIN MASTER CORP SUB VTG NPV*	CAD	1 500			1 500	32 597	0.01	
SSR MINING INC COM NPV*	CAD	14 501		3 874	10 627	133 685	0.04	
STANTEC INC COM NPV*	CAD	5 171	4 350	9 521				
STELLA JONES INC COM NPV*	CAD	4 751		1 248	3 503	166 807	0.06	
STORAGEVAULT CANAD COM NPV*	CAD	20 000		7 300	12 700	35 799	0.01	
SUMMIT INDL INCOME COM NPV*	CAD	2 600	3 468	6 068				
SUNOPTA INC COM*	CAD	2 500			2 500	8 686	0.00	
SUPERIOR PLUS CORP*	CAD	19 153		7 278	11 875	72 552	0.02	
TAMARACK VALLEY EN COM NPV*	CAD	18 100			18 100	49 715	0.02	
TELLUS CORPORATION NPV*	CAD	0		0				
TIMBERCREEK FINL C COM NPV*	CAD	9 115	6 792		15 907	60 167	0.02	
TOREX GOLD RES INC COM NPV (POST REV SPLIT)*	CAD	3 392			3 392	29 729	0.01	
TRANSALTA CORP COM*	CAD	22 185		6 231	15 954	106 153	0.04	
TRANSALTA RENEWABL COM NPV*	CAD	3 444		3 444				
TRANSCONTINENTAL INC CL A SUB VTG*	CAD	3 600			3 600	24 095	0.01	
TRICON RESIDENTIAL COM NPV*	CAD	14 855		4 612	10 243	61 708	0.02	
UNI-SELECT INC COM NPV*	CAD	2 300		2 300				
VERMILION ENERGY I COM NPV*	CAD	10 913		2 937	7 976	104 624	0.03	
WESDOME GOLD MIN L COM NPV*	CAD	7 600			7 600	36 967	0.01	
WESTSHORE TERM INV COM NPV*	CAD	1 300			1 300	19 933	0.01	
WHITECAP RESOURCES INC NPV*	CAD	38 816		5 725	33 091	232 326	0.08	
WINPAK COM NPV*	CAD	3 867			3 867	95 720	0.03	
XENON PHARMACEUTIC COM NPV*	USD	2 222			2 222	62 686	0.02	
YAMANA GOLD INC COM*	CAD	62 949		62 949				
TOTAL Canada						8 709 180	2.89	
Cayman Islands								
THERAVANCE BIOPHAR COM USD0.00001 WHEN ISSUED*	USD	1 726	5 510	3 624	3 612	31 030	0.01	
TOTAL Cayman Islands						31 030	0.01	
China								
ELKEM ASA NOK5*	NOK	33 087	30 800	43 124	20 763	29 227	0.01	
HEALTH & HAPPINESS HKD0.01*	HKD	8 000			8 000	8 225	0.00	
YANCOAL AUSTRALIA NPV*	AUD		32 787		32 787	91 247	0.03	
YANGZIJIANG SHIPBU NPV*	SGD	162 400			162 400	156 417	0.05	
YANLORD LAND GROUP NPV*	SGD	22 200			22 200	8 332	0.00	
TOTAL China						293 448	0.10	

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Denmark								
ALK-ABELLO A/S SER'B'DKK0.50 (POST SPLIT)*	DKK	8 225		2 116	6 109	61 529	0.02	
ALM. BRAND DKK80(REGD)*	DKK	38 100			38 100	50 084	0.02	
AMBU A/S SER'B'DKK0.5*	DKK	11 997	4 116	8 341	7 772	69 594	0.02	
BAVARIAN NORDIC DKK10*	DKK	4 773		1 181	3 592	62 148	0.02	
CBRAIN A/S DKK0.25*	DKK	488			488	11 459	0.00	
CHEMOMETEC A/S DKK1*	DKK	662			662	24 827	0.01	
D/S NORDEN DKK1 (POST SUBD)*	DKK	2 365		1 023	1 342	69 285	0.02	
DFDS AS DKK20*	DKK	1 525			1 525	40 015	0.01	
FLSMIDTH & CO A/S DKK20*	DKK	3 940	2 918	4 115	2 743	93 398	0.03	
GN STORE NORD DKK4*	DKK		6 392		6 392	96 630	0.03	
ISS A/S DKK1*	DKK	6 165	2 747	1 657	7 255	95 371	0.03	
JYSKE BANK A/S DKK10*	DKK	2 004	1 903	1 470	2 437	155 844	0.05	
MATAS AS DKK2.5*	DKK	1 098			1 098	12 990	0.00	
NILFISK HLDG A/S DKK20*	DKK	1 116			1 116	16 253	0.01	
NKT A/S DKK20*	DKK	1 488	2 209		3 697	168 667	0.06	
PER AARSLEFF HLDNG DKK2'B**	DKK	520			520	20 675	0.01	
RINGKJOBING LNDGBK DKK1 (POST SPLIT)*	DKK	2 324		1 012	1 312	162 408	0.05	
ROYAL UNIBREW A/S DKK2 (POST SPLIT)*	DKK	2 094	857	450	2 501	164 320	0.05	
SCANDINAVIAN TOBAC DKK1*	DKK	1 868			1 868	25 206	0.01	
SCHOUW & CO DKK10*	DKK	527			527	29 545	0.01	
SIMCORP DKK1*	DKK	2 570		2 570				
SOLAR A/S SER'B'DKK100*	DKK	119			119	6 449	0.00	
SPAR NORD BANK AS DKK10*	DKK	4 456			4 456	61 333	0.02	
SYDBANK DKK10*	DKK	6 105		2 979	3 126	123 279	0.04	
TOPDANMARK AS DKK1*	DKK	4 189		2 036	2 153	87 682	0.03	
ZEALAND PHARMA AS DKK1*	DKK	5 751		2 928	2 823	106 527	0.04	
TOTAL Denmark						1 815 517	0.60	
Egypt								
CENTAMIN PLC ORD NPV*	GBP	86 892			86 892	79 115	0.03	
TOTAL Egypt						79 115	0.03	
Faeroe Islands								
P/F BAKKAFROST DKK1*	NOK	2 295	1 076	493	2 878	118 042	0.04	
TOTAL Faeroe Islands						118 042	0.04	
Finland								
AKTIA BANK PLC NPV SER'A*	EUR	5 683			5 683	48 762	0.02	
CARGOTEC CORP NPV ORD 'B'*	EUR	3 761		1 162	2 599	93 051	0.03	
CAVERION CORP NPV*	EUR	3 869			3 869	31 746	0.01	
HUHTAMAKI OYJ NPV'I**	EUR	7 333		2 197	5 136	160 120	0.05	
KEMIRA OYJ NPV*	EUR	4 097			4 097	60 218	0.02	
KONECRANES OYJ NPV*	EUR	2 666	1 992	1 229	3 429	101 955	0.03	
METSA BOARD CORP ORD'B'NPV*	EUR	9 481		3 963	5 518	37 898	0.01	
OUTOKUMPU OYJ SER'A'NPV*	EUR	21 763			21 763	81 079	0.03	
QT GROUP OYJ NPV*	EUR	2 026	1 693	2 626	1 093	57 931	0.02	
REMEDY ENTERTAINME NPV*	EUR	326		326				
REVENIO GROUP OYJ NPV*	EUR	2 488			2 488	52 556	0.02	
ROVIO ENTERTAINMEN NPV*	EUR	1 531		1 531				
SANOMA OYJ NPV*	EUR	3 884		3 884				
TALENOM OYJ NPV*	EUR	1 065		1 065				
TIETO OYJ NPV*	EUR	3 434	3 515		6 949	132 217	0.04	
TOKMANNI GROUP COR NPV*	EUR	2 228			2 228	27 325	0.01	
UPONOR OYJ NPV*	EUR	1 992			1 992	54 725	0.02	
VALMET CORP NPV*	EUR	7 180	2 267	1 746	7 701	156 748	0.05	
YIT CORP NPV*	EUR	8 786			8 786	14 215	0.00	
TOTAL Finland						1 110 548	0.37	
France								
AB SCIENCE EURO.01*	EUR	954	6 171	7 125				
ABC ARBITRAGE EURO.016*	EUR	11 239			11 239	52 271	0.02	
AIR FRANCE-KLM EUR1.00*	EUR	26 220		26 220				
AKWEL EURO.8*	EUR	4 501		4 501				
ALD EUR1.5 (AIW)*	EUR	3 896	6 901	10 797				
ALTEN NPV*	EUR	1 237			1 237	132 436	0.04	
ARAMIS GROUP SA EURO.02*	EUR	12 719		12 719				
ATOS SE EUR1*	EUR	5 854			5 854	37 098	0.01	
BELIEVE SA EURO.005*	EUR	8 180			8 180	75 853	0.03	

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BENETEAU EURO.50*	EUR	4 415			4 415	48 330	0.02	
BIC EUR3.82*	EUR	699			699	39 839	0.01	
BOIRON EUR1*	EUR	51			51	1 930	0.00	
BONDUELLE EUR1.75*	EUR	426			426	4 098	0.00	
CASINO GUICH-PERR EUR1.53*	EUR	1 900	5 189	7 089				
CGG EURO.01*	EUR	37 966	83 866	58 608	63 224	40 504	0.01	
CHARGEURS EURO.16*	EUR	4 700	114	4 814				
CIE DES ALPES NPV*	EUR	1 312			1 312	16 735	0.01	
CLARIANE SE EUR5*	EUR	3 207			3 207	10 988	0.00	
DERICHEBOURG EUR2*	EUR	1 767			1 767	6 938	0.00	
ELIOR GROUP EURO.01*	EUR	22 749		9 535	13 214	22 727	0.01	
ELIS EUR1.00*	EUR	15 701	284	4 325	11 660	173 512	0.06	
ERAMET EUR3.05*	EUR	383			383	24 039	0.01	
ESKER EUR2*	EUR	746		220	526	60 565	0.02	
EUTELSAT COMMUNICA EUR1*	EUR	5 826	745		6 571	25 473	0.01	
FNAC DARTY EUR1*	EUR	592	26		618	13 185	0.00	
FORVIA*	EUR	5 307	2 881		8 188	124 759	0.04	
GROUPE GUILLIN EURO.62 (POST SUBDIVISION)*	EUR	1 264		1 264				
GTT EURO.01*	EUR	965	625		1 590	184 606	0.06	
ICADE NPV*	EUR	1 356			1 356	40 175	0.01	
ID LOGISTICS EURO.50*	EUR	392		107	285	70 182	0.02	
IMERYS EUR2*	EUR	1 198			1 198	28 833	0.01	
INTER PARFUMS EUR3*	EUR	804	80	0	884	37 883	0.01	
IPROS EURO.25 (POST SUBDIVISION)*	EUR	3 638		525	3 113	137 326	0.05	
JC DECAUX SA NPV*	EUR	3 423			3 423	48 600	0.02	
KAUFMAN & BROAD SA EURO.26*	EUR	1 194			1 194	28 828	0.01	
LE NOBLE AGE EUR2*	EUR	2 075		2 075				
LISI EURO.40*	EUR	636			636	13 367	0.00	
MAISONS DU MONDE EUR3.24*	EUR	5 450		3 074	2 376	10 847	0.00	
MANITOU EUR1*	EUR	515			515	9 878	0.00	
MAUREL ET PROM EURO.77*	EUR		7 798		7 798	42 119	0.01	
MERCIALYS EUR1*	EUR	7 803			7 803	60 347	0.02	
MERSEN EUR2*	EUR	3 489	300	1 732	2 057	61 933	0.02	
METROPOLE TV-(M6) EURO.40*	EUR	5 516		2 783	2 733	31 100	0.01	
NEXANS EUR1*	EUR	1 180			1 180	75 709	0.03	
NEXITY EUR5*	EUR	1 179			1 179	14 948	0.00	
ORPEA EUR2.5*	EUR	2 078	8 223	10 301				
PEUGEOT INVEST EUR1.00*	EUR	904			904	79 740	0.03	
PHARMAGEST INTERAC EURO.20 (POST SUBDIVISION)*	EUR	1 032			1 032	64 228	0.02	
PIERRE & VACANCES EUR10*	EUR		10 641		10 641	12 959	0.00	
PLASTIC OMNIUM EURO.06*	EUR	2 023			2 023	20 627	0.01	
QUADIENT EUR1*	EUR	3 678			3 678	69 768	0.02	
REXEL EUR5*	EUR	9 088	4 572	2 493	11 167	206 618	0.07	
RUBIS EUR1.25(POST SPLIT)*	EUR	4 480		1 219	3 261	64 431	0.02	
SCOR SE EUR7.876972 (POST CONS)*	EUR	11 662		4 972	6 690	181 153	0.06	
SMCP SAS EUR1.10 (PROMESSES)*	EUR		6 080		6 080	19 592	0.01	
SOITEC S.A.EUR2 (POST CONS)*	EUR	931	419		1 350	182 453	0.06	
SOLUTION 30 SE EURO.1275 (POST SUB)*	EUR	2 983		2 983				
SOMFY SA EURO.2 (POST SUBDIVISION)*	EUR		954	954				
SOPRA STERIA GROUP EUR1.00*	EUR	588			588	95 758	0.03	
SPIE PROMESSES EURO.46*	EUR	4 327	2 089		6 416	153 305	0.05	
STORE ELECTRONIC EUR2*	EUR	1 093		375	718	65 198	0.02	
TECHNIP ENERGIES EURO.01*	EUR	4 022	3 143		7 165	142 323	0.05	
TF1 - TV FRANCAISE EURO.20*	EUR	10 838		3 727	7 111	45 556	0.02	
TRIGANO EUR4.25678*	EUR	281			281	33 463	0.01	
UBISOFT ENTERTAIN EURO.31*	EUR		3 544		3 544	91 635	0.03	
VICAT EUR4*	EUR	1 219			1 219	34 005	0.01	
VILMORIN & CIE EUR15.25 (POST SUBDIVISION)*	EUR		498	498				
VIRBAC EUR1.25*	EUR	110			110	28 675	0.01	
VIVALIS PROMESSES EURO.15*	EUR	3 107			3 107	15 990	0.01	
WAVESTONE EURO.025 (POST SUBDIVISION)*	EUR	578			578	23 880	0.01	
TOTAL France						3 439 316	1.14	
Georgia								
TBC BANK GROUP PLC ORD GBPO.01*	GBP	2 129			2 129	63 126	0.02	
TOTAL Georgia						63 126	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Germany								
1&1 AG NPV*	EUR	1 688			1 688	26 337	0.01	
ADO PROPERTIES S.A NPV*	EUR	3 624		3 624				
AIXTRON SE ORD NPV*	EUR	5 147	1 865	994	6 018	153 173	0.05	
AMADEUS FIRE AG NPV*	EUR	221			221	23 172	0.01	
AROUNDTOWN SA EURO.01*	EUR		87 136	49 327	37 809	77 358	0.03	
ATOSS SOFTWARE AG NPV*	EUR	217			217	41 539	0.01	
AURELIUS EQUITY OP NPV*	EUR	552		552				
AURUBIS AG*	EUR	1 303	494	356	1 441	107 647	0.04	
AUTO1 GRP NPV*	EUR	10 531		4 599	5 932	31 612	0.01	
BAYWA AG NPV(VINK)*	EUR	1 983			1 983	60 086	0.02	
BERTRANDT AG NPV*	EUR	377			377	16 555	0.01	
BIKE24 HOLDING AG NPV*	EUR	798		798				
BILFINGER NPV*	EUR	1 205			1 205	40 129	0.01	
BORUSSIA DORTMUND NPV*	EUR	3 080			3 080	11 021	0.00	
CANCOM SE NPV*	EUR	1 518			1 518	34 344	0.01	
CECONOMY AG ORD NPV*	EUR	7 763			7 763	13 367	0.00	
CEWE STIFTUNG & CO KGAA NPV*	EUR	153			153	12 613	0.00	
CTS EVENTIM NPV*	EUR	4 170		807	3 363	184 554	0.06	
DERMAPHARM HLDG SE NPV*	EUR	715			715	25 076	0.01	
DEUTSCHE PFAND AG NPV*	EUR	4 734			4 734	28 689	0.01	
DEUTZ AG NPV*	EUR	6 960			6 960	25 561	0.01	
DUERR AG ORD NPV*	EUR	2 542			2 542	47 364	0.02	
ECKERT & ZIEGLER ORD NPV*	EUR	912			912	32 582	0.01	
ELMOS SEMICONDUCTO NPV*	EUR	219			219	12 998	0.00	
ENCAVIS AG NPV*	EUR	7 799			7 799	92 313	0.03	
EVOTEC SE NPV*	EUR	8 317		1 646	6 671	104 404	0.03	
FIELMANN GROUP AG NPV*	EUR	2 086			2 086	81 507	0.03	
FRAPORT AG NPV*	EUR	1 794	1 348	931	2 211	99 386	0.03	
GERRESHEIMER GROUP NPV (BR)*	EUR	2 833		981	1 852	156 592	0.05	
GFT TECHNOLOGIES NPV*	EUR	2 049			2 049	55 542	0.02	
GRAND CITY PROPERT NPV*	EUR	9 968			9 968	80 879	0.03	
HEIDELBERGER DRUCKMASCHINEN ORD NPV*	EUR	18 803			18 803	20 438	0.01	
HENSOLDT AG NPV*	EUR	2 182			2 182	58 560	0.02	
HOCHTIEF AG NPV*	EUR	290	1 425	473	1 242	116 604	0.04	
HORNBAACH HLDG AG NPV*	EUR	1 076			1 076	58 272	0.02	
INDUS HOLDING AG NPV*	EUR	992			992	17 539	0.01	
INSTONE REAL ESTAT NPV*	EUR	1 674		1 674				
JOST WERKE AG NPV (REGD)*	EUR	269			269	11 204	0.00	
KION GROUP AG NPV*	EUR		5 609		5 609	155 604	0.05	
KRONES AG ORD NPV*	EUR	1 743		981	762	67 288	0.02	
KWS SAAT SE & CO. NPV*	EUR	265		265				
LANXESS AG NPV*	EUR	3 996			3 996	83 027	0.03	
METRO AG (NEW) NPV*	EUR	4 487			4 487	25 897	0.01	
MLP SE NPV*	EUR	744		744				
MORPHOSYS ORD NPV*	EUR	1 408			1 408	41 309	0.01	
NORDEX AG NPV*	EUR	13 482		4 618	8 864	84 634	0.03	
NORTHERN BITCOIN NPV*	EUR	164		164				
PFEIFFER VAC TECHN ORD NPV*	EUR	654		189	465	65 215	0.02	
PVA TEPLA AG ORD NPV*	EUR	1 037			1 037	14 274	0.00	
SALZGITTER AG ORD NPV*	EUR	1 583			1 583	35 814	0.01	
SECUNET SECURITY A ORD NPV*	EUR	41			41	5 056	0.00	
SGL CARBON SE ORD NPV*	EUR	2 129			2 129	11 868	0.00	
SILTRONIC AG NPV*	EUR	1 775		432	1 343	104 512	0.03	
SIXT AG ORD NPV*	EUR	518			518	40 510	0.01	
SMA SOLAR TECH AG NPV (BR)*	EUR		835		835	46 385	0.02	
SOFTWARE AG NPV*	EUR	2 242		2 242				
STABILUS SE EUR1*	EUR	897			897	51 684	0.02	
SUEDZUCKER AG NPV*	EUR	2 012			2 012	27 676	0.01	
SYNLAB AG NPV*	EUR	6 364			6 364	60 696	0.02	
TAG IMMOBILIEN AG NPV*	EUR	7 499			7 499	74 190	0.02	
TAKKT AG NPV*	EUR	522			522	6 076	0.00	
TEAMVIEWER AG NPV*	EUR	6 185			6 185	86 238	0.03	
THYSSENKRUPP AG NPV*	EUR	28 613		5 077	23 536	148 472	0.05	
VERBIO VGT BIOENERGIE AG*	EUR	896			896	27 468	0.01	
VOSSLOH AG ORD NPV*	EUR	452			452	15 935	0.01	
TOTAL Germany						3 238 843	1.08	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Guernsey								
SIRIUS REAL ESTATE ORD NPV*	GBP	44 841			44 841	39 515	0.01	
TOTAL Guernsey						39 515	0.01	
Hong Kong								
ASM PACIFIC TECH HKD0.10*	HKD	10 600			10 600	81 368	0.03	
BANK OF EAST ASIA NPV*	HKD	97 968			97 968	105 739	0.04	
CAFE DE CORAL HLDG HKD0.10*	HKD	68 000			68 000	77 902	0.03	
CHAMPION REAL ESTATE INVESTMENT TRUST*	HKD	93 000			93 000	26 717	0.01	
CHOW SANG SANG HLD INTL HKD0.25*	HKD	14 000			14 000	14 655	0.00	
CITIC TELECOM INTL HKD0.10*	HKD	108 000			108 000	37 432	0.01	
COMBA TELECOM SYS HKD0.10*	HKD	92 000			92 000	9 523	0.00	
DAH SING BANKING G HKD1*	HKD	12 000			12 000	7 160	0.00	
DAH SING FINANCIAL HKD2*	HKD	6 800			6 800	13 983	0.00	
FIRST PACIFIC CO USD0.01*	HKD	106 000			106 000	36 492	0.01	
GIORDANO INTL LTD HKD0.05*	HKD		42 000		42 000	10 893	0.00	
GUOTAI JUNAN INTL NPV*	HKD	76 000			76 000	5 480	0.00	
HAITONG INTL SECS HKD0.10*	HKD	84 079	25 223		109 302	17 925	0.01	
HANG LUNG GROUP HKD1*	HKD	90 000			90 000	109 072	0.04	
HKBN LTD HKD0.0001*	HKD	39 500			39 500	12 450	0.00	
HONG KONG TECH VEN NPV*	HKD	20 000			20 000	6 513	0.00	
HUTCHISON TEL HK H HKD0.25*	HKD	90 000			90 000	10 991	0.00	
HYSAN DEVELOPMENT HKD5*	HKD	25 000			25 000	41 870	0.01	
JOHNSON ELEC HLDGS COM HKD0.05 (POST REV/SPL)*	HKD	15 729	290		16 019	18 054	0.01	
K WAH INTL HKD0.10*	HKD	36 000			36 000	8 793	0.00	
KERRY LOGISTICS NE HKD0.5*	HKD	36 000			36 000	27 760	0.01	
KERRY PROPERTIES HKD1*	HKD	54 000			54 000	82 652	0.03	
L.K. TECH HLDG LTD HKD0.10*	HKD	70 000		70 000				
LIFESTYLE INTERNAT HKD0.005*	HKD	4 500		4 500				
LUK FOOK HLDGS HKD0.10*	HKD	16 000			16 000	36 064	0.01	
MAN WAH HOLDINGS LTD HKD0.4*	HKD	63 200			63 200	35 724	0.01	
MELCO INTL DEV HKD0.50*	HKD	27 000			27 000	17 114	0.01	
MGM CHINA HLDGS LT HKD1*	HKD	34 400		34 400				
NWS HOLDINGS LTD HKD1*	HKD	161 000			161 000	173 396	0.06	
PACIFIC BASIN SHIP USD0.01*	HKD	379 000			379 000	99 621	0.03	
PACIFIC TEXTILES H HKD0.001*	HKD	34 000		34 000				
PCCW LIMITED HKD0.25*	HKD	328 000			328 000	146 109	0.05	
PERFECT MEDICAL HE HKD0.1*	HKD	16 000			16 000	6 830	0.00	
SA SA INTL HLDGS HKD0.10*	HKD	478 916			478 916	56 815	0.02	
SHANGRI-LA ASIA HKD1*	HKD	46 000			46 000	26 697	0.01	
SHUN TAK HLDGS HKD0.25*	HKD	52 000			52 000	6 169	0.00	
SJM HOLDINGS LTD. HKD1.00*	HKD	81 250			81 250	25 609	0.01	
SMARTONE TELECOM HKD0.10*	HKD	16 500			16 500	7 830	0.00	
STELLA INTL HLDG HKD0.1*	HKD	17 000			17 000	17 479	0.01	
SUN HUNG KAI CO HKD0.20*	HKD	27 000			27 000	8 196	0.00	
SUNVISION HLDGS HKD0.10*	HKD	24 000			24 000	8 123	0.00	
TEXHONG TEXTILE GR HKD0.1 (POST B/L CHANGE)*	HKD	20 000			20 000	9 933	0.00	
UNITED ENERGY GROUP LIMITED HKD0.01*	HKD		422 000		422 000	61 352	0.02	
UNITED LABORATORIE HKD0.01*	HKD	24 000			24 000	22 303	0.01	
VALUE PARTNERS GP HKD0.10*	HKD	48 000			48 000	15 073	0.01	
VITASOY INTL HKD0.25*	HKD	36 000			36 000	40 363	0.01	
VIVA CHINA HOLDING HKD0.05*	HKD		184 000		184 000	22 042	0.01	
VST HLDGS HKD0.10*	HKD	32 000			32 000	14 701	0.00	
VTECH HLDGS USD0.05*	HKD	11 300			11 300	59 865	0.02	
YUE YUEN INDL HLDG HKD0.25*	HKD	29 500			29 500	31 428	0.01	
TOTAL Hong Kong						1 712 257	0.57	
India								
RHI MAGNESITA N.V. ORD EUR1.00 (DI)*	EUR	1 265			1 265	35 410	0.01	
TOTAL India						35 410	0.01	
Ireland								
AIB GROUP PLC ORD EURO.625*	EUR	30 412		30 412				
BANK OF IRELAND GR EUR1*	EUR	49 754		49 754				
CAIRN HOMES PLC ORD EURO.001 (WI)*	EUR	25 639			25 639	26 932	0.01	
DALATA HOTEL GROUP ORD EURO.01*	EUR	2 870			2 870	11 070	0.00	
GLANBIA ORD EURO.06(DUBLIN LISTING)*	EUR	8 568			8 568	122 637	0.04	
GREENCORE GROUP ORD EURO.63*	GBP	19 032			19 032	18 884	0.01	
IRISH RESIDENTIAL EURO.10*	EUR	38 870			38 870	34 025	0.01	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
ORIGIN ENTERPRISES ORD EURO.01*	EUR	16 163			16 163	48 819	0.02	
PROTHENA CORP PLC USDO.01*	USD	1 206	1 500		2 706	89 786	0.03	
TOTAL Ireland						352 154	0.12	
Isle of Man								
KAPE TECHNOLOGIES PLC USDO.0001*	GBP	3 896		3 896				
TOTAL Isle of Man							0.00	
Israel								
AIRPORT CITY ILS1*	ILS	4 953			4 953	59 174	0.02	
ALONY HETZ ILS1*	ILS	12 717		3 793	8 924	39 487	0.01	
AMOT ILS1*	ILS	6 700			6 700	25 501	0.01	
ASHTROM GROUP LTD ILS0.01*	ILS	702			702	6 871	0.00	
AUDIOCODES ILS0.01*	ILS	820		820				
AZORIM INV DEV ILS1*	ILS	4 274			4 274	12 162	0.00	
BEZEQ ISRAEL TELCM ILS1*	ILS		95 656		95 656	107 030	0.04	
BIG SHOPPING CENTE ILS1*	ILS	880			880	56 022	0.02	
CAMTEK ILS0.01*	ILS	4 338		1 750	2 588	121 965	0.04	
CELLCOM ISRAEL LTD ILS0.01*	ILS	2 409			2 409	5 391	0.00	
CLAL INSURANCE ENT ILS1*	ILS	1 000	6 850		7 850	89 141	0.03	
DANEL-ADIR YEHOUSHU ILS1*	ILS	212			212	13 825	0.00	
DELEK AUTOMOTIVE S ILS1*	ILS	1 922			1 922	8 068	0.00	
DELEK GROUP ILS1*	ILS	1 043		478	565	56 050	0.02	
DELTA-GALIL IND ORD ILS1*	ILS	502			502	14 421	0.00	
DIMRI BUILDING ILS1*	ILS	595			595	29 058	0.01	
ELECTRA CONSUMER P ILS1*	ILS	1 469			1 469	19 358	0.01	
ELECTRA REAL ESTAT NPV*	ILS	856			856	6 268	0.00	
ELECTRA(ISRAEL) ILS1*	ILS	173			173	49 798	0.02	
EQUITAL ILS1*	ILS	3 111			3 111	61 507	0.02	
ERGIXS-RENEWABLE NPV*	ILS	32 249			32 249	71 260	0.02	
FIRST INTER BK ISR ILS0.05*	ILS	3 623	2 523	3 623	2 523	78 038	0.03	
FORMULA SYST(1985) ILS1*	ILS	377			377	19 429	0.01	
FOX-WIZEL LTD ILS0.01*	ILS	352			352	18 172	0.01	
GAZIT GLOBE ILS1*	ILS	2 637			2 637	5 793	0.00	
GILAT SATELLITE ORD ILS0.01*	ILS	2 092		2 092				
HAREL INSURANCE ILS0.1*	ILS	4 630			4 630	27 017	0.01	
HILAN LTD ILS1*	ILS	341			341	13 317	0.00	
I.D.I. INSURANCE ILS1.00*	ILS	365		365				
INCREDIMAIL LTD COM STK ILS0.01*	ILS	1 977			1 977	46 163	0.02	
ISRAEL CORP ILS1*	ILS	235			235	46 055	0.02	
ISRAEL PHOENIX ASS ILS1*	ILS	5 203	10 282		15 485	119 584	0.04	
KORNIT DIGITAL LTD ORD ILS0.01*	USD	3 647			3 647	45 802	0.02	
MAGIC SOFTWARE ENT ORD ILS0.10*	ILS	1 732			1 732	15 686	0.01	
MATRIX ILS1*	ILS	1 810			1 810	27 797	0.01	
MAYTRONICS LTD ILS0.1*	ILS	1 092			1 092	9 236	0.00	
MEGA OR HOLDINGS L ILS1*	ILS	586			586	7 295	0.00	
MELISRON ILS1*	ILS	639			639	31 465	0.01	
MENORA MIVTACHIM ILS1*	ILS	2 478			2 478	44 873	0.01	
MIGDAL INSURANCE ILS0.01*	ILS	2 248			2 248	1 922	0.00	
MIVNE REAL ESTATE ILS1*	ILS	20 215	45 084		65 299	128 103	0.04	
NANO-X IMAGING LTD*	USD	600	5 529		6 129	28 167	0.01	
NOVA LTD ILS0.01*	ILS	1 171	693	482	1 382	119 659	0.04	
OIL REFINERIES LTD COM STK ILS1*	ILS	14 868			14 868	3 706	0.00	
OPC ENERGY LTD ILS0.01*	ILS	11 963		3 884	8 079	39 855	0.01	
PARTNER COMMUNICAT ILS0.01*	ILS	17 837			17 837	58 943	0.02	
PAZ OIL CO LTD ILS5*	ILS	688			688	44 464	0.01	
PLUS500 LTD ORD ILS0.01 (DI)*	GBP	9 730		7 125	2 605	40 590	0.01	
PRASHKOVSKY INVS ILS0.01*	ILS	503			503	8 323	0.00	
PROPERTY & BLDG ILS1*	ILS	991			991	27 598	0.01	
RADWARE COM ILS0.10*	USD	1 500			1 500	20 353	0.01	
RAMI LEVI ILS0.01*	ILS	407	1 209	515	1 101	53 992	0.02	
SHAPIR ENGINEERING NPV*	ILS	7 168			7 168	34 958	0.01	
SHIKUN & BINUI LTD ILS1*	ILS	28 019	1 970		29 989	61 659	0.02	
SHUFERSAL LTD ILS0.10*	ILS	18 418			18 418	70 558	0.02	
STRAUSS GROUP LTD ILS1(SER'A)*	ILS	5 471	4 775	6 692	3 554	59 849	0.02	
SUMMIT R/EST HLDGS ILS1*	ILS	1 316			1 316	11 433	0.00	
TOWER SEMICONDUCTO ORD ILS1*	ILS		8 289		8 289	174 510	0.06	
TOTAL Israel						2 396 721	0.80	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Italy								
A2A SPA EURO.52*	EUR	128 675	53 956	79 640	102 991	175 452	0.06	
ACEA SPA EUR5.16*	EUR	6 281			6 281	68 696	0.02	
ANIMA HLDG SPA NPV*	EUR	34 968		7 899	27 069	100 404	0.03	
ASCOPIAVE EUR1*	EUR	9 831			9 831	19 859	0.01	
AUTOGRILL SPA EURO.52*	EUR	8 290		8 290				
AZIMUT HLDG S.P.A EURO.22*	EUR	3 648	2 897	1 704	4 841	92 575	0.03	
BANCA GENERALI SPA*	EUR	2 378			2 378	70 042	0.02	
BANCA IFIS EUR1*	EUR	1 140	2 130		3 270	50 737	0.02	
BANCA MEDIOLANUM NPV*	EUR	8 321			8 321	61 680	0.02	
BANCO BPM NPV*	EUR	91 240		15 131	76 109	353 097	0.12	
BCA MPS NPV (POST SPLIT)*	EUR	145	17 952		18 097	44 408	0.01	
BCA POP DI SONDRIO EUR3*	EUR	22 350			22 350	110 720	0.04	
BFF BANK SPA NPV*	EUR	6 699			6 699	58 479	0.02	
BIESSE EUR1*	EUR	882			882	8 476	0.00	
BPER BANCA EUR3*	EUR	79 357			79 357	234 273	0.08	
BREMBO SPA NPV (POST SPLIT)*	EUR	14 042		3 835	10 207	99 656	0.03	
BRUNELLO CUCINELLI EUR100*	EUR	3 371		1 529	1 842	134 396	0.04	
BUZZI UNICEM SPA EURO.6*	EUR	3 072	1 876		4 948	118 990	0.04	
CIR SPA CIE INDUST EURO.50*	EUR	54 678			54 678	20 276	0.01	
CREDITO EMILIANO EUR1*	EUR	1 161			1 161	8 543	0.00	
DANIELI & C EUR1*	EUR	1 401			1 401	33 691	0.01	
DATALOGIC SPA EURO.52*	EUR	772			772	4 203	0.00	
DE LONGHI SPA EUR1.50*	EUR	2 531			2 531	51 419	0.02	
DIGITAL BROS SPA EURO.40*	EUR	485		485				
DOVALUE NPV*	EUR	891			891	2 785	0.00	
ENAV S.P.A. EUR1*	EUR	9 911			9 911	29 974	0.01	
ERG SPA EURO.10*	EUR	2 173			2 173	48 494	0.02	
ESPRINET EURO.15(POST SUBDIVISION)*	EUR	1 038		1 038				
FINCANTIERI SPA NPV*	EUR	10 646			10 646	5 161	0.00	
HERA EUR1*	EUR	50 900		11 613	39 287	100 297	0.03	
IMM GRANDE DISTRIB NPV (POST SPLIT)*	EUR	7 463		7 463				
INTERPUMP GROUP EURO.52*	EUR	2 853	2 164		5 017	190 143	0.06	
IREN SPA EUR1*	EUR	25 171			25 171	45 738	0.02	
ITALGAS SPA NPV*	EUR	21 345			21 345	98 514	0.03	
ITALMOBILIARE NPV(POST SPLIT)*	EUR	90		90				
LEONARDO SPA EUR4.40*	EUR	17 143	7 198	2 857	21 484	294 180	0.10	
LU-VE SPA NPV*	EUR		574		574	9 718	0.00	
MAIRE TECNIMONT SP NPV*	EUR	3 400			3 400	14 358	0.00	
MARR EURO.50*	EUR	548	2 227		2 775	29 897	0.01	
MUTUIONLINE NPV*	EUR	1 616		1 616				
PIAGGIO NPV*	EUR	3 245			3 245	7 922	0.00	
RAI WAY SPA NPV*	EUR	5 413			5 413	24 472	0.01	
REPLY SPA EURO.13(POST SUBD)*	EUR	758	1 120		1 878	160 507	0.05	
SALVATORE FERRAGAM EURO.10*	EUR	7 528		1 719	5 809	64 483	0.02	
SARAS RAFFINERIE NPV*	EUR	27 602			27 602	36 441	0.01	
SESA S.P.A NPV*	EUR	243			243	22 264	0.01	
TAMBURI INVESTMENT NPV*	EUR	13 220			13 220	100 588	0.03	
TECHNOGYM S P A NPV*	EUR	4 257			4 257	29 094	0.01	
TINEXTA SPA NPV*	EUR	540			540	8 441	0.00	
TOD'S SPA EUR2*	EUR	742			742	22 554	0.01	
UNIPOL GRUPPO FIN NPV PRIV (POST CONSOLID)*	EUR	12 926	19 162		32 088	157 788	0.05	
WEBUILD SPA NPV*	EUR	19 048			19 048	31 185	0.01	
ZIGNAGO VETRO EURO.1*	EUR	1 891			1 891	22 483	0.01	
TOTAL Italy						3 477 552	1.15	
Japan								
77TH BANK NPV*	JPY	2 400			2 400	48 097	0.02	
ACTIVIA PROPERTIES REIT*	JPY	31			31	76 096	0.03	
ADASTRIA CO LTD NPV*	JPY	900			900	17 036	0.01	
ADEKA CORPORATION NPV*	JPY	3 800			3 800	57 064	0.02	
ADVANCE RES INV REIT*	JPY	61			61	120 414	0.04	
AEON DELIGHT CO NPV*	JPY	1 000			1 000	19 950	0.01	
AEON FINANCIAL SER NPV*	JPY	4 000			4 000	29 757	0.01	
AEON REIT INVESTIME NPV REIT*	JPY	106		35	71	61 437	0.02	
AI HOLDINGS CORPOR NPV*	JPY	1 800			1 800	25 094	0.01	
AICA KOGYO CO NPV*	JPY	4 400			4 400	91 430	0.03	
AICHI CORPORATION NPV*	JPY	1 900			1 900	10 276	0.00	
AIFUL CORP NPV*	JPY	10 400			10 400	23 686	0.01	
AIN PHARMACIEZ INC NPV*	JPY	1 200			1 200	30 589	0.01	
AIR WATER INC NPV*	JPY	8 100			8 100	92 310	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ALPEN CO LTD NPV*	JPY	5 600		3 700	1 900	22 321	0.01	
AMADA CO LTD NPV*	JPY	21 400		5 900	15 500	135 055	0.04	
AMANO CORPORATION NPV*	JPY	7 200		2 000	5 200	95 961	0.03	
ANGES MG INC NPV*	JPY	5 800		5 800				
ANICOM HOLDINGS NPV*	JPY	2 400			2 400	7 831	0.00	
ANRITSU CORP NPV*	JPY	5 000			5 000	33 711	0.01	
AOKI HOLDINGS INC NPV*	JPY	1 400			1 400	8 261	0.00	
AOZORA BANK LTD*	JPY	4 800			4 800	88 435	0.03	
ARATA CORPORATION NPV*	JPY	300			300	10 059	0.00	
ARCLANDS CORP NPV*	JPY	800			800	7 754	0.00	
ARCS COMPANY LTD NPV*	JPY	2 800			2 800	48 407	0.02	
ARE HOLDINGS INC NPV*	JPY	2 800			2 800	32 137	0.01	
ARGO GRAPHICS NPV*	JPY	400			400	7 872	0.00	
ARIAKE JAPAN CO NPV*	JPY	900			900	25 743	0.01	
AS ONE CORPORATION NPV*	JPY	3 100		800	2 300	66 050	0.02	
ASAHI ORGANIC CHEM NPV*	JPY		600		600	13 196	0.00	
ASICS CORP NPV*	JPY	13 300	3 200	7 900	8 600	244 387	0.08	
ASKUL CORP NPV*	JPY	1 200			1 200	14 112	0.00	
ATOM CORP*	JPY	4 900			4 900	26 706	0.01	
AUTOBACS SEVEN CO NPV*	JPY	900			900	8 388	0.00	
AVEX INC NPV*	JPY	1 500			1 500	12 394	0.00	
AWA BANK NPV*	JPY	1 800			1 800	26 922	0.01	
AXIAL RETAILING IN NPV*	JPY	700			700	16 174	0.01	
BAYCURRENT CONSULT NPV*	JPY	7 000		7 000				
BELC CO LTD NPV*	JPY	300			300	12 727	0.00	
BELLSYSTEM24 HOLDI NPV*	JPY	2 100			2 100	19 497	0.01	
BELLUNA CO LTD NPV*	JPY	2 300			2 300	8 458	0.00	
BENEFIT ONE INC NPV*	JPY	7 400		2 100	5 300	34 173	0.01	
BENESSE HOLDINGS INC NPV*	JPY	5 300		2 100	3 200	34 314	0.01	
BIC CAMERA INC. NPV*	JPY	4 600			4 600	31 595	0.01	
BIPROGY INC NPV*	JPY	2 600	4 000		6 600	148 726	0.05	
BML INC NPV*	JPY	1 000			1 000	17 096	0.01	
BUNKA SHUTTER CO NPV*	JPY	3 000			3 000	22 859	0.01	
C I TAKIRON CORP NPV*	JPY	2 200			2 200	7 668	0.00	
CALBEE INC NPV*	JPY	2 900	2 700		5 600	97 756	0.03	
CANON ELECTRONICS NPV*	JPY	700			700	8 068	0.00	
CANON MARKETING JP NPV*	JPY	5 400		1 300	4 100	88 670	0.03	
CAWACHI LIMITED NPV*	JPY	400		400				
CENTRAL GLASS CO NPV*	JPY	4 600		1 900	2 700	46 110	0.02	
CHIYODA CORP NPV*	JPY	4 000			4 000	8 485	0.00	
CHOFU SEISAKUSHO NPV*	JPY	700			700	9 002	0.00	
CHUDENKO CORP NPV*	JPY	1 100		1 100				
CHUGOKU MAR PAINTS NPV*	JPY	12 300		3 900	8 400	68 497	0.02	
CITIZEN WATCH CO NPV*	JPY	14 600			14 600	76 591	0.03	
CKD CORP NPV*	JPY	1 700			1 700	19 236	0.01	
COCA-COLA BOTTLERS NPV*	JPY	6 300			6 300	76 434	0.03	
COLOPL INC NPV*	JPY	2 300			2 300	7 989	0.00	
COLOWIDE CO LTD NPV*	JPY	2 200			2 200	30 975	0.01	
COMFORIA RESIDENTI REIT*	JPY	24			24	46 294	0.02	
COMSYS HOLDINGS NPV*	JPY	5 200	4 900	1 700	8 400	156 174	0.05	
COMTURE CORPORATIO NPV*	JPY	900			900	10 806	0.00	
COSMO ENERGY HLDGS NPV*	JPY	7 100		4 400	2 700	89 235	0.03	
COSMOS PHARMACEUTI NPV*	JPY	1 200		300	900	84 882	0.03	
CRE LOGISTICS REIT NPV*	JPY	64		35	29	27 708	0.01	
CREATE RESTAURANTS NPV*	JPY	3 800			3 800	23 839	0.01	
CREATE SD HOLDINGS NPV*	JPY	1 200			1 200	23 255	0.01	
CREDIT SAISON CO NPV*	JPY	5 000			5 000	67 467	0.02	
CYBERDYNE INC NPV*	JPY	6 000			6 000	9 446	0.00	
CYBOZU INC NPV*	JPY	1 200			1 200	13 470	0.00	
DAICEL CORP*	JPY	10 200			10 200	78 118	0.03	
DAIDO STEEL CO NPV*	JPY	700			700	24 641	0.01	
DAIHEN CORP NPV*	JPY	1 200			1 200	34 036	0.01	
DAIICHIKOSHO CO NPV*	JPY	1 600	3 200	1 600	3 200	42 650	0.01	
DAIKI ALUMINIUM NPV*	JPY	1 200			1 200	8 963	0.00	
DAIKOKUTENBUSSAN C NPV*	JPY	400			400	15 311	0.01	
DAIO PAPER CORP NPV*	JPY	2 500			2 500	18 568	0.01	
DAISEKI CO LTD NPV*	JPY	2 640			2 640	65 598	0.02	
DAIWA INDUSTRIES NPV*	JPY	1 400			1 400	10 810	0.00	
DAIWA OFFICE INVES REIT*	JPY	11			11	43 692	0.01	
DAIWA SECS LIVING REIT*	JPY	170			170	114 209	0.04	
DAIWA SEIKO INC NPV*	JPY	600			600	6 969	0.00	

Security	31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
DAIWABO HOLDINGS NPV*	JPY 10 400		2 700	7 700	131 569	0.04	
DCM JAPAN HOLDINGS NPV*	JPY 4 900			4 900	34 686	0.01	
DEMAE-CAN CO LTD NPV*	JPY 1 300			1 300	2 476	0.00	
DENA CO LTD NPV*	JPY 3 700			3 700	32 628	0.01	
DENKA CO LTD NPV*	JPY 6 900		2 200	4 700	76 637	0.03	
DESCENTE LTD NPV*	JPY 700			700	17 520	0.01	
DEXERIALS CORP NPV*	JPY 5 200	5 500	7 400	3 300	67 244	0.02	
DIC NPV*	JPY 5 500		1 900	3 600	51 216	0.02	
DIGITAL ARTS INC NPV*	JPY 500			500	12 439	0.00	
DIGITAL GARAGE NPV*	JPY 1 400			1 400	25 238	0.01	
DIP CORPORATION NPV*	JPY 1 000			1 000	17 847	0.01	
DMG MORI SEIKI CO NPV*	JPY 7 500		1 900	5 600	83 101	0.03	
DOUTOR NICHIRE HO NPV*	JPY 2 000			2 000	26 164	0.01	
DOWA HOLDINGS NPV*	JPY 1 800			1 800	49 517	0.02	
DTS CORPORATION NPV*	JPY 1 800			1 800	33 260	0.01	
DUSKIN CO.LTD NPV*	JPY 3 900			3 900	77 033	0.03	
DYDO GROUP HOLDING NPV*	JPY 400			400	14 037	0.00	
EARTH CORPORATION NPV*	JPY 300			300	8 942	0.00	
EBARA CORP NPV*	JPY 4 200	2 300		6 500	257 791	0.09	
EBARA-UDYLITE NPV*	JPY 3 600			3 600	70 415	0.02	
EGUARANTEE INC. NPV*	JPY 6 400		2 600	3 800	39 481	0.01	
EIKEN CHEMICAL CO NPV*	JPY 2 000			2 000	17 847	0.01	
EIZO CORP NPV*	JPY 800			800	23 147	0.01	
ELAN CORPORATION NPV*	JPY 800			800	3 567	0.00	
ELECOM CO NPV*	JPY 8 500		3 200	5 300	54 206	0.02	
EM SYSTEMS CO LTD NPV*	JPY 4 200			4 200	17 970	0.01	
EN JAPAN INC NPV*	JPY 1 300			1 300	17 420	0.01	
EREX CO LTD NPV*	JPY 1 400			1 400	6 225	0.00	
EUGLENA CO LTD NPV*	JPY 2 200			2 200	9 637	0.00	
EVOLABLE ASIA CORP NPV*	JPY 3 300		1 800	1 500	16 198	0.01	
EZAKI GLICO CO NPV*	JPY 1 500			1 500	39 534	0.01	
F.C.C. CO LTD NPV*	JPY 400			400	4 278	0.00	
FANCL CORP NPV*	JPY 3 100			3 100	41 997	0.01	
FERROTEC HOLDINGS NPV*	JPY 1 500			1 500	23 571	0.01	
FIELDS CORP NPV*	JPY	3 900	1 300	2 600	25 342	0.01	
FINANCIAL PARTNERS GROUP CO LTD*	JPY 2 100			2 100	17 907	0.01	
FOOD & LIFE COMPAN NPV*	JPY 4 700	3 100	1 600	6 200	94 259	0.03	
FP CORP NPV*	JPY 5 200		1 300	3 900	67 752	0.02	
FRONTIER REAL ESTATE INVESTMENT CORP*	JPY 14			14	38 068	0.01	
FUJI CO(TOKYO) NPV*	JPY 500			500	5 727	0.00	
FUJI CORPORATION NPV*	JPY 2 500	6 400	1 900	7 000	94 917	0.03	
FUJI KYUKO CO LTD NPV*	JPY 1 500			1 500	38 173	0.01	
FUJI MEDIA HOLDING NPV*	JPY 7 500		3 400	4 100	36 747	0.01	
FUJI OIL HOLDINGS INC NPV*	JPY 5 300		2 200	3 100	44 531	0.01	
FUJI SEAL INTL INC NPV*	JPY	5 600		5 600	56 298	0.02	
FUJI SOFT INCORP NPV*	JPY 900	1 800	900	1 800	58 409	0.02	
FUJICCO CO LTD NPV*	JPY 700			700	8 194	0.00	
FUJIKURA NPV*	JPY 9 400			9 400	60 496	0.02	
FUJIMI INC NPV*	JPY 800	2 400	800	2 400	42 934	0.01	
FUJIMORI KOGYO CO NPV*	JPY 500			500	11 357	0.00	
FUJITEC CO LTD NPV*	JPY 2 500			2 500	48 869	0.02	
FUJITSU GENERAL NPV*	JPY 2 900			2 900	46 703	0.02	
FUJIYA CO LTD NPV*	JPY 800			800	11 989	0.00	
FUKUI COMPUTER INC NPV*	JPY 400			400	6 192	0.00	
FUKUOKA FINANCIAL NPV*	JPY 7 300	3 000	2 000	8 300	197 358	0.07	
FUKUOKA REIT CORP*	JPY	46		46	45 001	0.01	
FUKUSHIMA GALILEE NPV*	JPY 800			800	23 820	0.01	
FUKUYAMA TRANSPORT NPV*	JPY 1 100			1 100	27 101	0.01	
FULLCAST CO LTD NPV*	JPY 1 000			1 000	10 173	0.00	
FUNAI SOKEN HOLDIN NPV*	JPY 900			900	13 320	0.00	
FURUKAWA CO NPV*	JPY 7 900			7 900	100 118	0.03	
FURUKAWA ELECTRIC NPV*	JPY 4 900			4 900	66 044	0.02	
FURUKAWA-SKY ALUMI NPV*	JPY 1 700			1 700	31 157	0.01	
FUSO CHEMICAL CO NPV*	JPY 500			500	12 183	0.00	
FUTURE CORPORATION NPV*	JPY 3 200			3 200	32 863	0.01	
FUYO GENERAL LEASE NPV*	JPY 400			400	29 276	0.01	
G-TEKT CORPORATION NPV*	JPY	3 700		3 700	38 842	0.01	
GENKY DRUGSTORES C NPV*	JPY 1 100			1 100	37 942	0.01	
GEO HOLDINGS CORP NPV*	JPY 900			900	12 671	0.00	
GIKEN LTD NPV*	JPY 500			500	5 348	0.00	
GLORY LTD NPV*	JPY	5 000		5 000	84 022	0.03	
GMO GLOBALSIGN HOL NPV*	JPY 100		100				
GMO INTERNET INC NPV*	JPY 7 100		2 000	5 100	66 886	0.02	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
GNI LTD NPV*	JPY	1 800			1 800	21 492	0.01
GOLDCREST CO LTD NPV*	JPY	6 200			6 200	79 878	0.03
GOLDWIN INC NPV*	JPY	800			800	45 448	0.02
GREE INC NPV*	JPY	9 600		5 700	3 900	13 171	0.00
GS YUASA CORP NPV*	JPY	2 800			2 800	40 491	0.01
GUNGHU ONLINE ENTE NPV*	JPY	1 330			1 330	18 082	0.01
GUNMA BANK NPV*	JPY	42 900		22 000	20 900	91 179	0.03
H.I.S. CO LTD NPV*	JPY	1 600			1 600	16 326	0.01
H.U. GROUP HLDGS I NPV*	JPY	2 400			2 400	36 523	0.01
H2O RETAILING CO NPV*	JPY	1 900	8 200		10 100	97 714	0.03
HACHIJUNI BANK NPV*	JPY	11 000			11 000	56 410	0.02
HAMAKYOREX CO LTD NPV*	JPY	600			600	13 539	0.00
HANWA CO LTD NPV*	JPY	900			900	24 391	0.01
HARMONIC DRIVE SYS NPV*	JPY	4 200	3 300	5 000	2 500	48 674	0.02
HASEKO CORPORATION NPV*	JPY	10 700			10 700	118 983	0.04
HAZAMA ANDO CORP NPV*	JPY	9 300			9 300	64 994	0.02
HEIWA CORP NPV*	JPY	3 448			3 448	44 174	0.01
HEIWA REAL EST REI REIT*	JPY	92	117	156	53	45 002	0.01
HEIWA REAL ESTATE NPV*	JPY	4 100		1 100	3 000	69 315	0.02
HIDAY HIDAKA CORP NPV*	JPY	760			760	12 577	0.00
HIOKI E.E. CORP NPV*	JPY	600			600	23 508	0.01
HIRATA CORPORATION NPV*	JPY	400			400	16 345	0.01
HISAMITSU PHARM CO NPV*	JPY	1 400	3 500		4 900	141 099	0.05
HITACHI TRANSPORT NPV*	JPY	1 600		1 600			
HITACHI ZUSEN CORP NPV*	JPY	2 300	17 800		20 100	94 332	0.03
HOGY MEDICAL CO NPV*	JPY	1 400			1 400	27 468	0.01
HOKUETSU CORPORATI NPV*	JPY	2 500			2 500	17 306	0.01
HOKUHOKU FINANCIAL NPV*	JPY	4 400			4 400	46 231	0.02
HOKURIKU ELEC PWR NPV*	JPY	4 900			4 900	21 986	0.01
HORIBA LTD NPV*	JPY	900	2 000		2 900	131 692	0.04
HOSHINO RESORTS REIT*	JPY	8			8	28 555	0.01
HOSIDEN CORP NPV*	JPY	1 300			1 300	13 757	0.00
HOUSE FOODS GROUIP NPV*	JPY	4 800	4 900	4 200	5 500	105 199	0.03
HULIC REIT INC REIT*	JPY	46			46	42 624	0.01
HYAKUGO BANK LTD NPV*	JPY	2 000			2 000	6 814	0.00
ICHIBANYA CO LTD NPV*	JPY	400			400	12 787	0.00
ICHIGO INC NPV*	JPY	7 500			7 500	14 782	0.00
ICHIGO REAL ES INV REIT*	JPY	63			63	32 141	0.01
IDEC CORPORATION NPV*	JPY	5 000		1 200	3 800	61 242	0.02
IDOM INC NPV*	JPY	1 300			1 300	7 078	0.00
IHI CORP NPV*	JPY	9 000			9 000	154 891	0.05
IINO KAIUN KAISHA NPV*	JPY	3 300			3 300	21 258	0.01
INABA DENKISANGYO NPV*	JPY	1 500			1 500	28 213	0.01
INABATA & CO NPV*	JPY	3 000			3 000	56 426	0.02
INDUSTRIAL & INFRA INVESTMENT UNITS*	JPY	114			114	92 960	0.03
INFO SVC INTL DENT NPV*	JPY	1 100			1 100	33 645	0.01
INFOCOM CORP NPV*	JPY	1 000			1 000	15 005	0.00
INFOMART CORPORATI NPV*	JPY	9 200			9 200	19 736	0.01
INTERNET INITIATIV NPV*	JPY	5 200			5 200	75 759	0.03
INVINCIBLE INVESTM REIT*	JPY	297			297	103 691	0.03
IRISO ELECTRONICS NPV*	JPY	1 200			1 200	25 491	0.01
ISETAN MITSUKOSHI NPV*	JPY	14 900	9 100		24 000	244 306	0.08
ITC NETWORKS CORP*	JPY	900		900			
ITO EN LTD NPV*	JPY		2 300		2 300	67 681	0.02
ITOCHU ENEX CO LTD NPV*	JPY		5 300		5 300	47 135	0.02
ITOHAM YONEKYU HLD NPV*	JPY	24 200	3 700	24 200	3 700	92 603	0.03
IWATANI CORP*	JPY	1 900			1 900	82 068	0.03
IZUMI CO LTD NPV*	JPY	5 000		4 900	100	2 285	0.00
J FRONT RETAILING NPV*	JPY	10 900			10 900	93 697	0.03
J TRUST CO. LTD NPV*	JPY		11 300		11 300	32 186	0.01
JAC RECRUITMENT CO NPV*	JPY	6 000		1 600	4 400	63 086	0.02
JACCS CO LTD NPV*	JPY	400			400	12 379	0.00
JAFCO GROUP CO LTD NPV*	JPY	3 000		2 000	1 000	9 729	0.00
JAPAN AIRPORT TERM NPV*	JPY	4 900		1 300	3 600	143 425	0.05
JAPAN AVIATN ELECT NPV*	JPY	1 500			1 500	25 419	0.01
JAPAN DISPLAY INC NPV*	JPY	6 000			6 000	1 334	0.00
JAPAN HOTEL REIT I REIT*	JPY	171	114		285	117 655	0.04
JAPAN LIFELINE CO NPV*	JPY	3 200			3 200	21 979	0.01
JAPAN MATERIAL CO NPV*	JPY	3 300			3 300	41 544	0.01
JAPAN PETROLEUM EX NPV*	JPY	1 900			1 900	58 799	0.02
JAPAN PULP & PAPER NPV*	JPY		1 000		1 000	28 333	0.01
JAPAN SECS FINANCE NPV*	JPY	1 500			1 500	13 439	0.00
JAPAN STEEL WORKS NPV*	JPY	2 500			2 500	36 400	0.01

Security	31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
JAPAN WOOL TEXTILE NPV*	JPY	2 000			2 000	16 453	0.01
JCR PHARMACEUTICAL NPV*	JPY	2 800			2 800	19 248	0.01
JEOL LTD NPV*	JPY	3 600		1 000	2 600	65 776	0.02
JGC HLDGS CORP NPV*	JPY	14 300		3 700	10 600	117 329	0.04
JINS HOLDINGS INC NPV*	JPY	600			600	14 963	0.00
JOYFUL HONDA CO LT NPV*	JPY	2 400			2 400	25 498	0.01
JTEKT CORPORATION NPV*	JPY	9 400			9 400	69 280	0.02
JUSTSYSTEMS CORP NPV*	JPY	1 500			1 500	24 039	0.01
K'S HOLDINGS CORP NPV*	JPY	11 400		4 400	7 000	59 100	0.02
KADOKAWA CORPORATI NPV*	JPY	6 000		1 500	4 500	78 000	0.03
KAGA ELECTRONICS NPV*	JPY	3 900		1 500	2 400	86 099	0.03
KAGOME CO LTD NPV*	JPY	5 600		1 300	4 300	81 006	0.03
KAKAKU.COM. INC NPV*	JPY		7 800	2 200	5 600	48 760	0.02
KAKEN PHARM NPV*	JPY	700			700	14 020	0.00
KAMEDA SEIKA CO NPV*	JPY	600			600	14 710	0.00
KAMIGUMI CO LTD NPV*	JPY	6 900		2 300	4 600	84 308	0.03
KANAMOTO CO LTD NPV*	JPY	900		900			
KANEKA CORP NPV*	JPY	2 600			2 600	57 323	0.02
KANEMATSU ELECTRON NPV*	JPY	600		600			
KANSAI PAINT CO NPV*	JPY	11 500		3 300	8 200	108 355	0.04
KANTO DENKA KOGYO NPV*	JPY		11 900		11 900	56 492	0.02
KAPPA CREATE NPV*	JPY	2 800			2 800	26 668	0.01
KATAKURA INDS NPV*	JPY	900			900	9 156	0.00
KATITAS CO LTD NPV*	JPY	2 400			2 400	28 945	0.01
KATO SANGYO CO NPV*	JPY	3 000			3 000	76 075	0.03
KAWASAKI HEAVY IND NPV*	JPY	6 100	2 800	1 500	7 400	146 387	0.05
KAWASAKI KISEN KAI NPV*	JPY	7 500		7 500			
KDX REALTY INVESTMENT CORP*	JPY	40		40			
KEEPER TECHNICAL L NPV*	JPY		1 900	900	1 000	33 951	0.01
KEIHAN HOLDINGS CO NPV*	JPY	3 200			3 200	70 590	0.02
KEIHANSHIN RL EST NPV*	JPY	900			900	7 458	0.00
KEIKYU CORP*	JPY	9 800			9 800	75 261	0.02
KEYO BANK NPV*	JPY	3 000			3 000	12 277	0.00
KEYO CO LTD NPV*	JPY	2 000			2 000	15 600	0.01
KENEDIX RESIDENTIA REIT*	JPY	34	69	103			
KENEDIX RETAIL REIT*	JPY	24		24			
KEWPIE CORP NPV*	JPY	4 000			4 000	63 084	0.02
KH NEOCHEM CO LTD NPV*	JPY	1 700			1 700	23 159	0.01
KINDEN CORP NPV*	JPY	4 300	4 700	2 600	6 400	87 647	0.03
KISOJI CO LTD NPV*	JPY	900			900	14 413	0.00
KISSEI PHARM CO NPV*	JPY	800			800	15 263	0.01
KITZ CORPORATION NPV*	JPY	17 100		4 500	12 600	76 548	0.03
KIYO BANK LTD NPV*	JPY	10 300			10 300	95 812	0.03
KOA CORPORATION NPV*	JPY	900			900	7 788	0.00
KOHNAN SHOJI NPV*	JPY	400			400	9 398	0.00
KOKUYO CO LTD NPV*	JPY	4 600			4 600	64 350	0.02
KOMEDA HOLDINGS CO NPV*	JPY	4 400		1 700	2 700	44 618	0.01
KOMERI CO LTD NPV*	JPY	1 600			1 600	30 094	0.01
KONISHI CO LTD NPV*	JPY	1 800			1 800	24 012	0.01
KONOIKE TRANSPORT NPV*	JPY	2 700			2 700	32 190	0.01
KOSHIDAKA HLDG CO NPV*	JPY	1 200			1 200	7 687	0.00
KOTOBUKI SPIRITS NPV*	JPY	900	4 500	900	4 500	53 893	0.02
KUMIAI CHEM IND CO NPV*	JPY	3 099			3 099	20 335	0.01
KURA SUSHI INC NPV*	JPY	600			600	12 944	0.00
KURARAY CO NPV*	JPY	9 900	9 200		19 100	197 411	0.07
KUREHA CORPORATION NPV*	JPY	400			400	21 416	0.01
KUSURI NO AOKI HLD NPV*	JPY	2 600		1 800	800	47 309	0.02
KYB CORP NPV*	JPY	700			700	18 571	0.01
KYOEI STEEL LTD NPV*	JPY	8 200		2 600	5 600	63 870	0.02
KYOKUTO KAIHATSU NPV*	JPY	2 300			2 300	25 251	0.01
KYORIN HOLDINGS INC NPV*	JPY	1 600			1 600	17 095	0.01
KYORITSU MAINTENAN NPV*	JPY	3 600		800	2 800	96 814	0.03
KYOWA EXEO CORP NPV*	JPY	2 200	2 400		4 600	86 409	0.03
KYUDENKO CORP NPV*	JPY	5 900		1 200	4 700	126 669	0.04
KYUSHU ELEC POWER NPV*	JPY	25 800			25 800	149 423	0.05
KYUSHU FINANCIAL G NPV*	JPY	13 600			13 600	77 156	0.03
KYUSHU RAILWAY COR NPV*	JPY	9 600	4 900	5 000	9 500	175 884	0.06
LASALLE LOGIPORT R REIT*	JPY	90			90	80 150	0.03
LEOPALACE 21 CORP NPV*	JPY	8 100			8 100	15 722	0.01
LIFE CORPORATION NPV*	JPY	500		500			
LIFENET INSURANCE NPV*	JPY		4 100		4 100	23 603	0.01
LINK AND MOTIVATIO NPV*	JPY	4 600			4 600	11 057	0.00

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LINEEC CORP NPV*	JPY		6 200		6 200	92 471	0.03	
LION CORP NPV*	JPY	10 400	11 000	2 800	18 600	162 233	0.05	
M&A CAPITAL PARTNE NPV*	JPY	600			600	9 807	0.00	
MABUCHI MOTOR CO NPV*	JPY	5 100		1 500	3 600	92 891	0.03	
MACNICA HLDGS INC NPV*	JPY	6 400		2 400	4 000	144 820	0.05	
MAEDA KOSEN CO.LTD NPV*	JPY	1 000			1 000	17 565	0.01	
MAKINO MILLING NPV*	JPY	600	900		1 500	56 245	0.02	
MANDOM CORP NPV*	JPY	8 400		2 800	5 600	46 506	0.02	
MANI INC NPV*	JPY	9 800		3 300	6 500	79 505	0.03	
MARUHA NICHIRO COR NPV*	JPY	300			300	4 653	0.00	
MARUI GROUP NPV*	JPY	7 500			7 500	106 789	0.04	
MARUICHI STL TUBE NPV*	JPY	1 900			1 900	42 507	0.01	
MARUWA CO LTD NPV*	JPY	400			400	63 000	0.02	
MARUWA UNYU KIKAN NPV*	JPY	1 200			1 200	14 855	0.00	
MATSUDA SANGYO NPV*	JPY	700			700	11 000	0.00	
MATSUI SECURITIES NPV*	JPY	6 300			6 300	28 393	0.01	
MATSUMOTOKIYOSHI H NPV*	JPY	4 420	1 400	5 820				
MATSUYA FOODS HOLD NPV*	JPY	2 800			2 800	72 854	0.02	
MAX CO LTD NPV*	JPY	1 300			1 300	19 756	0.01	
MAXELL HOLDINGS NPV*	JPY	1 400			1 400	13 528	0.00	
MCJ CO LTD NPV*	JPY	2 800			2 800	18 222	0.01	
MEBUKIFINANCIAL G NPV*	JPY	35 100			35 100	95 969	0.03	
MEDPEER INC NPV*	JPY	800		800				
MEGACHIPS CORP NPV*	JPY	1 200			1 200	27 834	0.01	
MEIDENSHA CORP NPV*	JPY	7 000		2 200	4 800	67 696	0.02	
MEIKO ELECTRONICS NPV*	JPY	700			700	12 956	0.00	
MEITEC GROUP HLDGS NPV*	JPY	3 000			3 000	47 574	0.02	
MELCO HLDGS INC NPV*	JPY	900			900	18 604	0.01	
MENICON CO LTD NPV*	JPY	3 500			3 500	36 501	0.01	
METAWATER CO LTD NPV*	JPY	6 800		2 400	4 400	49 998	0.02	
MICRONICS JAPAN CO NPV*	JPY	800			800	10 826	0.00	
MILBON CO LTD NPV*	JPY	3 300		800	2 500	59 746	0.02	
MIMASU SEMICONDUCT NPV*	JPY	1 000		1 000				
MIRAI CORPORATION REIT*	JPY	102			102	27 980	0.01	
MIRAIT ONE CORP NPV*	JPY	2 900			2 900	34 748	0.01	
MITANI SEKISAN CO NPV*	JPY	400			400	10 889	0.00	
MITSUBISHI ESTAT.L REIT*	JPY	17			17	38 870	0.01	
MITSUBISHI GAS CHM NPV*	JPY	3 800	7 500	3 400	7 900	96 249	0.03	
MITSUBISHI LOGISNE NPV*	JPY	1 700			1 700	11 993	0.00	
MITSUBISHI LOGISTI NPV*	JPY	2 000			2 000	47 123	0.02	
MITSUBISHI MOTOR C NPV*	JPY	59 000		25 400	33 600	97 440	0.03	
MITSUBISHI PENCIL NPV*	JPY	2 000			2 000	22 282	0.01	
MITSUBISHI RESEARC NPV*	JPY	800			800	23 315	0.01	
MITSUBOSHI BELTING NPV*	JPY	4 500		1 800	2 700	70 253	0.02	
MIITSUI DM SUGAR HOLDINGS CO.,LTD*	JPY	1 100			1 100	20 227	0.01	
MIITSUI FUDOSAN LOG REIT*	JPY	21			21	57 606	0.02	
MIITSUI HIGH TEC NPV*	JPY	1 200			1 200	45 436	0.02	
MIITSUI MINING & SM NPV*	JPY	5 700		1 300	4 400	103 090	0.03	
MIITSUI-SOKO HOLDIN NPV*	JPY	1 100			1 100	28 291	0.01	
MIITSUUROKO CO LTD NPV*	JPY		3 500		3 500	27 047	0.01	
MIURA CO LTD NPV*	JPY	7 900		1 700	6 200	108 174	0.04	
MIXI. INC NPV*	JPY	1 400			1 400	19 164	0.01	
MIZUHO LEASING CO NPV*	JPY	4 400		1 300	3 100	88 857	0.03	
MOCHIDA PHARM CO NPV*	JPY	1 400			1 400	27 846	0.01	
MONEX GROUP INC NPV*	JPY	6 100			6 100	24 083	0.01	
MONOGATARI CORPORA NPV*	JPY	200	600	200	600	14 674	0.00	
MORI TRUST HOTEL R REIT*	JPY	34		34				
MORI TRUST REIT INC*	JPY	23	117	78	62	27 458	0.01	
MORINAGA & CO NPV*	JPY	1 200			1 200	39 285	0.01	
MORINAGA MILK IND NPV*	JPY	1 500			1 500	53 172	0.02	
MORITA CORP NPV*	JPY	1 000			1 000	9 254	0.00	
MOS FOOD SERVICES NPV*	JPY	3 300			3 300	65 340	0.02	
MUSASHI SEIMITSU NPV*	JPY	9 200		2 900	6 300	54 325	0.02	
MUSASHINO BANK NPV*	JPY	800			800	13 590	0.00	
NABTESCO CORP NPV*	JPY	6 300			6 300	100 322	0.03	
NAGAILEBEN CO NPV*	JPY	900			900	11 206	0.00	
NAGASE & CO NPV*	JPY	10 700		2 200	8 500	116 125	0.04	
NAGAWA CO LTD NPV*	JPY	100			100	3 678	0.00	
NAGOYA RAILROAD CO NPV*	JPY	7 600	3 500	2 400	8 700	110 179	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NAKANISHI INC NPV*	JPY	8 500		2 900	5 600	110 880	0.04	
NANKAI ELEC RAIL NPV*	JPY	4 700			4 700	81 481	0.03	
NANTO BANK NPV*	JPY	700			700	11 357	0.00	
NEC NETWORKS & SYS NPV*	JPY	6 900		2 500	4 400	53 700	0.02	
NET ONE SYSTEMS CO NPV*	JPY	3 500			3 500	48 289	0.02	
NH FOODS LTD NPV*	JPY	5 200			5 200	141 551	0.05	
NHK SPRING CO LTD NPV*	JPY	21 600		5 100	16 500	104 802	0.03	
NICHI-KO PHARM NPV*	JPY	2 300		2 300				
NICHIAS CORP NPV*	JPY	7 600		2 800	4 800	85 839	0.03	
NICHICON CORP NPV*	JPY	9 600		3 200	6 400	47 996	0.02	
NICHIHA CORP NPV*	JPY	900	1 600		2 500	44 467	0.01	
NICHIREI CORP NPV*	JPY	8 000	5 300	7 600	5 700	111 935	0.04	
NIFCO INC NPV*	JPY	4 300			4 300	90 463	0.03	
NIHON KOHDEN CORP NPV*	JPY	3 600	1 700		5 300	113 316	0.04	
NIHON M&A CENTER I NPV*	JPY		19 100		19 100	78 678	0.03	
NIHON PARKERIZING NPV*	JPY	4 400			4 400	28 661	0.01	
NIKKISO CO LTD NPV*	JPY	3 300			3 300	18 977	0.01	
NIKKON HOLDINGS CO LTD NPV*	JPY	1 600			1 600	30 651	0.01	
NIPPON CORPORATION NPV*	JPY	2 700			2 700	37 300	0.01	
NIPPON CERAMIC NPV*	JPY	1 400			1 400	21 940	0.01	
NIPPON DENSETSU NPV*	JPY	7 700		2 600	5 100	62 611	0.02	
NIPPON ELEC GLASS NPV*	JPY	5 500			5 500	99 382	0.03	
NIPPON GAS CO LTD NPV*	JPY	4 200			4 200	57 051	0.02	
NIPPON KAYAKU CO NPV*	JPY	5 100			5 100	39 503	0.01	
NIPPON LIGHT METAL NPV*	JPY	1 200		1 200				
NIPPON PAPER INDUS NPV*	JPY	3 100			3 100	24 366	0.01	
NIPPON PARKING DEV NPV*	JPY	12 400			12 400	15 871	0.01	
NIPPON REIT INVEST NPV REIT*	JPY	13			13	27 263	0.01	
NIPPON ROAD CO LTD NPV*	JPY	700	3 500	700	3 500	41 559	0.01	
NIPPON SEIKI CO NPV*	JPY	1 000			1 000	6 418	0.00	
NIPPON SHINYAKU CO NPV*	JPY		3 800		3 800	139 154	0.05	
NIPPON SHOKUBAI CO NPV*	JPY	900			900	30 205	0.01	
NIPPON SIGNAL CO NPV*	JPY	3 500			3 500	19 518	0.01	
NIPPON SODA CO LTD NPV*	JPY	400			400	12 932	0.00	
NIPPON SUISAN NPV*	JPY	29 100			29 100	127 861	0.04	
NIPRO CORP NPV*	JPY	16 300		4 100	12 200	84 051	0.03	
NISHI NIPPON RR CO NPV*	JPY	2 400			2 400	35 031	0.01	
NISHI-NIPPON FINAN NPV*	JPY	5 900			5 900	63 320	0.02	
NISHIMATSU CONSTCN NPV*	JPY	4 800		2 100	2 700	58 944	0.02	
NISHIMATSUYA CHAIN NPV*	JPY	2 200			2 200	25 647	0.01	
NISHIO HOLDINGS CO LTD NPV*	JPY	300			300	5 994	0.00	
NISSAN SHATAI CO NPV*	JPY	3 600			3 600	18 561	0.01	
NISSHA CO LTD NPV*	JPY	1 100			1 100	10 272	0.00	
NISSHIN OILIO GP NPV*	JPY	900			900	22 769	0.01	
NISSHIN SEIFUN GRP NPV*	JPY		11 700		11 700	160 088	0.05	
NISSHINBO HOLDINGS INC*	JPY	5 400			5 400	35 175	0.01	
NISSIN ELECTRIC NPV*	JPY	9 600		9 600				
NITTA CORP NPV*	JPY	1 000			1 000	20 371	0.01	
NITETSU MINING CO NPV*	JPY	3 800			3 800	107 665	0.04	
NITTO BOSEKI CO NPV*	JPY	800			800	16 152	0.01	
NOEVIR HLDGS CO NPV*	JPY	400			400	12 691	0.00	
NOF CORP NPV*	JPY	3 100			3 100	110 521	0.04	
NOHMI BOSAI NPV*	JPY	1 300			1 300	14 108	0.00	
NOJIMA CORP NPV*	JPY	9 600		2 900	6 700	53 950	0.02	
NOMURA CO LTD NPV*	JPY	2 800			2 800	14 520	0.00	
NORITSU KOKI CO NPV*	JPY	1 400			1 400	26 711	0.01	
NORITZ CORP NPV*	JPY	1 300		1 300				
NORTH PACIFIC BANK LTD*	JPY	8 700			8 700	20 128	0.01	
NS SOLUTIONS CORP NPV*	JPY	1 400			1 400	36 764	0.01	
NSD CO LTD NPV*	JPY	8 200		2 200	6 000	94 175	0.03	
NSK LTD NPV*	JPY	26 700		5 600	21 100	102 106	0.03	
NTN CORP NPV*	JPY	19 100			19 100	30 427	0.01	
NTT UD REIT INVEST REIT*	JPY	91		39	52	38 965	0.01	
OBARA CORP NPV*	JPY	200			200	4 339	0.00	
OBIC BUSINESS CONS NPV*	JPY	1 200			1 200	46 482	0.02	
OGAKI KYORITSU BK NPV*	JPY	500			500	6 301	0.00	
OHSHO FOOD SERVICE NPV*	JPY	500			500	20 972	0.01	
OILES CORPORATION NPV*	JPY	6 200		2 400	3 800	43 523	0.01	
OISIX INC NPV*	JPY	1 200			1 200	8 220	0.00	
OKAMOTO INDUSTRIES NPV*	JPY	400			400	12 499	0.00	
OKAMURA CORP NPV*	JPY	11 300		3 400	7 900	101 353	0.03	
OKASAN SECURITIES NPV*	JPY	3 000			3 000	12 205	0.00	
OKI ELECTRIC IND NPV*	JPY	4 500			4 500	24 472	0.01	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
OKINAWA CELLULAR NPV*	JPY	3 400			3 400	65 277	0.02
OKUMA CORPORATION NPV*	JPY	3 400		900	2 500	92 360	0.03
OKUMURA CORP NPV*	JPY	800	1 200	800	1 200	33 170	0.01
OPEN DOOR INC NPV*	JPY	1 200		1 200			
OPTEX GROUP COMPAN NPV*	JPY	1 800			1 800	18 193	0.01
OPTORUN CO LTD NPV*	JPY	700			700	7 256	0.00
ORGANO CORP NPV*	JPY	3 200		1 200	2 000	59 070	0.02
ORIENT CORP NPV*	JPY	1 000		1 000			
OSAKA SODA CO LTD NPV*	JPY	1 000			1 000	52 760	0.02
OSAKA TITANIUM TEC NPV*	JPY		2 000		2 000	38 218	0.01
OSG CORPORATION CO NPV*	JPY	10 400		3 200	7 200	73 984	0.02
OUTSOURCING INC NPV*	JPY	4 300			4 300	28 604	0.01
PACIFIC INDUSTRIAL NPV*	JPY	1 100			1 100	9 049	0.00
PAL GROUP HOLDINGS NPV*	JPY	1 800	3 600	1 800	3 600	41 968	0.01
PALTAC CORP NPV*	JPY	4 200		1 200	3 000	87 613	0.03
PARAMOUNT BED HLDG NPV*	JPY	1 400			1 400	21 486	0.01
PENTA OCEAN CONST NPV*	JPY	26 100			26 100	138 566	0.05
PEPTIDREAM INC NPV*	JPY	5 500			5 500	36 041	0.01
PHARMA FOODS INTER NPV*	JPY	4 500		2 800	1 700	13 505	0.00
PIGEON CORP NPV*	JPY	7 500		2 000	5 500	52 897	0.02
PILOT CORP (NEW) NPV*	JPY	1 100			1 100	33 658	0.01
PIOLAX INC NPV*	JPY	600			600	7 972	0.00
PKSHA TECHNOLOGY I NPV*	JPY	2 400			2 400	36 632	0.01
PLENUS CO LTD NPV*	JPY	1 600		1 600			
PLUS ALPHA CONSULT NPV*	JPY	500			500	7 208	0.00
POLA ORBIS HOLDINGS IN NPV*	JPY		4 500		4 500	40 940	0.01
PRESSANCE CORPORAT NPV*	JPY	400			400	3 884	0.00
PRESTIGE INTERNATI NPV*	JPY	19 700			19 700	72 093	0.02
PRIMA MEAT PACKERS NPV*	JPY	1 200	2 600	3 800			
RAITO KOGYO CO LTD NPV*	JPY	8 100		3 100	5 000	58 589	0.02
RAIZNEXT CORP NPV*	JPY	3 700			3 700	31 305	0.01
RAKUS CO LTD NPV*	JPY	2 800	4 500	2 600	4 700	52 419	0.02
REALCOM INC NPV*	JPY		1 400		1 400	27 173	0.01
RELIA INC NPV*	JPY	900		900			
RELO GROUP INC NPV*	JPY	5 000			5 000	44 678	0.01
RENGO CO NPV*	JPY	5 300			5 300	31 759	0.01
RESORTTRUST INC NPV*	JPY	2 700			2 700	35 110	0.01
RESTAR HOLDINGS CO NPV*	JPY	2 400			2 400	35 492	0.01
RETAIL PARTNERS CO NPV*	JPY	1 700			1 700	17 458	0.01
RICOH LEASING NPV*	JPY	600		600			
RIKEN VITAMIN CO NPV*	JPY	3 800			3 800	51 378	0.02
RINGER HUT CO LTD NPV*	JPY	4 500		1 800	2 700	37 398	0.01
RINNAI CORP NPV*	JPY	2 400	7 200	2 400	7 200	119 565	0.04
RISO KAGAKU CORP NPV*	JPY	600			600	8 422	0.00
RISO KYOIKU CO LTD NPV*	JPY	1 300			1 300	1 976	0.00
ROHTO PHARM NPV*	JPY	3 700	12 900	6 700	9 900	207 740	0.07
RORZE CORP NPV*	JPY	1 000		400	600	39 985	0.01
ROUND ONE CORP NPV*	JPY	8 100			8 100	26 430	0.01
ROYAL HOLDINGS CO NPV*	JPY	1 200			1 200	18 510	0.01
RS TECHNOLOGIES CO NPV*	JPY	200	4 500	200	4 500	63 736	0.02
RYOHIN KEIKAKU CO NPV*	JPY	11 400	7 400	6 100	12 700	161 904	0.05
RYOSAN CO LTD NPV*	JPY	1 200			1 200	34 036	0.01
RYOSHOKU LTD NPV*	JPY	500			500	11 883	0.00
RYOYO ELECTRO CORP NPV*	JPY	1 200			1 200	25 671	0.01
S FOODS INC NPV*	JPY	900			900	17 171	0.01
S-POOL INC NPV*	JPY	2 900			2 900	6 047	0.00
SAGAMI RAILWAY CO NPV*	JPY	2 400			2 400	38 283	0.01
SAIBU GAS HOLDINGS NPV*	JPY	1 200			1 200	13 766	0.00
SAIZERIYA COMPANY NPV*	JPY	1 100			1 100	40 453	0.01
SAKAI MOVING SERVI NPV*	JPY	400	800	400	800	12 360	0.00
SAKATA INX CORP NPV*	JPY	1 100			1 100	8 256	0.00
SAKATA SEED CORP NPV*	JPY	1 800			1 800	43 752	0.01
SAMTY CO.LTD. NPV*	JPY	1 200	2 400		3 600	53 563	0.02
SAMTY RESIDENTIAL REIT*	JPY	21	66	73	14	9 490	0.00
SAN-A CO LTD NPV*	JPY	300			300	8 410	0.00
SAN-AI OBBLI CO LT NPV*	JPY	1 900			1 900	18 450	0.01
SAN-IN GODO BANK NPV*	JPY	21 900		5 500	16 400	101 900	0.03
SANBIO COMPANY LTD NPV*	JPY	1 100			1 100	2 770	0.00
SANGETSU CO LTD NPV*	JPY	2 100			2 100	35 624	0.01
SANKEN ELECTRIC CO NPV*	JPY	500	1 200		1 700	74 757	0.02
SANKI ENGINEERING NPV*	JPY	500			500	5 267	0.00
SANKYO CO LTD NPV*	JPY	5 200		2 800	2 400	90 050	0.03

Security	31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
SANKYU INC NPV*	JPY	2 200			2 200	59 715	0.02
SANRIO CO LTD NPV*	JPY	1 500	2 100		3 600	138 450	0.05
SANWA HOLDINGS NPV*	JPY	16 900		5 600	11 300	137 062	0.05
SANYO CHEMICAL IND NPV*	JPY	400			400	9 627	0.00
SANYO DENKI CO NPV*	JPY	200			200	6 658	0.00
SANYO SPEC STEEL NPV*	JPY	2 300			2 300	35 147	0.01
SAPPORO HOLDINGS NPV*	JPY	2 000	3 400		5 400	172 111	0.06
SATO CORP NPV*	JPY	1 300			1 300	15 749	0.01
SB TECHNOLOGY CORP NPV*	JPY	200			200	2 673	0.00
SBS HOLDINGS INC NPV*	JPY	400			400	6 408	0.00
SCREEN HOLDINGS CO NPV*	JPY	2 800	5 700	4 700	3 800	158 335	0.05
SEIBU HOLDINGS INC NPV*	JPY	9 000	10 300		19 300	170 427	0.06
SEIKO GROUP CORP NPV*	JPY	400			400	5 620	0.00
SEINO HOLDINGS NPV*	JPY	12 000		3 000	9 000	118 413	0.04
SEIREN CO LTD NPV*	JPY	1 100			1 100	14 694	0.00
SEKISUI HOUSE REIT REIT*	JPY	161			161	77 010	0.03
SEKISUI JUSHI CORP NPV*	JPY	1 800			1 800	26 468	0.01
SENKO GROUP HOLDIN NPV*	JPY	5 000			5 000	31 097	0.01
SEPTENI HOLDINGS NPV*	JPY	4 000			4 000	10 143	0.00
SERIA CO LTD NPV*	JPY	2 200		1 600	600	7 564	0.00
SEVEN BANK NPV*	JPY	16 900			16 900	30 294	0.01
SHIBAURA MACHINE C. NPV*	JPY	1 200			1 200	26 608	0.01
SHIBUYA KOGYO CO NPV*	JPY	800			800	11 768	0.00
SHIFT INC NPV*	JPY	1 200	500	1 000	700	114 203	0.04
SHIGA BANK NPV*	JPY	1 200			1 200	28 627	0.01
SHIKOKU CHEMICAL NPV*	JPY	3 200			3 200	32 613	0.01
SHIKOKU ELEC POWER NPV*	JPY	21 000		5 500	15 500	95 796	0.03
SHIMA SEKI MFG NPV*	JPY	600			600	5 498	0.00
SHIN-ETSU POLYMER NPV*	JPY	1 900			1 900	15 482	0.01
SHINKO ELEC INDS NPV*	JPY	2 800	1 700		4 500	129 013	0.04
SHINSEI BANK NPV*	JPY	5 300	5 500	10 800			
SHIP HEALTHCARE HOLDINGS INC NPV*	JPY	3 200			3 200	44 708	0.01
SHIZUOKAGAS CO NPV*	JPY	1 400			1 400	8 581	0.00
SHO-BOND HOLDINGS NPV*	JPY	2 600			2 600	92 492	0.03
SHOCHIKU CO LTD NPV*	JPY	300			300	17 241	0.01
SHOEI CO LTD NPV*	JPY	3 200	5 000	3 200	5 000	59 881	0.02
SHOEI FOODS CORP NPV*	JPY	200			200	5 132	0.00
SHOWA DENKO KK NPV*	JPY	7 800			7 800	113 545	0.04
SHOWA SANGYO CO NPV*	JPY	2 000			2 000	36 235	0.01
SIA REIT INC REIT*	JPY		31	31			
SIX CORP NPV*	JPY	1 000			1 000	8 383	0.00
SKY PERFECT JSAT C NPV*	JPY	6 800			6 800	28 358	0.01
SKYLARK HOLDINGS C. NPV*	JPY	16 600		4 700	11 900	159 142	0.05
SMS CO LTD NPV*	JPY	3 000			3 000	42 725	0.01
SNOW PEAK INC NPV*	JPY	1 000			1 000	6 045	0.00
SOJITZ CORPORATION NPV*	JPY	15 540		3 400	12 140	226 585	0.08
SOLASTO CORPORATIO NPV*	JPY	2 200			2 200	7 707	0.00
SOSEI GROUP CORP NPV*	JPY	2 800			2 800	23 387	0.01
STANLEY ELECTRIC NPV*	JPY	10 700		3 100	7 600	109 127	0.04
STAR MICRONICS CO NPV*	JPY	7 400		2 300	5 100	55 194	0.02
STARTS CORPORATION NPV*	JPY	1 500			1 500	25 662	0.01
STRIKE COMPANY LTD NPV*	JPY	500			500	11 027	0.00
SUGI HOLDINGS NPV*	JPY	1 600			1 600	58 543	0.02
SUMITOMO BAKELITE NPV*	JPY	1 800			1 800	71 853	0.02
SUMITOMO DENSETSU NPV*	JPY	800			800	12 662	0.00
SUMITOMO FORESTRY NPV*	JPY	5 900	3 200		9 100	193 249	0.06
SUMITOMO HEAVY IND NPV*	JPY	9 500	2 600	5 200	6 900	141 927	0.05
SUMITOMO MITSUI CO NPV*	JPY	4 500			4 500	10 816	0.00
SUMITOMO OSAKA CEM NPV*	JPY	1 000			1 000	20 990	0.01
SUMITOMO RIKO CO L NPV*	JPY	1 000			1 000	5 619	0.00
SUMITOMO RUBBER NPV*	JPY	4 600	9 900		14 500	131 962	0.04
SUMITOMO WAREHOUSE NPV*	JPY	7 500		6 200	1 300	18 811	0.01
SUN FRONTIER FUDOS NPV*	JPY	2 000			2 000	17 499	0.01
SUNDRUG CO LTD NPV*	JPY	4 800		1 100	3 700	91 025	0.03
SURUGA BANK NPV*	JPY	2 900			2 900	11 188	0.00
SUZUKEN CO LTD NPV*	JPY	3 300			3 300	91 496	0.03
SYSTEMA CORP NPV*	JPY	36 400			36 400	55 777	0.02
T.HASEGAWA CO NPV*	JPY	1 600			1 600	29 997	0.01
TADANO LTD NPV*	JPY	2 900			2 900	19 561	0.01
TAIHEI DENGYO NPV*	JPY	500			500	11 808	0.00
TAIHEIYO CEMENT NPV*	JPY	4 400			4 400	67 911	0.02
TAIKISHA LTD NPV*	JPY	800			800	21 008	0.01

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
TAISHO PHARM H NPV*	JPY	1 600			1 600	57 313	0.02	
TAIYO INK MFG CO NPV*	JPY	4 700		1 700	3 000	43 987	0.01	
TAIYO YUDEN CO LTD NPV*	JPY	9 100		3 500	5 600	112 260	0.04	
TAKAMATSU CORP NPV*	JPY	1 200		1 200				
TAKARA BIO INC NPV*	JPY	2 400			2 400	19 109	0.01	
TAKARA HOLDINGS NPV*	JPY	6 500			6 500	48 863	0.02	
TAKASAGO THML ENG NPV*	JPY	3 300			3 300	58 875	0.02	
TAKASHIMAYA CO NPV*	JPY	13 900		5 300	8 600	105 579	0.04	
TAKEUCHI MFG CO NPV*	JPY	6 300		2 400	3 900	99 601	0.03	
TAKUMA CO LTD NPV*	JPY	10 800		3 100	7 700	67 184	0.02	
TAMRON CO LTD NPV*	JPY	1 900			1 900	46 526	0.02	
TBS HOLDINGS INC NPV*	JPY	1 500		1 500				
TECHMATRIX CORP NPV*	JPY	7 700		2 900	4 800	42 862	0.01	
TECHNOPRO HLDGS IN NPV*	JPY	4 200	2 100	1 200	5 100	90 101	0.03	
TEIJIN LTD NPV*	JPY	11 600			11 600	94 660	0.03	
TENMA CORPORATION NPV*	JPY	600			600	9 079	0.00	
THK CO LTD NPV*	JPY	7 500		2 300	5 200	83 431	0.03	
TKC CORPORATION NPV*	JPY	1 400			1 400	29 487	0.01	
TOA CORP(CONST) NPV*	JPY	2 200			2 200	49 575	0.02	
TOAGOSEI CO LTD NPV*	JPY	3 800			3 800	31 409	0.01	
TOC CO LTD NPV*	JPY	1 100		1 100				
TOCALO CO LTD NPV*	JPY	2 000			2 000	16 261	0.01	
TODA CORP NPV*	JPY	25 400		5 800	19 600	98 416	0.03	
TOEI ANIMATION NPV*	JPY	1 100		1 000	100	8 118	0.00	
TOEI CO LTD NPV*	JPY	200			200	21 224	0.01	
TOHO BANK NPV*	JPY	7 000			7 000	12 241	0.00	
TOHO GAS CO NPV*	JPY	3 700			3 700	57 652	0.02	
TOHO HOLDINGS CO LTD*	JPY	1 900			1 900	38 819	0.01	
TOHO TITANIUM CO NPV*	JPY	1 100	4 100	3 100	2 100	24 532	0.01	
TOHOKU ELEC POWER NPV*	JPY	29 500			29 500	166 650	0.06	
TOKAI CARBON CO NPV*	JPY	8 500			8 500	58 586	0.02	
TOKAI CORP(GIFU) NPV*	JPY	600			600	6 843	0.00	
TOKAI HLDGS CORP NPV*	JPY	2 300			2 300	13 448	0.00	
TOKAI TOKYO FINANCIAL HOLDINGS NPV*	JPY	5 900			5 900	18 081	0.01	
TOKEN CORPORATION NPV*	JPY	200			200	9 494	0.00	
TOKUSHU TOKAI HOLD NPV*	JPY	500		500				
TOKUYAMA CORP NPV*	JPY	2 300			2 300	31 387	0.01	
TOKYO CENTURY CORP NPV*	JPY		1 700		1 700	58 780	0.02	
TOKYO ELECTRON DEV NPV*	JPY		1 200	300	900	20 686	0.01	
TOKYO OHKA KOGYO NPV*	JPY	1 200			1 200	62 151	0.02	
TOKYO SEIMITSU CO NPV*	JPY	4 300		900	3 400	142 670	0.05	
TOKYO STEEL MFG NPV*	JPY	6 100		3 100	3 000	31 223	0.01	
TOKYO TATEMONO CO NPV*	JPY	7 800			7 800	93 227	0.03	
TOKYOTOKEIBA CO NPV*	JPY	600			600	14 025	0.00	
TOKYU CONST(NEW) NPV*	JPY	1 600	6 200		7 800	36 325	0.01	
TOKYU REIT INC*	JPY	38			38	41 194	0.01	
TOMONY HOLDINGS IN NPV*	JPY	6 300			6 300	19 118	0.01	
TOMY COMPANY LTD NPV*	JPY	3 300			3 300	41 078	0.01	
TOPCON CORPORATION NPV*	JPY	4 300			4 300	35 180	0.01	
TOPRE CORPORATION NPV*	JPY	1 600			1 600	15 422	0.01	
TORIDOLL HLDGS COR NPV*	JPY	5 000		2 300	2 700	59 122	0.02	
TORII PHARM CO LTD NPV*	JPY	1 200			1 200	26 248	0.01	
TOSEI CORPORATION NPV*	JPY	1 200			1 200	12 778	0.00	
TOSHIBA TEC CORP NPV*	JPY	1 000			1 000	19 560	0.01	
TOSHO CO LTD NPV*	JPY	800		800				
TOTETSU KOGYO CO NPV*	JPY	1 200			1 200	21 135	0.01	
TOWA PHARM CO LTD NPV*	JPY	5 200		2 200	3 000	49 882	0.02	
TOYO CONSTRUCTION NPV*	JPY	2 400			2 400	17 724	0.01	
TOYO GOSEI CO LTD NPV*	JPY	200			200	7 475	0.00	
TOYO INK MFG CO NPV*	JPY	1 400	2 800	1 400	2 800	42 989	0.01	
TOYO SUISAN KAISHA NPV*	JPY	6 800		2 700	4 100	171 476	0.06	
TOYO TANSO CO LTD NPV*	JPY	1 000			1 000	30 286	0.01	
TOYO TIRE CORPORAT NPV*	JPY	4 600			4 600	61 254	0.02	
TOYOBO CO NPV*	JPY	2 700			2 700	16 371	0.01	
TOYODA GOSEI NPV*	JPY	2 000			2 000	35 634	0.01	
TOYOTA BOSHOKU CP NPV*	JPY	2 100	5 700		7 800	121 724	0.04	
TRANSCOSMOS INC NPV*	JPY	600			600	11 015	0.00	
TRI CHEMICAL LABOR NPV*	JPY	800			800	15 191	0.01	
TRUSCO NAKAYAMA NPV*	JPY	7 900		1 900	6 000	81 520	0.03	
TS TECH CO.LTD. NPV*	JPY	8 600		2 500	6 100	61 526	0.02	
TSUBAKIMOTO CHAIN NPV*	JPY	1 400			1 400	31 926	0.01	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
TSUGAMI CORP NPV*	JPY	10 700		2 900	7 800	50 152	0.02	
TSUMURA & CO NPV*	JPY	2 300			2 300	37 275	0.01	
TSURUHA HOLDINGS I NPV*	JPY	1 100	900		2 000	132 801	0.04	
TV ASAHI HOLDINGS NPV*	JPY	1 600			1 600	15 566	0.01	
UBE CORPORATION NPV*	JPY	3 200			3 200	44 496	0.01	
ULVAC INC NPV*	JPY	1 400	2 800		4 200	129 498	0.04	
UNION TOOL CO NPV*	JPY	500			500	10 696	0.00	
UNITED ARROWS LTD NPV*	JPY	1 700			1 700	19 604	0.01	
UNITED SUPER MARKE NPV*	JPY	3 500			3 500	22 525	0.01	
UNITED TECHNOLOGY NPV*	JPY	1 300			1 300	14 350	0.00	
UNIVERSAL ENT CORP NPV*	JPY	1 100			1 100	14 152	0.00	
USHIO INC NPV*	JPY	10 600	5 400	8 300	7 700	84 674	0.03	
VALOR HOLDINGS CO LTD NPV*	JPY	1 600		1 600				
VALUECOMMERCE CO.L NPV*	JPY	600			600	4 492	0.00	
VISION INC NPV*	JPY	700			700	5 603	0.00	
VT HOLDINGS CO LTD NPV*	JPY	2 000			2 000	6 093	0.00	
W-SCOPE CO NPV*	JPY		3 000		3 000	15 558	0.01	
WACOAL HOLDINGS NPV*	JPY	2 500			2 500	51 543	0.02	
WACOM CO LTD NPV*	JPY	4 100			4 100	12 738	0.00	
WAKITA & CO NPV*	JPY	9 900		3 500	6 400	57 803	0.02	
WEST HOLDINGS CORP NPV*	JPY	900			900	17 901	0.01	
WORKMAN CO LTD NPV*	JPY		3 100		3 100	72 464	0.02	
YAMABIKO CORPO NPV*	JPY	2 600			2 600	22 217	0.01	
YAMAGUCHI FINANCIA NPV*	JPY	5 500			5 500	45 411	0.02	
YAMATO KOGYO CO NPV*	JPY	1 200			1 200	51 760	0.02	
YAMAZEN CORP NPV*	JPY	3 500			3 500	25 575	0.01	
YAKO CO LTD NPV*	JPY	900			900	41 919	0.01	
YELLOW HAT LTD NPV*	JPY	1 900			1 900	20 791	0.01	
YODOGAWA STEEL WKS NPV*	JPY	700			700	14 764	0.00	
YOKOWO CO LTD NPV*	JPY	400			400	2 978	0.00	
YONEX CO LTD NPV*	JPY	600			600	5 859	0.00	
YOSHINOYA HOLDINGS NPV*	JPY	2 500			2 500	53 060	0.02	
YUASA TRADING CO NPV*	JPY	900			900	22 228	0.01	
ZENKOKU HOSHO CO L NPV*	JPY	1 800			1 800	52 081	0.02	
ZENRIN CO LTD NPV*	JPY	1 200			1 200	6 389	0.00	
ZENSHO HOLDINGS CO LTD NPV*	JPY	4 200		4 200				
ZEON CORPORATION NPV*	JPY	5 100			5 100	37 925	0.01	
ZERIA PHARMACEUTIC NPV*	JPY	5 800			5 800	69 566	0.02	
ZOJIRUSHI CORP NPV*	JPY	1 900			1 900	17 606	0.01	
ZUKEN INC NPV*	JPY	300			300	6 742	0.00	
TOTAL Japan						31 514 300	10.46	
Jersey (Channel islands)								
JTC PLC ORD GBP0.01*	GBP	2 637			2 637	18 593	0.01	
TOTAL Jersey (Channel islands)						18 593	0.01	
Luxembourg								
APERAM S.A. NPV*	EUR	3 067		894	2 173	54 660	0.02	
BEFESA SA NPV*	EUR	3 669		715	2 954	78 255	0.03	
D AMICO INTL SHIP NPV*	EUR		4 121	1	4 120	19 657	0.01	
TOTAL Luxembourg						152 573	0.05	
Macau								
WYNN MACAU LTD HKD0.10*	HKD	217 600		217 600				
TOTAL Macau							0.00	
Netherlands								
AALBERTS NV EURO.25*	EUR	7 690	2 047	3 836	5 901	166 997	0.06	
AMG CRITICAL MATERIALS N.V. BR*	EUR	1 639			1 639	38 753	0.01	
ARCADIS NV EURO.02*	EUR	4 542		838	3 704	142 233	0.05	
ASR NEDERLAND N.V. EURO.16*	EUR	9 819	5 230	15 049				
BASIC-FIT N.V. EURO.06*	EUR	2 245			2 245	52 088	0.02	
BRUNEL INTL EURO.03*	EUR	7 548			7 548	95 549	0.03	
CORBION N.V. EURO.25*	EUR	2 299			2 299	36 113	0.01	
EXPRO GROUP HOLDIN EURO.01*	USD	900	3 364		4 264	61 117	0.02	
FUGRO NV EURO.05*	EUR	3 174	3 787		6 961	104 390	0.03	
INTERTRUST NV EURO.6*	EUR	4 540		4 540				
JUST EAT TAKEAWAY EURO.04*	EUR		12 688		12 688	139 819	0.05	
KON BAM GROEP NV EURO.10*	EUR	7 831	587		8 418	15 806	0.01	
MERUS B V EURO.09*	USD	1 719			1 719	31 460	0.01	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
NSI N.V. POST SPLIT EUR3.68*	EUR	2 934	218		3 152	51 726	0.02	
PHARMING GROUP NV EURO.01 (POST SPLIT)*	EUR	31 682			31 682	34 011	0.01	
POSTNL NV EURO.48*	EUR	23 339	258	17 107	6 490	10 978	0.00	
SBM OFFSHORE NV EURO.25*	EUR	6 027			6 027	68 121	0.02	
SHOP APOTHEKE EURO NPV*	EUR	673			673	68 136	0.02	
SIGNIFY NV EURO.01*	EUR	8 054	3 904	2 407	9 551	224 722	0.07	
SLIGRO FOOD GROUP EURO.06*	EUR	2 487			2 487	38 516	0.01	
TKH GROUP NV CVA EURO.25*	EUR	1 599			1 599	53 034	0.02	
UNIQUIRE N.V. COM EURO.05*	USD	1 356			1 356	7 034	0.00	
VAN LANSCHOT KEMPE CVA REP CLASS 'A' NPV*	EUR	1 257			1 257	30 652	0.01	
VASTNED RETAIL EUR5*	EUR	601			601	10 938	0.00	
VOPAK(KON) EURO.50*	EUR	4 711		1 417	3 294	100 792	0.03	
WERELDHAVE NV EUR10*	EUR	1 452			1 452	19 875	0.01	
TOTAL Netherlands						1 602 860	0.53	
New Zealand								
AIR NEW ZEALAND NPV*	NZD	259 146			259 146	91 907	0.03	
ARGOSY PROPERTY LT NPV*	NZD	68 632		68 632				
CHORUS LTD SHS*	NZD	22 483		22 483				
CONTACT ENERGY NPV*	NZD	29 891	10 710		40 601	167 418	0.06	
EBOS GROUP LIMITED NPV(POST RECON)*	NZD		6 372	6 372				
FLETCHER BUILDING NPV*	NZD	30 300			30 300	69 287	0.02	
INFRATIL LTD NPV*	NZD	33 735	10 763	6 594	37 904	197 026	0.07	
KIWI PROPERTY GRP NPV*	NZD	68 018			68 018	27 903	0.01	
NEUREN PHARMACEUTI NPV*	AUD		10 284	4 743	5 541	34 226	0.01	
OCEANIA HEALTHCARE NPV*	NZD	43 254			43 254	15 569	0.01	
PRECINCT PRO NZ & UNITS NPV*	NZD	118 218		118 218				
RYMAN HEALTHCARE G NPV*	NZD	26 638	9 996		36 634	110 144	0.04	
SKYCITY ENT GP NPV*	NZD	20 188		20 188				
SUMMERSET GROUP HO NPV*	NZD	15 162			15 162	78 170	0.03	
SYNLAIT MILK LTD NPV*	NZD	1 615		1 615				
THE A2 MILK CO LTD NPV*	NZD	27 670	14 063		41 733	92 339	0.03	
TOTAL New Zealand						883 988	0.29	
Norway								
AKER ASA SER 'A' NOK28*	NOK	1 769		503	1 266	69 096	0.02	
AKER SOLUTIONS ASA NOK1.08*	NOK	9 448			9 448	34 264	0.01	
ATEA ASA NOK10*	NOK	2 289			2 289	21 667	0.01	
AUSTEVOLL SEAFOOD NOK0.50*	NOK	5 320			5 320	33 066	0.01	
BLUENORD ASA*	NOK		1 323		1 323	63 909	0.02	
BONHEUR ASA NOK1.25*	NOK	450			450	7 082	0.00	
BORREGAARD ASA NOK10*	NOK	4 730			4 730	58 336	0.02	
BW LPG LTD USD0.01*	NOK	1 998			1 998	25 716	0.01	
CRAYON GROUP HLD NOK1*	NOK	8 205		3 941	4 264	22 369	0.01	
DNO ASA NOK0.25*	NOK	21 281			21 281	19 711	0.01	
ENTRA ASA NOK1*	NOK	6 445			6 445	45 755	0.02	
EUROPRIIS ASA NOK1*	NOK	10 589			10 589	54 558	0.02	
FRONTLINE LTD COM USD1 (POST REV SPLIT)*	NOK	4 473		4 473				
GOLDEN OCEAN GROUP USD0.01*	NOK	4 915			4 915	33 031	0.01	
GRIEG SEAFOOD NOK4.00*	NOK	7 153			7 153	43 206	0.01	
HEXAGON COMPOSITES NOK0.10*	NOK	2 795			2 795	5 997	0.00	
LERØY SEAFOOD GROU NOK1.00*	NOK	27 031		7 716	19 315	69 545	0.02	
NEL ASA NOK0.20*	NOK	114 720		25 922	88 798	52 949	0.02	
NORDIC SEMICONDUCT NOK0.01*	NOK	7 966	3 258	2 255	8 969	65 872	0.02	
NORWEGIAN AIR SHUT NOK0.10*	NOK	50 340			50 340	32 863	0.01	
PGS ASA NOK3*	NOK		40 318		40 318	33 139	0.01	
PROTECTOR FORS ASA NOK1*	NOK	1 823			1 823	25 988	0.01	
REC SILICON ASA NOK1*	NOK	24 701			24 701	29 186	0.01	
SCATEC ASA NOK0.025*	NOK	4 680			4 680	21 463	0.01	
SCHIBSTED ASA SER'A'NOK0.50*	NOK	9 819		5 622	4 197	76 310	0.03	
SCHIBSTED ASA SER'B'NOK0.5*	NOK	6 330			6 330	106 738	0.04	
SPAREBANK 1 SR BK NOK25*	NOK	7 750			7 750	76 516	0.03	
SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK18*	NOK	5 568			5 568	42 817	0.01	
STOLT-NIELSEN LTD USD1*	NOK		3 141		3 141	94 031	0.03	
STOREBRAND ASA SER'A'NOK5*	NOK	24 798	11 998	4 454	32 342	245 386	0.08	
SUBSEA 7 S.A. COM USD2*	NOK	9 133	3 444		12 577	149 991	0.05	
TGS ASA NOK0.25*	NOK	9 492		2 108	7 384	91 549	0.03	
VEIDKEKE NOK2.50*	NOK	5 618			5 618	44 117	0.01	
WALLENIUS WILH ASA NOK0.52*	NOK	2 577			2 577	19 680	0.01	
TOTAL Norway						1 815 902	0.60	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Poland								
INPOST S.A. EURO.01*	EUR	16 316		3 865	12 451	111 721	0.04	
TOTAL Poland						111 721	0.04	
Portugal								
ALTRI SGPS S.A. EURO.125*	EUR	6 751			6 751	29 664	0.01	
BCO COM PORTUGUES NPV*	EUR	1 010 921	396 611	715 766	691 766	192 707	0.06	
CORTICEIRA AMORIM EUR1*	EUR	8 600		2 931	5 669	50 005	0.02	
CTT CORREIOS DE PO EURO.17*	EUR	5 281			5 281	18 313	0.01	
MOTA ENGL SGPS EUR1*	EUR		21 102		21 102	62 316	0.02	
NOS SGPS EURO.01*	EUR	10 716	28 257	10 716	28 257	93 883	0.03	
REN-REDES ENERGET EUR1(REGD)*	EUR	52 192			52 192	123 504	0.04	
TOTAL Portugal						570 393	0.19	
Singapore								
AEM HOLDINGS LTD NPV (POST SPLIT)*	SGD	12 400			12 400	28 499	0.01	
BEST WORLD INTL NPV (POST SUBDIVISION)*	SGD	2 741		2 741				
CAPITALAND INDIA TRUST-BR*	SGD	131 200	15 612		146 812	93 618	0.03	
COMFORTDELGRO CORP SGD0.25*	SGD	179 900			179 900	157 737	0.05	
ESR-LOGOS REIT NPV (REIT)*	SGD	302 415	19 354		321 769	58 777	0.02	
FIRST RESOURCES LT NPV*	SGD	53 500			53 500	53 661	0.02	
FRASERS CENTREPOINT TRUST - UNITS REIT*	SGD	91 996			91 996	126 493	0.04	
FRASERS LOG & COM NPV UNITS (REIT)*	SGD	91 178			91 178	62 987	0.02	
FRENCKEN GROUP LTD NPV*	SGD	10 800		10 800				
GOLDEN AGRI RESOUR USD0.025*	SGD	346 000			346 000	62 054	0.02	
HAW PAR CORP LTD SGD1*	SGD	15 200		15 200				
HUTCHISON PORT HL NPV (USD)*	USD	225 400	428 000		653 400	93 356	0.03	
IFAST CORPORATION NPV*	SGD	8 000			8 000	35 072	0.01	
IGG INC USD0.0000025*	HKD	33 000			33 000	10 555	0.00	
JAPFA LTD NPV*	SGD	25 300		25 300				
KENON HLDGS LTD COM NP*	ILS	508			508	8 445	0.00	
KEPPEL DC REIT NPV*	SGD	121 681			121 681	136 596	0.05	
KEPPEL INFRASTRUCT TRUST WEF 2015*	SGD	346 000	8 500	176 000	178 500	52 170	0.02	
MANULIFE US REIT NPV UNITS*	USD	87 421		87 421				
MAPLETREE IND TST NPV (REIT)*	SGD	130 745	1 794		132 539	189 283	0.06	
NANOFILM TECHNOLOGIES INTERNATIONAL LTD*	SGD	11 200			11 200	6 919	0.00	
NETLINK NBN TRUST NPV*	SGD	221 100			221 100	121 898	0.04	
OUJE LIMITED NPV*	SGD	18 100		18 100				
PARAGON REIT*	SGD	147 702		0	147 702	77 998	0.03	
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST*	SGD	26 500			26 500	59 144	0.02	
RAFFLES MEDICAL NPV (POST CONS)*	SGD	42 471			42 471	33 571	0.01	
SATS LTD NPV*	SGD	24 100	61 753	50 000	35 853	58 585	0.02	
SEMBCORP INDUSTRIE SGD0.25 (POST REORG)*	SGD	91 500		91 500				
SHENG SIONG GROUP NPV*	SGD	47 000			47 000	48 390	0.02	
SIA ENGINEERING CO SGD0.10*	SGD	18 000			18 000	27 380	0.01	
SINGAPORE POST LTD*	SGD	190 400			190 400	56 913	0.02	
STARHUB LTD NPV*	SGD	14 300			14 300	9 784	0.00	
SUNTEC REIT NPV (REIT)*	SGD	157 000			157 000	114 715	0.04	
UMS HLDGS LTD SGD0.05*	SGD		45 300		45 300	37 613	0.01	
VENTURE CORP LTD SGD0.25*	SGD		18 500		18 500	143 776	0.05	
TOTAL Singapore						1 965 990	0.65	
South Korea								
MAGNACHIP SEMI CP COM USD0.01*	USD	1 100			1 100	7 398	0.00	
TOTAL South Korea						7 398	0.00	
Spain								
ALMIRALL SA EURO.12*	EUR	3 103	64		3 167	26 169	0.01	
APPLUS SERVICES SA EUR1*	EUR	6 407			6 407	61 322	0.02	
ATRESMEDIA CORP EURO.75*	EUR	2 017			2 017	6 864	0.00	
AUDAX RENOVABLES EURO.10*	EUR		13 486		13 486	13 932	0.00	
BCO DE SABADELL EURO.125*	EUR	252 626	63 673	44 389	271 910	306 283	0.10	
CIE AUTOMOTIVE SA EURO.25(POST SUBD)*	EUR	5 474			5 474	126 690	0.04	
CONSTR Y AUX FERRO EURO.301*	EUR	400			400	10 850	0.00	
CORP FINANC ALBA EUR1*	EUR	939		939				
DISTRIBUIDORA INTL EURO.01*	EUR	400 926			400 926	4 705	0.00	
EBRO FOODS SA EURO.60*	EUR	3 425			3 425	52 977	0.02	
ENCE ENERGIA Y CEL EURO.90*	EUR	5 417			5 417	14 705	0.00	
FAES FARMA SA EURO.1(REGD)*	EUR	14 905	573		15 478	44 145	0.01	
FLUIDRA SA EUR1*	EUR	8 610		3 215	5 395	86 251	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GESTAMP AUTOMOCION EURO.5*	EUR	7 240			7 240	24 180	0.01	
GLOBAL DOMINION AC EURO.125*	EUR	1 735			1 735	5 124	0.00	
GPO CATALANA OCCID EURO.30(POST SUBD)*	EUR	1 938		1 938				
GREENERGY RENOVOABLE EURO.35*	EUR	2 177			2 177	46 992	0.02	
INDRA SISTEMAS SA EURO.20 SER 'A'*	EUR	5 677			5 677	72 356	0.02	
INM COLONIAL SOCIM EUR2.5*	EUR	22 220		5 180	17 040	86 709	0.03	
LABORAT FARMA ROVI EURO.06*	EUR	726			726	35 232	0.01	
LAR ESPANA REAL EUR2*	EUR	3 264			3 264	17 206	0.01	
LOGISTA HOLDINGS EURO.2*	EUR	2 740			2 740	61 095	0.02	
MEDIASET ESPANA COMUNICACION SA EURO.5*	EUR	6 309		6 309				
MELIA HOTELS INTL EURO.2*	EUR	5 340			5 340	26 942	0.01	
MERLIN PROPERTIES EUR1*	EUR	26 896		9 084	17 812	134 671	0.04	
NEINOR HOMES SA EUR10*	EUR	4 758			4 758	44 578	0.01	
PHARMA MAR EURO.6 POST CONSOLIDATION*	EUR	654			654	20 257	0.01	
PROSEGUR CASH EURO.02*	EUR	10 367			10 367	5 126	0.00	
SACYR EUR1*	EUR	17 203	844		18 047	47 323	0.02	
SOLARIA ENERGIA Y EURO.01*	EUR	3 617			3 617	49 232	0.02	
SOLTEC POWER HOLDINGS SA*	EUR	2 037			2 037	5 169	0.00	
TALGO SA EURO.301*	EUR	21 731	620		22 351	77 077	0.03	
TECNICAS REUNIDAS ORD EURO.10*	EUR	1 133	515		1 648	13 181	0.00	
UNICAJA BANCO EURO.25*	EUR	46 272			46 272	43 709	0.01	
VIDRALA SA EUR1.02*	EUR		1 095		1 095	73 837	0.02	
VISCOFAN SA EURO.70*	EUR	2 638		437	2 201	115 599	0.04	
TOTAL Spain						1 760 487	0.58	

Sweden

ACADEMEDIA AB NPV*	SEK	1 340			1 340	5 047	0.00	
AFRY AB SER'B'NPV*	SEK	10 880		6 488	4 392	41 856	0.01	
AMBEA AB NPV*	SEK	19 080		19 080				
ATRIUM LJUNGBERG SER'B'NPV*	SEK	1 153			1 153	16 097	0.01	
ATTENDO AB NPV*	SEK	2 467			2 467	7 103	0.00	
AXFOOD AB NPV (POST SPLIT)*	SEK	7 383	4 729	6 871	5 241	105 273	0.03	
BILIA AB SER'A'NPV (POST SPLIT)*	SEK	3 553			3 553	29 953	0.01	
BILLERUD AB NPV*	SEK	15 180		3 964	11 216	94 556	0.03	
BIOARCTIC AB SER'B'NPV*	SEK	811			811	14 876	0.00	
BIOTAGE AB NPV*	SEK	7 855			7 855	72 811	0.02	
BONAVA AB SER'B'NPV*	SEK	2 176		2 176				
BONESUPPORT HLG AB NPV*	SEK		4 541		4 541	53 707	0.02	
BOOZT AB NPV (W)*	SEK	1 314			1 314	8 348	0.00	
BRAVIDA HOLDING AB NPV*	SEK	10 416			10 416	59 135	0.02	
BUFAB HLDNG AB NPV*	SEK	1 274			1 274	27 437	0.01	
BURE EQUITY AB NPV*	SEK	6 479		1 332	5 147	93 323	0.03	
CAMURUS AB NPV*	SEK	911			911	24 814	0.01	
CASTELLUM AB NPV*	SEK	11 896	23 006	3 940	30 962	268 715	0.09	
CATENA AB NPV*	SEK	1 331			1 331	40 005	0.01	
CELLAVISION AB NPV*	SEK	384			384	4 235	0.00	
CLAS OHLSON AB SER'B'NPV*	SEK	569			569	5 423	0.00	
CLOETTA AB SER'B'NPV*	SEK	13 971			13 971	20 359	0.01	
COOR SERVICE MANAG NPV*	SEK	3 052			3 052	9 566	0.00	
COREM PROPERTY GRP SER'B'NPV (POST SPLIT)*	SEK	26 292			26 292	15 398	0.01	
DIOS FASTIGHETER NPV*	SEK	3 176			3 176	15 612	0.01	
DOMETIC GROUP AB NPV*	SEK	22 554		6 012	16 542	92 566	0.03	
DUNI AB NPV*	SEK	2 805		2 805				
DUSTIN GROUP AB NPV*	SEK	3 802		3 802				
ELEKTA SER'B'NPV*	SEK	32 290	14 118	25 504	20 904	129 235	0.04	
FINGERPRINT CARDS SER'B'NPV (POST SPLIT)*	SEK	24 211	7 565	31 776				
GRANGES AB NPV*	SEK	12 683		3 715	8 968	78 380	0.03	
HEXPOL NPV (POST SPLIT) B*	SEK	7 704	11 314		19 018	152 894	0.05	
HMS NETWORKS AB NPV*	SEK	3 201		814	2 387	71 783	0.02	
HUFVUDSTADEN AB SER'A'NPV*	SEK	11 177		2 912	8 265	79 978	0.03	
INTRUM AB NPV*	SEK	3 196			3 196	14 891	0.00	
INVESTMENT AB OERESUND NPV (POST SPLIT)*	SEK	7 501			7 501	60 793	0.02	
INVISIO AB NPV*	SEK	1 481			1 481	20 218	0.01	
INWIDO AB NPV*	SEK	8 319			8 319	77 180	0.03	
JM AB NPV*	SEK	1 938			1 938	18 753	0.01	
KNOW IT NPV*	SEK	999			999	11 392	0.00	
LINDAB INTERNATIONAL AB*	SEK	3 742			3 742	52 334	0.02	
MEDICOVER AB SER'B'NPV*	SEK		4 084		4 084	41 848	0.01	
MIPS AB NPV*	SEK	1 008			1 008	22 538	0.01	
MUNTERS GROUP AB SER'B'NPV*	SEK	3 346	8 668		12 014	132 891	0.04	
MYCRONIC AB NPV*	SEK	8 031		1 525	6 506	129 304	0.04	
NCC SER'B'NPV*	SEK	2 286	10 451	5 467	7 270	67 625	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NOBIA AB NPV*	SEK	4 588		4 588				
NOTE AB NPV*	SEK		2 380		2 380	28 323	0.01	
PANDOX AB SER'B'NPV*	SEK	4 888			4 888	43 637	0.01	
PARADOX INTERACTIV NPV*	SEK	1 259			1 259	21 741	0.01	
PEAB AB SER'B'NPV*	SEK	14 795		6 789	8 006	27 050	0.01	
POWERCELL SWEDEN NPV*	SEK	1 629			1 629	5 956	0.00	
RATOS AB SER'B'NPV*	SEK	7 291			7 291	18 422	0.01	
SAAB AB SER'B'NPV*	SEK	4 886		4 886				
SAMHALLSBYGG I NOR SER'B'NPV*	SEK	107 249		60 232	47 017	12 391	0.00	
SCANDIC HOTELS GRO NPV*	SEK	7 531			7 531	23 034	0.01	
SDIPTECH SER'B'NPV*	SEK	831			831	14 797	0.00	
SINCH AB NPV (POST SPLIT)*	SEK	14 692	39 346	30 515	23 523	33 730	0.01	
SSAB AB SER'A'NPV*	SEK	8 990			8 990	48 945	0.02	
SSAB AB SER'B'NPV*	SEK	28 407	16 769	12 774	32 402	170 812	0.06	
STORYTEL SER'B'NPV*	SEK	1 284		1 284				
THULE GROUP AB NPV*	SEK	6 350		1 491	4 859	100 252	0.03	
TRELLEBORG AB SER'B'NPV*	SEK	14 293		2 544	11 749	269 490	0.09	
VITEC SOFTWARE GP SER'B'NPV*	SEK	808	1 950		2 758	99 924	0.03	
VOLATI AB NPV*	SEK	713		713				
XVIVO PERFUSION AB NPV*	SEK	906			906	17 121	0.01	
TOTAL Sweden						3 223 875	1.07	
Switzerland								
CRISPR THERAPEUTIC COM CHF0.03*	USD	4 881		809	4 072	144 264	0.05	
FERREXPO PLC ORD GBPO.10*	GBP	14 903			14 903	12 466	0.00	
RESURS HOLDING AB NPV*	SEK	5 137			5 137	9 097	0.00	
VARTA AG NPV*	EUR	752			752	13 809	0.00	
TOTAL Switzerland						179 636	0.06	
United Kingdom								
4IMPRINT GROUP ORD GBX38.461538*	GBP		1 118		1 118	61 977	0.02	
888 HOLDINGS ORD GBPO.005*	GBP	16 263			16 263	14 655	0.00	
ADV MED SOLUTIONS ORD GBPO.05*	GBP	29 698			29 698	63 558	0.02	
ALLIANCE PHARMA ORD GBPO.01*	GBP	28 237		28 237				
ALPHA FX GROUP PLC ORD GBPO.002*	GBP		2 917		2 917	50 251	0.02	
AO WORLD PLC ORD GBPO.0025 (WI)*	GBP	16 297			16 297	15 036	0.00	
ASCENTIAL PLC ORD GBPO.10*	GBP	13 644	30 413		44 057	127 371	0.04	
ASHMORE GROUP ORD GBPO.01*	GBP	18 950			18 950	35 470	0.01	
ASOS PLC ORD GBPO.035*	GBP	2 835			2 835	12 379	0.00	
ASSURA PLC ORD GBPO.10*	GBP	104 190			104 190	47 104	0.02	
AVON PROTECTION PL ORD GBP1*	GBP	743		743				
BABCOCK INTL GROUP ORD GBPO.60*	GBP	11 026			11 026	47 584	0.02	
BALFOUR BEATTY GBPO.50*	GBP	54 549		25 667	28 882	98 617	0.03	
BARR(AG) ORD GBPO.04167*	GBP	12 513			12 513	67 916	0.02	
BEAZLEY PLC (UK) ORD GBPO.05*	GBP	40 492		9 104	31 388	178 335	0.06	
BELLWAY GBPO.125*	GBP	8 325	2 167	4 649	5 843	134 727	0.04	
BIFFA PLC ORD GBPO.01*	GBP	14 624		14 624				
BIG YELLOW GROUP PLC*	GBP	7 736			7 736	81 584	0.03	
BODYCOTE PLC ORD GBPO.1727272*	GBP	8 874			8 874	56 249	0.02	
BOOHOO GROUP PLC ORD GBPO.01*	GBP	44 267			44 267	15 350	0.01	
BRITISH LAND CO PLC REIT*	GBP		58 744		58 744	192 991	0.06	
BRITVIC ORD GBPO.2*	GBP	11 676	5 723	4 671	12 728	117 785	0.04	
CAPITA PLC ORD GBPO.02066666*	GBP	75 838			75 838	14 045	0.00	
CAPITAL & COUNTIES ORD GBPO.25*	GBP	81 875	24 482	23 642	82 715	94 996	0.03	
CENTRAL ASIA METAL ORD USD0.01*	GBP	16 693	13 944		30 637	55 418	0.02	
CHEMRING GROUP ORD GBPO.01(POST SUBD)*	GBP	7 620			7 620	23 519	0.01	
CIVITAS SOCIAL HOU ORD GBPO.01*	GBP	100 432		100 432				
CLARKSON ORD GBPO.25*	GBP	601			601	17 554	0.01	
CLOSE BROS GROUP ORD GBPO.25*	GBP	5 845			5 845	51 443	0.02	
CLS HLDGS ORD GBPO.025*	GBP		22 676		22 676	21 711	0.01	
CMC MARKETS ORD GBPO.25 (WI)*	GBP	9 228			9 228	9 610	0.00	
COMPUTACENTER ORD GBPO.075555*	GBP	6 632		3 167	3 465	98 185	0.03	
CONTOURGLOBAL PLC ORD GBPO.01*	GBP	31 370		31 370				
CONVATEC GROUP PLC ORD GBPO.1*	GBP	63 609	37 528		101 137	228 062	0.08	
COUNTRYSIDE PROPER ORD GBPO.01*	GBP	24 721		24 721				
CRANEWARE PLC ORD GBPO.01*	GBP	351			351	6 144	0.00	
CRANSWICK ORD GBPO.10*	GBP	2 430			2 430	93 760	0.03	
CREST NICHOLSON HL ORD GBPO.05*	GBP	9 538			9 538	16 853	0.01	
CUSTODIAN REIT PLC ORD GBPO.01*	GBP	8 404			8 404	7 619	0.00	
CVS GROUP PLC ORD GBPO.002*	GBP	3 482			3 482	56 332	0.02	
DECHRA PHARMA ORD GBPO.01*	GBP	7 094		1 700	5 394	226 827	0.08	

Security	31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
DERWENT LONDON PLC REIT*	GBP	3 917		3 917	78 855	0.03	
DIPLOMA ORD GBPO.05*	GBP	7 443	1 687	2 266	6 864	215 421	0.07
DIXONS CARPHONE ORD GBPO.001*	GBP	45 882			45 882	22 679	0.01
DOMINO'S PIZZA GRP ORD GBPO.00520833*	GBP	15 850			15 850	60 036	0.02
DRAX GROUP ORD GBPO.1155172*	GBP	28 526		7 422	21 104	98 488	0.03
ELECTROCOMPONENTS ORD GBPO.10*	GBP	22 787	11 315	4 241	29 861	223 310	0.07
ELEMENTIS ORD GBPO.05*	GBP	20 318			20 318	26 566	0.01
EMIS GROUP PLC ORD GBPO.01*	GBP	1 912		1 912			
EMPIRIC STUDENT PR GBPO.01*	GBP	12 434			12 434	11 603	0.00
ENERGEAN OIL & GAS ORD GBPO.01*	GBP	4 342			4 342	40 852	0.01
ERGOMED PLC ORD GBPO.01*	GBP	7 269			7 269	107 724	0.04
ESSENTIA ORD GBPO.25*	GBP	9 271			9 271	15 214	0.01
EUROMONEY INST INV ORD GBPO.0025*	GBP	11 223		11 223			
FD TECHNOLOGIES PL ORD GBPO.005*	GBP	576			576	5 464	0.00
FEVERTREE DRINKS ORD GBPO.0025*	GBP	4 583			4 583	50 813	0.02
FIRSTGROUP ORD GBPO.05*	GBP	84 553		25 160	59 393	103 563	0.03
FORTERRA PLC ORD GBPO.01 (WI)*	GBP	11 544			11 544	17 159	0.01
FRASERS GROUP PLC ORD GBPO.10*	GBP	11 360			11 360	100 735	0.03
FRONTIER DEVELOPME GBPO.005*	GBP	617		617			
FUTURE PLC ORD GBPO.15*	GBP	4 824			4 824	47 119	0.02
GAMES WORKSHOP GRP ORD GBPO.05*	GBP	1 410			1 410	153 760	0.05
GAMMA COMMUNICATIO ORD GBPO.0025*	GBP	3 668	7 248		10 916	126 091	0.04
GB GROUP ORD GBPO.025*	GBP	20 640		8 083	12 557	33 141	0.01
GENEL ENERGY ORD GBPO.10*	GBP		34 689		34 689	31 335	0.01
GENUIT GROUP PLC ORD GBPO.001*	GBP	27 551			27 551	80 777	0.03
GENUS ORD GBPO.10*	GBP	4 112			4 112	97 084	0.03
GRAINGER PLC ORD GBPO.05*	GBP	50 181			50 181	126 013	0.04
GREAT PORTLAND EST ORD GBPO.15263157894*	GBP	23 072			23 072	99 366	0.03
GREATLAND GOLD ORD GBPO.001*	GBP	501 431			501 431	51 940	0.02
GREGGS ORD GBPO.02*	GBP	6 261			6 261	163 862	0.05
GUINNESS PEAT GRP ORD GBPO.05(POST CAP RETURN)*	GBP	43 483			43 483	32 460	0.01
GYM GROUP PLC ORD 0.01P (WI)*	GBP	2 813		2 813			
HALFORDS GROUP ORD GBPO.01*	GBP	5 068			5 068	11 227	0.00
HAYS ORD GBPO.01*	GBP	61 708			61 708	65 487	0.02
HELICAL PLC ORD GBPO.01*	GBP	6 228		6 228			
HILL & SMITH ORD GBPO.25*	GBP	3 984			3 984	72 504	0.02
HILTON FOOD GROUP ORD GBPO.10*	GBP		3 893		3 893	28 073	0.01
HISCOX ORD GBPO.065*	GBP	15 255	10 478	6 534	19 199	198 870	0.07
HOCHSCHILD MINING PLC*	GBP	11 092			11 092	11 459	0.00
HOMESERVE ORD GBPO.0269230769*	GBP	13 646	5 547	19 193			
HOTEL CHOCOLAT GRO ORD GBPO.001*	GBP	18 384		18 384			
HOWDEN JOINERY GROUP PLC GBPO.10*	GBP	38 608	24 543	27 904	35 247	248 175	0.08
HUNTING ORD GBPO.25*	GBP	3 308	9 671		12 979	41 493	0.01
IBSTOCK PLC ORD GBPO.01 (WI)*	GBP	55 302		16 115	39 187	53 011	0.02
IG GROUP HLDGS ORD GBPO.00005*	GBP	31 486		11 032	20 454	144 107	0.05
IMPAX GROUP ORD GBPO.01*	GBP	6 055			6 055	25 743	0.01
INCHCAPE ORD GBPO.10*	GBP	18 220			18 220	134 002	0.04
INTERMED CAP GRP ORD GBPO.2625*	GBP	12 984	6 303		19 287	277 841	0.09
INTERNATIONAL DISTRIBUTIONS SERVICES PLC ORD GBPO.01 (WI)*	GBP	49 367		14 370	34 997	97 623	0.03
IP GROUP ORD GBPO.02*	GBP	45 153			45 153	21 865	0.01
ITM POWER ORD GBPO.05*	GBP	17 097			17 097	12 200	0.00
ITV ORD GBPO.10*	GBP	212 028		48 802	163 226	115 108	0.04
IWG PLC ORD GBPO.01*	GBP	72 993			72 993	106 400	0.04
JET2 PLC ORD GBPO.0125*	GBP	7 111	4 732		11 843	131 044	0.04
JOHNSON SERVICE GP ORD GBPO.10*	GBP	46 569			46 569	65 723	0.02
JUPITER FUND MGT ORD GBPO.02*	GBP	15 364			15 364	13 319	0.00
JUST GROUP PLC ORD GBPO.10*	GBP	33 525	80 371		113 896	95 086	0.03
KAINOS GROUP PLC ORD GBPO.005*	GBP	4 277			4 277	52 993	0.02
KELLER GROUP ORD GBPO.10*	GBP	11 486			11 486	98 301	0.03
KEYWORDS STUDIOS P ORD GBPO.01*	GBP	6 371			6 371	91 813	0.03
KIER GROUP ORD GBPO.01*	GBP	95 856			95 856	106 701	0.04
LANCASHIRE HLDGS COM SHS USD0.50*	GBP	11 418			11 418	71 619	0.02
LEARNING TECHS GP ORD GBPO.00375*	GBP	79 728			79 728	54 455	0.02
LIONTRUST ASSET MA ORD GBPO.01*	GBP	8 547			8 547	52 761	0.02
LONDONMETRIC PROSPERITY PLC ORD GBPO.10*	GBP	35 997	770		36 767	67 155	0.02
LOOKERS GBPO.05*	GBP		44 396	44 396			
LUCESCO PLC ORD GBPO.0005*	GBP	48 689		48 689			
LUXFER HLDGS PLC ORD GBPO.50*	USD	2 600			2 600	19 568	0.01
LXI REIT PLC ORD GBPO.01*	GBP	64 015		1	64 014	60 617	0.02
MARKS & SPENCER GP ORD GBPO.25*	GBP	88 790	38 261		127 051	304 176	0.10
MARSHALLS GROUP ORD GBPO.25*	GBP	8 040			8 040	18 272	0.01
MARSTON'S PLC ORD GBPO.07375*	GBP	15 012		15 012			
MEDICLINIC INTERNA ORD GBPO.10*	GBP	21 980		21 980			

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MITCHELLS & BUTLERS ORD GBPO.085416*	GBP	41 569			41 569	95 206	0.03	
MITIE GROUP ORD GBPO.025*	GBP	64 783			64 783	70 467	0.02	
MOBICO GROUP PLC ORD GBPO.05*	GBP	26 039			26 039	17 972	0.01	
MONEYSUPERMARKET.C ORD GBPO*	GBP	26 001			26 001	74 366	0.02	
MORGAN ADVANCED MATERIALS ORD GBPO.25*	GBP	6 787			6 787	16 863	0.01	
MORGAN SINDALL ORD GBPO.05*	GBP	2 174			2 174	45 134	0.01	
NCC GROUP ORD GBPO.01*	GBP	14 329			14 329	16 868	0.01	
NUMIS CORP ORD GBPO.05*	GBP	27 913		27 913				
ON THE BEACH GROUP ORD GBPO.01*	GBP	6 608		6 608				
OXFORD INSTRUMENTS ORD GBPO.05*	GBP		1 894		1 894	37 690	0.01	
PAGEGROUP PLC ORD GBPO.01*	GBP	17 434			17 434	72 312	0.02	
PANTHEON RESOURCES ORD GBPO.01*	GBP	46 657		46 657				
PARAGON GRP OF COS ORD GBP1*	GBP	24 565		6 464	18 101	88 671	0.03	
PETROFAC ORD USDO.02*	GBP	27 078			27 078	14 054	0.00	
PETS AT HOME GROUP ORD GBPO.01(WI)*	GBP	23 469			23 469	72 774	0.02	
PLAYTECH ORD NPV*	GBP	14 611			14 611	63 346	0.02	
POLAR CAPITAL HLDG ORD GBPO.025*	GBP	2 979			2 979	13 718	0.00	
PREMIER FOODS ORD GBPO.10*	GBP	18 939			18 939	24 512	0.01	
PRIMARY HLTH PROP ORD GBPO.125*	GBP	108 815		34 273	74 542	73 879	0.02	
PROVIDENT FINL ORD GBX20.727272*	GBP	9 323			9 323	11 901	0.00	
PZ CUSSONS ORD GBPO.01*	GBP	19 291			19 291	28 503	0.01	
QINETIQ GROUP ORD GBPO.01*	GBP	26 831			26 831	98 074	0.03	
RANK GROUP ORD GBPO.1388888*	GBP	14 964			14 964	11 105	0.00	
RATHBONE BROTHERS ORD GBPO.05*	GBP	1 686			1 686	27 891	0.01	
REACH PLC ORD GBPO.10*	GBP	11 397		11 397				
REDDE NORTHGATE PL ORD GBPO.50*	GBP	17 271	12 823		30 094	111 662	0.04	
RENISHAW ORD GBPO.20*	GBP	2 833		918	1 915	65 218	0.02	
RESTAURANT GROUP ORD GBPO.28125*	GBP	40 339		40 339				
RESTORE GBP GBPO.05*	GBP	15 251		15 251				
ROTORC ORD GBPO.005*	GBP	65 892		16 056	49 836	161 139	0.05	
RWS HOLDINGS PLC ORD GBPO.01*	GBP	12 530			12 530	28 725	0.01	
SABRE INSURANCE GP ORD GBPO.001*	GBP	40 362		40 362				
SAFESTORE HLDGS ORD GBPO.01*	GBP	12 332			12 332	93 081	0.03	
SAVILLS ORD GBPO.025*	GBP	6 006			6 006	52 230	0.02	
SENIOR GBPO.10*	GBP	23 016		23 016				
SERCO GROUP ORD GBPO.02*	GBP	55 526		17 787	37 739	59 596	0.02	
SHAFTESBURY ORD GBPO.25*	GBP	7 295		7 295				
SIG ORD GBPO.10*	GBP	193 517			193 517	58 127	0.02	
SMART METERING SYS ORD GBPO.01*	GBP	14 401			14 401	101 620	0.03	
SMITH(DS) ORD GBPO.10*	GBP	75 697	29 041	16 050	88 688	279 320	0.09	
SOFTCAT PLC ORD GBPO.0005 (WI)*	GBP	5 621			5 621	78 522	0.03	
SOLOMON GOLD ORD GBPO.01*	GBP	62 619			62 619	6 604	0.00	
SPECTRIS ORD GBPO.05*	GBP	6 320	1 358	2 285	5 393	184 620	0.06	
SPIRE HEALTHCARE G ORD GBPO.01 (WI)*	GBP	9 154			9 154	21 582	0.01	
SPIRENT COMMS ORD GBX3.333333*	GBP	51 438		16 678	34 760	37 330	0.01	
STHREE ORD GBPO.01*	GBP	15 559			15 559	60 308	0.02	
SYNTHOMER PLC ORD GBPO.10*	GBP	15 075		15 075				
TELECOM PLUS ORD GBPO.05*	GBP	2 010			2 010	34 271	0.01	
TORM PLC USDO.01*	DKK	6 318		3 817	2 501	69 364	0.02	
TRAVIS PERKINS ORD GBPO.11205105*	GBP	12 325			12 325	100 663	0.03	
TRITAX BIG BOX REI ORD GBPO.01*	GBP	78 929			78 929	119 237	0.04	
TULLOW OIL ORD GBPO.10*	GBP	49 723			49 723	18 219	0.01	
TYMAN PLC ORD GBPO.05*	GBP	3 796			3 796	10 186	0.00	
UNITE GROUP ORD GBPO.25*	GBP	18 085			18 085	173 450	0.06	
VESUVIUS PLC ORD GBPO.10*	GBP	7 511			7 511	33 426	0.01	
VICTORIA ORD GBPO.05*	GBP	3 088			3 088	10 980	0.00	
VICTREX ORD GBPO.01*	GBP	4 095			4 095	62 269	0.02	
VIRGIN MONEY UK PL ORD GBPO.10*	GBP	53 041			53 041	87 245	0.03	
VISTRY GROUP PLC GBPO.50*	GBP	13 824	6 304	1	20 127	157 140	0.05	
VOLEX GROUP ORD GBPO.25*	GBP	3 756			3 756	11 717	0.00	
VOLUTION GRP PLC ORD GBPO.01 (WI)*	GBP	4 036			4 036	16 161	0.01	
WATKIN JONES PLC ORD GBPO.01*	GBP	36 202		36 202				
WEIR GROUP ORD GBPO.125*	GBP	11 714	5 032	4 151	12 595	237 421	0.08	
WETHERSPOON (J.D) ORD GBPO.02*	GBP	3 058			3 058	21 342	0.01	
WH SMITH PLC GBPO.2209*	GBP	5 170	3 437	2 876	5 731	73 413	0.02	
WOOD GROUP (JOHN) ORD GBPO.0428571 (POST CONS)*	GBP	28 981			28 981	45 413	0.02	
WORKSPACE GROUP ORD GBP1*	GBP	6 584			6 584	35 059	0.01	
YOUNGOV ORD GBPO.002*	GBP	2 552			2 552	23 954	0.01	
TOTAL United Kingdom						11 347 160	3.77	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United States of America								
1-800-FLOWERS.COM CL 'A' COM STK USD0.01*	USD	1 492			1 492	10 197	0.00	
1ST BANCORP P R COM USD1*	USD	8 712	7 301	2 772	13 241	160 867	0.05	
1ST FINL BANCORP COM NPV*	USD	8 139		1 466	6 673	112 346	0.04	
1ST OF LONG ISLAND COM USD0.10*	USD	5 087		5 087				
2U INC COM USD0.001*	USD	2 876			2 876	5 549	0.00	
3 D SYSTEMS INC COM USD0.001*	USD	5 186	6 330	4 570	6 946	23 578	0.01	
A10 NETWORKS INC COM USD0.00001*	USD	8 964		6 226	2 738	27 085	0.01	
AAON INC COM PAR \$0.004*	USD	1 648	4 292	2 376	3 564	176 701	0.06	
AAR CORP COM*	USD	1 300			1 300	70 227	0.02	
ABERCROMBIE & FITCH CO CL A*	USD	6 690		4 628	2 062	114 130	0.04	
ABM INDS INC COM*	USD	4 363		1 227	3 136	112 273	0.04	
ACADIA HEALTHCARE COM USD0.01*	USD	6 133		1 327	4 806	321 511	0.11	
ACADIA PHARMACEUTICALS INC COM*	USD	4 896	5 453	3 984	6 365	130 736	0.04	
ACCO BRANDS CORP COM STK USD0.01*	USD	2 614			2 614	12 037	0.00	
ACI WORLDWIDE INC COM USD0.005*	USD	4 528			4 528	83 939	0.03	
ACLARIS THERAPEUTI COM USD0.00001*	USD	3 962			3 962	17 956	0.01	
ACUSHNET HOLDINGS COM USD0.001*	USD	3 650		1 093	2 557	118 584	0.04	
ADDUS HOMECARE COR COM USD0.001*	USD	571			571	40 999	0.01	
ADIANT PLC COM USD0.001*	USD	5 901			5 901	180 922	0.06	
ADT INC COM USD0.01*	USD	16 844	9 828	11 325	15 347	79 051	0.03	
ADTALEM GBL ED INC COM USD0.01*	USD	2 000			2 000	94 281	0.03	
ADVANCED DRAINAGE COM USD0.01*	USD	3 768	868	496	4 140	402 493	0.13	
ADVANCED ENERGY INDS COM*	USD	1 404	554		1 958	155 487	0.05	
ADVANSIX INC COM USD0.01*	USD	1 100			1 100	27 579	0.01	
AECOM TECHNOLOGY C COM STK USD0.01*	USD	8 717		8 717				
AERIE PHARMACEUTIC COM USD0.001*	USD	1 617		1 617				
AEROJET ROCKETDYNE COM USD0.10*	USD	5 927	1 718	7 645				
AEROVIRONMENT INC COM STK USD0.0001*	USD	1 000			1 000	104 346	0.03	
AGENUS INC COM USD0.01*	USD	7 003			7 003	5 098	0.00	
AGILYSYS INC COM*	USD	600			600	46 844	0.02	
AGIOS PHARMACEUTIC COM USD0.001*	USD	2 533			2 533	48 431	0.02	
AGREE REALTY CORP*	USD	5 093	1 754	807	6 040	307 486	0.10	
AIR LEASE CORP COM USD0.01*	USD	7 471	2 675	3 290	6 856	216 067	0.07	
AIR TRANSPORT SERVICES GROUP INC*	USD	3 590		3 590				
ALAMO GROUP INC COM*	USD	587			587	85 632	0.03	
ALARM COM HLDGS IN COM USD0.01*	USD	1 811	1 799		3 610	167 976	0.06	
ALASKA AIRGROUP COM USD1*	USD	2 866	2 361	2 688	2 539	73 085	0.02	
ALBANY INTL CORP CL A*	USD	1 226			1 226	91 054	0.03	
ALCOA CORP COM USD0.01*	USD		9 470		9 470	220 970	0.07	
ALEXANDER & BALDWIN COM USD0.01*	USD	7 282		1 975	5 307	76 308	0.03	
ALEXANDERS INC*	USD	103			103	17 621	0.01	
ALKERMES PLC COM USD0.01*	USD	11 122		2 608	8 514	187 428	0.06	
ALLEGHENY TECHNOLOGIES INC COM*	USD	9 812		3 698	6 114	210 154	0.07	
ALLEGIANTRAVEL CO*	USD	979		979				
ALLETE INC COM NEW*	USD	1 984	871		2 855	139 107	0.05	
ALLIED MOTION TECH COM NPV*	USD		1 100		1 100	27 629	0.01	
ALLISON TRANSMISSI COM USD0.01*	USD	4 674	1 200	1 046	4 828	221 531	0.07	
ALLSCRIPTS HEALTHCARE SOLUTION COM*	USD	11 331		6 528	4 803	57 653	0.02	
ALPHA & OMEGA SEMI COM USD0.002*	USD	1 983			1 983	42 806	0.01	
ALPHA METALLURGICA COM USD0.01*	USD	1 100		211	889	177 955	0.06	
ALTERYX INC COM USD0.0001 CL A*	USD	4 246	1 707	2 134	3 819	111 250	0.04	
ALTICE USA INC COM USD0.01 CL A*	USD	12 873			12 873	33 857	0.01	
ALTRA INDUSTRIAL MOTION CORP USD0.001*	USD	2 609	994	3 603				
AMBAC FINL GROUP COM USD0.01*	USD	3 872		2 114	1 758	19 406	0.01	
AMBARELLA INC COM USD0.00045*	USD	2 604	1 767	1 398	2 973	121 724	0.04	
AMC NETWORKS INC COM USD0.01 CL 'A'*	USD	1 517			1 517	16 290	0.01	
AMEDISYS INC COM*	USD	1 348	1 145		2 493	207 568	0.07	
AMER EAGLE OUTFIT COM USD0.01*	USD	6 806	3 674	2 408	8 072	128 333	0.04	
AMER WOODMARKCOM NPV*	USD	556			556	34 018	0.01	
AMERESCO INC COM USD0.0001 CL 'A'*	USD	1 096			1 096	26 082	0.01	
AMERICAN AIRLINES COM USD1*	USD	6 991			6 991	70 938	0.02	
AMERICAN ASSETS TR COM USD0.01*	USD	1 800			1 800	29 076	0.01	
AMERICAN AXLE & MFG HLDGS INC COM*	USD	4 908			4 908	30 149	0.01	
AMERICAN EQTY INVT LIFE HLD CO COM*	USD	6 248		2 029	4 219	203 340	0.07	
AMERICAN PUBLIC ED COM STK USD0.01*	USD	800		800				
AMERICAN SOFTWARE INC CL A*	USD	1 000			1 000	9 983	0.00	
AMERICAN STS WTR CO COM*	USD	2 826		359	2 467	175 230	0.06	
AMERICAN VANGUARD CORP COM*	USD	800			800	6 814	0.00	
AMERICAS CAR MART INC COM*	USD	100			100	6 096	0.00	
AMERICOLD REAL TR COM USD0.01*	USD	17 834	3 214	4 841	16 207	386 724	0.13	
AMERIS BANCORP COM*	USD	4 700			4 700	159 541	0.05	
AMERISAFE INC COM*	USD	551			551	25 558	0.01	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
AMICUS THERAPEUTIC COM STK USD0.01*	USD	16 698		4 721	11 977		119 569	0.04	
AMKOR TECHNOLOGY INC COM*	USD	3 806	2 155		5 961		113 162	0.04	
AMN HEALTHCARE SVS COM USD0.01*	USD	2 207			2 207		152 363	0.05	
AMPHASTAR PHARMACE COM USD0.0001*	USD	3 974	2 327	3 847	2 454		101 100	0.03	
AMYRIS INC COM USD0.0001(POST SPLIT)*	USD	5 300		5 300					
ANAPTYSBIO INC COM USD0.001*	USD	875			875		12 988	0.00	
ANAVEX LIFE SCIENC USD0.001 (POST REV SPLIT)*	USD	2 800			2 800		14 219	0.00	
ANDERSONS INC COM*	USD	1 161			1 161		52 966	0.02	
ANGI INC COM USD0.001*	USD	19 880			19 880		29 128	0.01	
ANGIODYNAMICS INC COM*	USD	855			855		4 824	0.00	
ANI PHARMACEUTICAL COM USD0.0001*	USD	400			400		22 475	0.01	
ANIKA THERAPEUTICS COM USD0.01*	USD	436			436		7 737	0.00	
ANYWHERE REAL ESTATE INC*	USD	11 488		6 380	5 108		21 709	0.01	
APELLIS PHARMACEUT COM USD0.0001*	USD	5 288			5 288		234 169	0.08	
APOGEE ENTERPRISES INC COM*	USD	600			600		23 436	0.01	
APOLLO COMMERCIAL COM USD0.01*	USD	7 605			7 605		68 932	0.02	
APPFOLIO INC COM USD0.0001 CL A CMN ST*	USD	600	384		984		167 967	0.06	
APPIAN CORP COM USD0.0001 CL A*	USD	1 400			1 400		50 275	0.02	
APPLE HOSPITA.REIT COM NPV*	USD	9 168	8 352	6 494	11 026		157 336	0.05	
APPLIED INDL TECHNOLOGIES INC COM*	USD	2 699		581	2 118		295 888	0.10	
APTARGROUP INC COM*	USD	3 879		690	3 189		354 846	0.12	
ARCBEST CORP COM USD0.01*	USD	2 087		534	1 553		153 881	0.05	
ARCHROCK INC COM USD0.01*	USD	17 532	11 051	21 820	6 763		77 980	0.03	
ARCUS BIOSCIENCES COM USD0.0001*	USD	1 973			1 973		28 208	0.01	
ARDELYX INC COM USD0.0001*	USD		24 519		24 519		88 138	0.03	
ARES COML REAL EST COM USD0.01*	USD	4 284	5 545	9 585	244		2 036	0.00	
ARGAN INC COM STK USD0.15*	USD	544			544		22 644	0.01	
ARGO GP INTL HLDGS COM USD1.00*	USD	1 160			1 160		31 501	0.01	
ARMADA HOFFLER PPT COM USD0.01*	USD	8 461		2 763	5 698		51 647	0.02	
ARMOUR RESIDENTIAL COM USD0.0001 (POST REV/S)*	USD	4 662	37 111	41 773					
ARMSTRONG WORLD IN COM STK USD0.01*	USD	3 001		895	2 106		145 448	0.05	
ARROW FINL CORP COM*	USD	3 062	92	1	3 153		61 147	0.02	
ARROWHEAD PHARMACE COM USD0.001*	USD	4 058	3 615		7 673		171 707	0.06	
ARTISAN PARTNERS A COM USD0.01 CL A*	USD	3 251			3 251		97 633	0.03	
ARTIVION INC*	USD	2 252			2 252		26 110	0.01	
ASBURY AUTOMOTIVE GROUP INC COM*	USD	1 040			1 040		181 123	0.06	
ASGN INCORPORATED COM USD0.01*	USD	3 463		628	2 835		215 326	0.07	
ASHLAND GLOBAL HLD COM USD0.01*	USD	3 846		1 356	2 490		173 645	0.06	
ASPEN AEROGELS INC COM USD0.00001*	USD	7 015		4 538	2 477		17 402	0.01	
ASSOCD BANC-CORP COM USD0.01*	USD	10 676	12 249	11 513	11 412		168 349	0.06	
ASSURED GUARANTY COM USD0.01*	USD	5 077		2 020	3 057		173 598	0.06	
ASTEC INDS INC COM*	USD	632			632		23 029	0.01	
ATARA BIOTHERAPEUT COM USD0.0001*	USD	2 842		2 842					
ATKORE INTL GROUP COM USD0.01*	USD	2 061			2 061		233 101	0.08	
ATLAS AIR WORLDWID COM STK USD0.01*	USD	198		198					
ATN INTL INC COM*	USD	295			295		8 309	0.00	
ATRICURE INC COM USD0.001*	USD	1 900			1 900		59 896	0.02	
ATRION CORP COM USD0.1*	USD	72			72		22 408	0.01	
AUTONATION INC COM*	USD	2 163		474	1 689		199 943	0.07	
AVAYA HOLDINGS COR COM USD0.01*	USD	3 461		3 461					
AVID TECHNOLOGY INC COM*	USD	4 299		1 344	2 955		72 662	0.02	
AVIS BUDGET GROUP COM*	USD	1 799		553	1 246		184 603	0.06	
AVISTA CORP COM*	USD	5 091	2 591	4 545	3 137		90 469	0.03	
AVNET INC COM*	USD	4 044	4 485	2 302	6 227		262 547	0.09	
AXCELIS TECHS INC COM USD0.001(POST REV SPLIT)*	USD	1 300	378		1 678		194 701	0.06	
AXON ENTERPRISE I COM USD0.00001*	USD	4 416		4 416					
AXSOME THERAPEUTIC COM USD0.0001*	USD	1 200	1 386		2 586		146 569	0.05	
AZENTA INC COM USD0.01*	USD	4 385		813	3 572		147 744	0.05	
AZZ INC COM*	USD	800			800		34 414	0.01	
B & G FOODS INC COM STK CLASS 'A' USD0.01*	USD	2 344			2 344		17 215	0.01	
B. RILEY FINANCIAL COM USD0.0001*	USD	582	2 158	1 155	1 585		52 230	0.02	
BADGER METER INC COM*	USD	1 372			1 372		172 992	0.06	
BALCHEM CORP COM USD0.0666*	USD	1 949			1 949		206 173	0.07	
BANC OF CALIFORNIA COM USD0.01*	USD	1 900			1 900		19 383	0.01	
BANCHFIRST CORP COM*	USD	600			600		44 288	0.01	
BANCORP INC DEL COM*	USD	2 955			2 955		95 870	0.03	
BANDWIDTH INC COM USD0.001 CL A*	USD	800			800		7 725	0.00	
BANK HAWAII CORP COM*	USD	2 441			2 441		109 717	0.04	
BANK OF MARIN BANC COM STK NPV*	USD	887			887		13 561	0.00	
BANKUNITED INC COM USD0.01*	USD	5 696	2 412	3 129	4 979		98 824	0.03	
BANNER CORP COM USD0.01*	USD	1 627			1 627		62 498	0.02	
BARNES GROUP INC COM*	USD	1 763			1 763		33 356	0.01	
BEACON ROOFING SUP COM USD0.01*	USD	2 300			2 300		148 967	0.05	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BEAZER HOMES USA COM USD0.01 (POST REV SPLIT)*	USD		3 799		3 799	83 632	0.03	
BEL FUSE INC CL B*	USD		1 496		1 496	73 763	0.02	
BELDEN INC COM*	USD	1 837			1 837	118 528	0.04	
BENCHMARK ELECTRS INC COM*	USD	4 769		2 325	2 444	53 847	0.02	
BENEFITFOCUS INC COM USD0.001*	USD	900		900				
BERKSHIRE HILLS BANCORP INC COM*	USD	5 302		3 580	1 722	30 731	0.01	
BERRY GLOBAL GROUP COM USD0.01*	USD	8 358	1 721	4 506	5 573	278 944	0.09	
BGC PARTNERS INC COM CLASS'A' USD0.01*	USD	9 500		9 500				
BIG LOTS INC COM USD0.01*	USD	1 829		1 829				
BIOCRIST PHARMACEUTICALS COM*	USD	11 193			11 193	55 922	0.02	
BJS RESTAURANTS IN COM NPV*	USD	900			900	21 066	0.01	
BLACK HILLS CORP COM*	USD	2 400	819		3 219	141 639	0.05	
BLACKBAUD INC COM USD0.001*	USD	2 068			2 068	123 082	0.04	
BLACKLINE INC COM USD0.01*	USD	3 714			3 714	165 954	0.06	
BLACKSTONE MORTGAG COM CLS'A'USD0.01*	USD	8 602	9 983	8 399	10 186	184 932	0.06	
BLOCK(H&R)INC COM NPV*	USD	9 627		2 263	7 364	275 101	0.09	
BLOOMIN BRANDS INC COM USD0.01*	USD	3 300	4 207	2 611	4 896	103 994	0.03	
BLUCORA INC COM USD0.0001*	USD	6 145		3 188	2 957	69 455	0.02	
BLUE BIRD CORP COM USD0.0001*	USD		953		953	15 793	0.01	
BLUEPRINT MEDICINE COM USD0.001*	USD	4 190		716	3 474	186 087	0.06	
BOISE CASCADE COMP COM USD0.01*	USD	2 929		512	2 417	206 212	0.07	
BOK FINL CORP COM NEW*	USD	2 438			2 438	145 369	0.05	
BOOT BARN HOLDINGS COM USD0.0001*	USD	2 789	1 230	1 751	2 268	143 448	0.05	
BOSTON BEER INC CL A*	USD	685		96	589	179 004	0.06	
BOX INC COM USD0.0001 CL 'A'*	USD	6 852			6 852	155 019	0.05	
BOYD GAMING CORP COM USD0.01*	USD	6 219		2 445	3 774	189 758	0.06	
BRADY CORP CL A*	USD	3 161		692	2 469	115 626	0.04	
BRANDYWINE REALTY TRUST - SBI*	USD	5 972			5 972	20 326	0.01	
BREAD FINANCIAL HOLDINGS INC USD0.01*	USD	1 857			1 857	45 680	0.02	
BRIGHT HORIZONS FA COM USD0.001*	USD	2 548	812		3 360	226 458	0.08	
BRINKER INTL INC COM USD0.10*	USD	2 038			2 038	62 911	0.02	
BRINKS CO COM*	USD	3 734		590	3 144	191 300	0.06	
BRIXMOR PROPERTY G COM USD0.01*	USD	20 374	4 901	7 051	18 224	344 797	0.11	
BROOKDALE SENIOR L COM STK USD0.01*	USD	6 900			6 900	24 552	0.01	
BROOKLINE BANCORP INC DEL COM*	USD	2 500	4 093	2 951	3 642	26 979	0.01	
BRUKER CORPORATION COM USD0.01*	USD	7 372	1 608	2 412	6 568	340 701	0.11	
BRUNSWICK CORP COM*	USD	4 946		1 199	3 747	236 890	0.08	
BUCKLE INC COM*	USD	3 959		2 442	1 517	46 621	0.02	
BUILDERS 1ST SRCE COM USD0.01*	USD	9 046		9 046				
BWX TECHNOLOGIES I COM USD0.01*	USD	6 466		2 147	4 319	291 958	0.10	
BYLINE BANCORP INC COM USD0.01*	USD	4 197			4 197	72 456	0.02	
CABLE ONE INC COM USD1 'WI'*	USD		232		232	116 095	0.04	
CABOT CORP COM*	USD	2 439			2 439	147 560	0.05	
CACI INTL INC CLASS'A'COM USD0.10*	USD	1 626		277	1 349	398 694	0.13	
CACTUS INC COM USD0.01 CL A*	USD	3 862			3 862	164 976	0.05	
CAL MAINE FOODS IN COM STK USD0.01*	USD	2 467		632	1 835	75 665	0.03	
CALAVO GROWERS INC COM*	USD	643			643	14 828	0.00	
CALERES INC COM USD0.01*	USD	4 901		2 232	2 669	62 132	0.02	
CALIFORNIA WTR SVC GROUP COM*	USD	2 135	2 160		4 295	190 274	0.06	
CALIX NETWORKS INC COM USD0.01*	USD	3 848		709	3 139	94 612	0.03	
CAMDEN NATL CORP COM*	USD	578			578	15 338	0.01	
CAMPING WORLD HLDG COM USD0.01*	USD	1 700			1 700	25 914	0.01	
CANNAE HLDGS INC COM USD0.0001*	USD	6 511		1 756	4 755	70 751	0.02	
CAPTOL FED FIN IN COM USD0.01*	USD	6 146			6 146	29 084	0.01	
CARA THERAPEUTICS COM USD0.001*	USD	2 000		2 000				
CARDIOVASCULAR SYS COM USD0.001*	USD	7 083		7 083				
CARDLYTICS INC COM USD0.0001*	USD	6 392		6 392				
CAREDX INC COM USD0.001*	USD	2 287			2 287	11 260	0.00	
CARETRUST REIT INC COM USD0.01 WHEN ISSUED*	USD	3 774			3 774	73 911	0.02	
CARGURUS INC COM USD0.001 CL A*	USD	3 300			3 300	51 745	0.02	
CARPENTER TECH CP COM USD5*	USD	1 800	1 653		3 453	197 091	0.07	
CARRIAGE SERVICES COM USD0.01*	USD	700			700	13 760	0.00	
CARS COM INC COM USD0.01*	USD	9 107		8 057	1 050	14 553	0.00	
CARTERS INC COM USD0.01*	USD	1 901			1 901	116 187	0.04	
CARVANA CO COM USD0.001 CL A*	USD	3 885	2 173		6 058	148 853	0.05	
CASA SYSTEMS INC COM USD0.001*	USD	500		500				
CASELLA WASTE SYS INC CL A*	USD	2 100	772		2 872	197 201	0.07	
CASEYS GEN STORES INC COM*	USD	2 100			2 100	519 649	0.17	
CASS INFORMATION SYS INC COM*	USD		733		733	25 222	0.01	
CATALYST PHARMACEU COM STK USD0.001*	USD	5 600			5 600	63 245	0.02	
CATHAY GENERAL BANCORP COM*	USD	2 982			2 982	92 024	0.03	
CAVCO INDS INC DEL COM*	USD	300			300	68 120	0.02	
CBIZ INC COM*	USD	3 282		651	2 631	124 410	0.04	

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CENTRAL GARDEN & P COM STK NV 'A' SHS USD0.01*	USD	1 600			1 600	57 792	0.02	
CENTRAL GARDEN & PET CO COM*	USD	212			212	8 418	0.00	
CENTRAL PAC FINL COM NEW*	USD	1 400			1 400	20 105	0.01	
CENTURY ALUM CO COM*	USD	3 100			3 100	18 648	0.01	
CENTURY COMMUNITIE COM USD0.01*	USD	1 679			1 679	93 970	0.03	
CERUS CORP COM*	USD	25 431			25 431	32 401	0.01	
CEVA INC COM USD0.001*	USD	777			777	12 141	0.00	
CHANNELADVISOR COR COM USD0.001*	USD	1 086		1 086				
CHART INDS INC COM PAR \$0.01*	USD	1 894	814	486	2 222	235 032	0.08	
CHASE CORP(MASS) COM USD0.10*	USD	461			461	53 306	0.02	
CHATHAM LODGING TR COM USD0.01*	USD	2 800			2 800	23 570	0.01	
CHEESECAKE FACTORY INC COM*	USD	1 805			1 805	51 037	0.02	
CHEFS WAREHOUSE IN COM USD0.01*	USD	1 303			1 303	22 566	0.01	
CHEGG INC COM USD0.001*	USD	6 509			6 509	44 604	0.01	
CHEMED CORP NEW COM*	USD	693	128		821	420 385	0.14	
CHESAPEAKE UTILS CORP COM*	USD	481	515		996	80 317	0.03	
CHICO'S FAS INC COM USD0.01*	USD	9 446		5 863	3 583	24 390	0.01	
CHILDRENS PLACE IN COM USD0.10*	USD	600			600	14 945	0.00	
CHIMERA INVESTMENT COM USD0.01*	USD	10 690			10 690	46 696	0.02	
CHIMERIX INC COM USD0.001*	USD	5 100		5 100				
CHOICE HOTELS INTL INC COM*	USD	1 317			1 317	132 438	0.04	
CHURCHILL DOWNS INC COM*	USD	2 140	3 810	2 140	3 810	380 847	0.13	
CHUYS HLDGS INC COM USD0.01*	USD		2 497		2 497	76 489	0.03	
CIENA CORP COM STK USD0.01*	USD	10 030	3 077	5 289	7 818	300 243	0.10	
CINEMARK HLDGS INC COM STK USD0.001*	USD	5 000	4 313	3 389	5 924	88 900	0.03	
CIRCOR INTL INC COM*	USD	943		943				
CIRRUS LOGIC INC COM*	USD	3 306		380	2 926	178 222	0.06	
CITY HLDG CO COM*	USD	761			761	62 870	0.02	
CLEAN ENERGY FUELS COM STK USD0.0001*	USD	6 400			6 400	20 327	0.01	
CLEAN HARBORS INC COM*	USD	2 105	958		3 063	428 353	0.14	
CLEARWATER PAPER COM USD0.0001*	USD	657			657	20 215	0.01	
CNO FINANCIAL GROUP INC USD0.01*	USD	7 811		3 662	4 149	87 523	0.03	
CNX RESOURCES CORP COM USD0.01 WI*	USD	15 869		6 896	8 973	177 363	0.06	
COCA-COLA CONSOLID COM USD1*	USD	388			388	224 716	0.07	
CODEXIS INC COM USD0.0001*	USD	12 884		12 884				
COEUR MINING INC STK USD1*	USD	11 526			11 526	26 328	0.01	
COGENT COMMUNICATI COM USD0.001*	USD	1 988			1 988	117 560	0.04	
COHEN & STEERS INC COM*	USD	2 209			2 209	105 018	0.03	
COHERUS BIOSCIENCE COM USD0.0001*	USD	2 304			2 304	7 024	0.00	
COHU INC COM*	USD	5 566		1 957	3 609	98 991	0.03	
COLLEGIUM PHARMACE COM USD0.001*	USD	6 265		3 457	2 808	55 606	0.02	
COLUMBIA BKG SYS INC COM*	USD	6 326	15 618	8 580	13 364	239 225	0.08	
COLUMBIA SPORTSWEAR CO COM*	USD	2 192			2 192	147 218	0.05	
COLUMBUS MCKINNON CORP N Y COM*	USD	1 236			1 236	34 386	0.01	
COMFORT SYS USA INC COM*	USD	1 739			1 739	287 792	0.10	
COMMERCE BANCSHARES INC COM*	USD	7 326	366	1 591	6 101	243 520	0.08	
COMMERCIAL METALS CO COM*	USD	7 227		1 014	6 213	239 114	0.08	
COMMSCOPE HLDG CO COM USD0.01*	USD	13 215			13 215	17 799	0.01	
COMMUNITY BK SYS INC COM*	USD	3 882			3 882	141 136	0.05	
COMMUNITY HEALTH SYS INC NEWCO COM*	USD	6 451			6 451	12 563	0.00	
COMMUNITY HEALTHCA USD0.01*	USD	834			834	21 760	0.01	
COMMUNITY TR BANCORP INC COM*	USD	460			460	15 723	0.01	
COMMVAULT SYSTEMS COM STK USD0.01*	USD	1 955			1 955	116 267	0.04	
COMPASS DIVERSIFIED TR SH BEN INT*	USD	4 258			4 258	66 572	0.02	
COMPASS MINERALS INTL INC COM*	USD	1 326			1 326	29 734	0.01	
COMPUTER PROGRAMS & SYS INC COM*	USD	2 901			2 901	37 198	0.01	
COMSTOCK RES INC COM USD0.50(POST REV SPLIT)*	USD	7 877		2 957	4 920	56 416	0.02	
COMTECH TELECOMMUNICATIONS CP COM NEW*	USD	681		681				
CONDUENT INC COM USD0.01 WI*	USD	7 800			7 800	22 644	0.01	
CONMED CORP COM*	USD	1 291			1 291	114 503	0.04	
CONNECTONE BANCORP COM NPV*	USD	3 479			3 479	51 575	0.02	
CONSOL ENERGY INC. COM USD0.01 WI*	USD	2 162			2 162	180 796	0.06	
CONSOLIDATED COMM HLDGS INC COM*	USD	15 016			15 016	56 984	0.02	
CONTAINER STORE GR COM USD0.01*	USD	1 300		1 300				
CORCEPT THERAPEUTI COM STK USD0.00001*	USD	4 700			4 700	120 105	0.04	
CORVEL CORP COM*	USD	229	330		559	98 661	0.03	
COTY INC COM USD0.01 CL 'A'*	USD	20 581	10 309	3 849	27 041	230 583	0.08	
COUPA SOFTWARE INC COM USD0.0001*	USD		3 650	3 650				
COWEN INC COM USD0.01 CL A*	USD	1 125		1 125				
CRA INTL INC COM*	USD	100			100	8 838	0.00	
CRACKER BARREL OLD COM USD0.01*	USD	911			911	55 016	0.02	
CREDIT ACCEP CORP MICH COM*	USD	540			540	197 765	0.07	
CROCS INC COM*	USD	2 744	616		3 360	273 120	0.09	

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CROSS CTRY HEALTHCARE INC COM*	USD	1 817			1 817	38 296	0.01	
CSG SYS INTL INC COM*	USD	1 476			1 476	62 944	0.02	
CSW INDUSTRIALS IN COM USD0.01*	USD	547			547	88 240	0.03	
CTI BIOPHARMA CORP COM NPV*	USD		6 600	6 600				
CTS CORP COM*	USD	1 500			1 500	51 067	0.02	
CUBESMART COM USD0.01*	USD	13 205	2 439	2 540	13 104	406 533	0.13	
CULLEN FROST BANKERS INC COM*	USD	2 957	1 090		4 047	335 114	0.11	
CURTISS-WRIGHT CP COM USD1*	USD	2 526			2 526	457 022	0.15	
CUSTOMERS BANCORP COM USD1*	USD	3 749			3 749	137 188	0.05	
CUTERA INC COM*	USD	999			999	2 827	0.00	
CVB FINL CORP COM*	USD	8 285		1 823	6 462	91 857	0.03	
CVR ENERGY INC COM STK USD0.01*	USD	3 710		1 607	2 103	62 678	0.02	
CYMBAY THERAPEUTI COM USD0.0001*	USD		4 769		4 769	71 090	0.02	
CYTOKINETICS INC COM USD0.001(POST REV SPLIT)*	USD	3 466	969		4 435	140 697	0.05	
DANA INCORPORATED COM STK USD0.01*	USD	6 183			6 183	64 596	0.02	
DARLING INGR INC COM USD0.01*	USD	10 276		10 276				
DAVE & BUSTER'S EN COM USD0.01*	USD	3 892		1 254	2 638	83 881	0.03	
DECIPHERA PHARMACE COM USD0.01*	USD	6 732		2 728	4 004	43 690	0.01	
DECKERS OUTDOOR CORP COM*	USD	1 528		1 528				
DELEK US HOLDINGS COM USD0.01*	USD	2 568			2 568	61 580	0.02	
DELUXE CORP COM*	USD	1 390			1 390	21 568	0.01	
DENALI THERAPEUTIC COM USD0.01*	USD	3 277	2 005		5 282	90 514	0.03	
DENNYS CORP COM*	USD	2 900			2 900	22 749	0.01	
DIAMOND HILL INVES CLASS'A' COM NPV*	USD	233			233	33 312	0.01	
DIAMONDROCK HOSPIT COM USD0.01*	USD	19 405	12 729	18 534	13 600	95 672	0.03	
DICKS SPORTING GOO COM USD0.01*	USD	3 220		3 220				
DIGI INTL INC COM*	USD	1 400			1 400	32 081	0.01	
DIGITAL TURBINE IN COM USD0.0001*	USD	7 214		2 760	4 454	19 213	0.01	
DILLARDS INC CL A*	USD	148			148	41 814	0.01	
DINE BRANDS GLOBAL COM USD0.01*	USD	700			700	31 399	0.01	
DIODES INC COM*	USD	1 800			1 800	106 607	0.04	
DIVERSEY HLDGS LTD USD0.0001*	USD		11 601	11 601				
DIVERSIFIED EN CO ORD GBP0.01*	GBP	72 749			72 749	53 705	0.02	
DMC GLOBAL INC COM USD0.05*	USD	600			600	10 347	0.00	
DOLBY LABORATORIES INC COM*	USD	4 781	1 389	2 229	3 941	290 292	0.10	
DONALDSON INC COM*	USD	8 485	1 018	3 461	6 042	317 045	0.11	
DONNELLEY FINANCIA COM USD0.01*	USD	1 058			1 058	52 407	0.02	
DORIAN LPG LTD COM USD0.01*	USD	3 325		1 507	1 818	52 893	0.02	
DORMAN PRODUCTS IN COM USD0.01*	USD	1 131			1 131	64 000	0.02	
DOUGLAS DYNAMICS I COM USD0.01*	USD	2 511			2 511	55 483	0.02	
DOUGLAS EMMETT INC*	USD	11 637		3 257	8 380	85 490	0.03	
DRIL QUIP INC COM USD0.01*	USD	5 115		1 155	3 960	78 058	0.03	
DUCOMMUN INC DEL COM*	USD	300			300	13 061	0.00	
DXP ENTERPRISES IN COM USD0.01*	USD	900			900	26 701	0.01	
DYCOM INDUSTRIES COM USD0.333*	USD	1 295			1 295	100 386	0.03	
DYNAVAX TECHNOLOGI COM USD0.001(POST REV SPLIT)*	USD	5 903			5 903	76 336	0.03	
E L F BEAUTY INC COM USD0.01*	USD	1 600	1 541	529	2 612	220 186	0.07	
EAGLE BANCORP INC COM USD0.01*	USD	3 351			3 351	59 406	0.02	
EAGLE MATERIALS INC COM*	USD	1 673			1 673	234 330	0.08	
EAGLE PHARMACEUTIC COM USD0.001*	USD	1 598		1 598				
EARTHSTONE ENERGY COM USD0.001 CL A*	USD	5 060		2 517	2 543	48 993	0.02	
EASTERLY GOVERNMEN COM USD0.01*	USD	6 579		2 446	4 133	40 471	0.01	
EASTGROUP PPTY INC COM*	USD	2 719		201	2 518	374 088	0.12	
EBIX INC COM USD0.10*	USD	4 674		2 419	2 255	12 498	0.00	
ECHOSTAR CORP COM STK USD0.001 CL 'A'*	USD	1 834			1 834	23 133	0.01	
EDGEWELL PERSONAL COM USD0.01*	USD	3 503		975	2 528	80 291	0.03	
EDITAS MEDICINE IN COM USD0.0001*	USD	2 706			2 706	16 450	0.01	
EL POLLO LOCO HOLD COM USD0.01*	USD	4 379			4 379	33 276	0.01	
EMCOR GROUP INC COM*	USD	2 507			2 507	471 471	0.16	
EMERGENT BIOSOLUTIONS INC*	USD	2 001			2 001	3 806	0.00	
EMPIRE ST RLTY TR COM USD0.01 CL 'A'*	USD	4 440			4 440	32 689	0.01	
EMPLOYERS HOLDINGS COM STK USD0.01*	USD	3 316			3 316	114 674	0.04	
ENANTA PHARMACEUTI COM USD0.01*	USD	524			524	4 301	0.00	
ENCOMPASS HLTH CRP COM USD0.01*	USD	6 572			6 572	374 162	0.12	
ENCORE CAPITAL GP COM USD0.01*	USD	2 490		819	1 671	57 300	0.02	
ENCORE WIRE CORP COM*	USD	733			733	119 292	0.04	
ENERGIZER HLDGS IN COM USD0.01 WI*	USD	5 478	3 035	3 149	5 364	154 158	0.05	
ENERGY RECOVERY IN USD0.001*	USD	3 129			3 129	43 283	0.01	
ENERSYS COM USD0.01*	USD	1 626			1 626	126 636	0.04	
ENLINK MIDSTREAM L COM UNIT REPOSTG LTD LIABILI*	USD	15 343			15 343	171 604	0.06	
ENNIS INC COM*	USD	1 000			1 000	19 439	0.01	
ENOVA INTERNATIONA COM USD0.00001*	USD	4 233		1 387	2 846	103 289	0.03	
ENPRO INDS INC COM*	USD	600			600	60 642	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ENSIGN GROUP INC COM USD0.001*	USD	3 605			3 605	316 919	0.11	
ENSTAR GROUP LTD COM STK USD1.00*	USD	600			600	129 393	0.04	
ENTERPRISE FINL SVCS CORP COM*	USD	1 000			1 000	31 642	0.01	
ENVESTNET INC COM USD0.01*	USD	2 531			2 531	85 223	0.03	
ENVIRI CORPORATION COM USD1.25*	USD	3 123			3 123	16 314	0.01	
EPLUS INC COM USD0.01*	USD	668			668	37 995	0.01	
EQUITY BANCSHARES COM USD0.01 CLASS A*	USD		1 100		1 100	24 226	0.01	
EQUITY COMMONWEALTH USD0.01 (BNF INT)*	USD	4 583	5 321	4 452	5 452	93 973	0.03	
ESCO TECHNOLOGIES INC COM*	USD	1 211			1 211	107 143	0.04	
ESPERION THERAPEUT COM USD0.001*	USD		5 346	5 346				
ESSENT GRP LTD COM USD0.015*	USD	4 941			4 941	212 417	0.07	
ETHAN ALLEN INTERIORS INC COM*	USD	2 567			2 567	61 346	0.02	
EURONET WORLDWIDE INC COM*	USD	2 418			2 418	169 086	0.06	
EVERBRIDGE INC COM USD0.001*	USD	1 445			1 445	27 103	0.01	
EVERCORE INC COM USD0.01 CLASS 'A'*	USD	2 975		892	2 083	246 774	0.08	
EVERI HLDGS INC USD0.001*	USD	3 535			3 535	34 712	0.01	
EVERTEC INC USD0.01*	USD	5 061		1 948	3 113	90 032	0.03	
EVOLENT HEALTH INC COM USD0.01 CL 'A'*	USD	5 759	3 627	1 290	8 096	179 994	0.06	
EVOLUS INC COM USD0.00001*	USD	2 500			2 500	17 291	0.01	
EVOQUA WATER TECHN COM USD0.01*	USD	8 947	1 986	10 933				
EXELIXIS INC COM USD0.001*	USD	20 685	5 185	10 707	15 163	284 123	0.09	
EXLSERVICE HOLDINGS INC*	USD	1 251	10 053	1 884	9 420	223 832	0.07	
EXPONENT INC COM*	USD	2 421			2 421	161 475	0.05	
EXTREME NETWORKS INC COM*	USD	5 400	2 904		8 304	155 826	0.05	
EZCORP INC CL A NON VTG*	USD		3 962		3 962	29 566	0.01	
FABRINET COM USD0.01*	USD	1 600	695		2 295	323 728	0.11	
FARMERS NATL BANC COM NPV*	USD		2 600		2 600	26 714	0.01	
FARMLAND PARTNERS COM USD0.01*	USD		2 982		2 982	28 277	0.01	
FARO TECHNOLOGIES COM USD0.001*	USD	1 100			1 100	12 884	0.00	
FATE THERAPEUTICS COM USD0.001*	USD	2 842			2 842	4 681	0.00	
FB FINANCIAL CORP COM USD1.00*	USD	1 792			1 792	47 897	0.02	
FEDERAL AGRIC MTG CORP CL C*	USD		485		485	65 571	0.02	
FEDERAL SIGNAL CORP COM*	USD	2 996			2 996	158 247	0.05	
FEDERATED HERMES COM NPV CLASS B*	USD	5 868	3 059	2 484	6 443	185 871	0.06	
FIBROGEN INC COM USD0.01*	USD	3 678		3 678				
FIRST AMERICAN FIN COM USD0.00001*	USD	6 361		1 380	4 981	233 175	0.08	
FIRST BANCORP N C COM*	USD	800	2 116		2 916	77 011	0.03	
FIRST BUSEY CORP COM USD0.001*	USD	2 341			2 341	42 310	0.01	
FIRST COMMUNITY BA COM USD1*	USD	3 323			3 323	98 737	0.03	
FIRST COMWLTH FINL CORP PA COM*	USD	10 098	8 511	14 677	3 932	43 584	0.01	
FIRST FINL BANKSHARES COM*	USD	8 137		1 495	6 642	145 371	0.05	
FIRST FINL CORP IND COM*	USD	800			800	25 052	0.01	
FIRST FOUNDATION I COM USD0.001*	USD	5 912			5 912	24 426	0.01	
FIRST HAWAIIAN COM USD0.01*	USD	7 505		2 275	5 230	85 339	0.03	
FIRST HORIZON CORP COM USD0.625*	USD	33 969		33 969				
FIRST INDUSTRIAL REALTY TRUST INC*	USD	8 991	4 337	5 519	7 809	300 608	0.10	
FIRST INTERSTATE B COM NPV CL 'A'*	USD	3 924	3 303	3 733	3 494	73 356	0.02	
FIRST MERCHANTS CORP COM*	USD	3 562			3 562	88 528	0.03	
FIRST MID BANCSHAR COM USD4.00*	USD	600			600	14 918	0.00	
FIRST SOLAR INC COM STK USD0.001*	USD	5 316		5 316				
FIVE BELOW INC COM USD0.01*	USD	3 649	582	839	3 392	537 057	0.18	
FIVE PT HLDGS LLC COM CL A REP CL A LTD LIAB*	USD	12 057		12 057				
FIVE9 INC COM USD0.001*	USD	4 242		496	3 746	197 282	0.07	
FLAGSTAR BANCORP COM USD0.001 (POST REV SPLT)*	USD	2 000		2 000				
FLEX LTD COM USD0.01*	USD	26 389	3 989	5 227	25 151	588 697	0.20	
FLOOR AND DECOR HO COM USD0.001 CL A*	USD	6 275			6 275	470 550	0.16	
FLOWERS FOODS INC COM*	USD	8 079	10 327	4 986	13 420	267 828	0.09	
FLOWSERVE CORP COM*	USD	9 699		3 670	6 029	201 471	0.07	
FLUSHING FINL CORP COM*	USD	1 100			1 100	12 353	0.00	
FNB CORP PA COM*	USD	15 519	10 360	6 436	19 443	189 150	0.06	
FOOT LOCKER INC COM USD0.01*	USD	5 457		1 504	3 953	75 510	0.03	
FORESTAR GROUP INC COM USD1.00*	USD	345			345	7 457	0.00	
FORMFACTOR INC COM*	USD	3 418			3 418	105 385	0.03	
FORRESTER RESH INC COM*	USD	773			773	16 320	0.01	
FORWARD AIR CORP COM*	USD	2 163			2 163	126 787	0.04	
FOUR CORNERS PPTY COM USD0.0001*	USD	5 416		1 195	4 221	81 820	0.03	
FOX FACTORY HLDG COM USD0.001*	USD	1 840			1 840	136 421	0.05	
FRANKLIN ELEC INC COM*	USD	1 634			1 634	128 955	0.04	
FRANKLIN STREET PR COM USD0.0001*	USD	3 300		3 300				
FRESH DEL MONTE PR COM USD0.01*	USD	1 703			1 703	38 745	0.01	
FRESHPET INC COM USD0.001*	USD	1 981	895		2 876	150 233	0.05	
FTI CONSULTING INC COM USD0.01*	USD	1 591			1 591	307 329	0.10	

Security		31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
FULGENT GENETICS COM USD0.0001*	USD	997			997	21 721	0.01	
FULLER H B CO COM*	USD	2 392			2 392	143 998	0.05	
FULTON FINL CORP PA COM*	USD	9 687	8 329	3 879	14 137	167 121	0.06	
FUNKO INC COM USD0.0001 CL A*	USD	700			700	4 912	0.00	
FUTUREFUEL CORP COM USD0.0001*	USD	900			900	5 365	0.00	
G-III APPAREL GP COM USD0.01*	USD	1 774			1 774	41 249	0.01	
GAMESTOP CORP COM USD0.001 CLASS 'A'*	USD	12 932	1 489	1 555	12 866	161 229	0.05	
GAP INC DEL COM*	USD	8 781	8 056	6 190	10 647	124 023	0.04	
GATES INDL CORP PL COM USD0.01*	USD	6 288	5 745	3 733	8 300	82 483	0.03	
GATX CORP COM USD0.625*	USD	1 479			1 479	140 761	0.05	
GENCO SHIPPING & T COM USD0.01*	USD	4 275	4 855	7 022	2 108	25 265	0.01	
GENTEX CORP COM*	USD	14 069	3 186	4 025	13 230	345 306	0.11	
GENTHERM INC COM NPV*	USD	1 200			1 200	43 923	0.01	
GENWORTH FINANCIAL COM CL'A USD0.001*	USD	16 693	17 301		33 994	185 308	0.06	
GEO GROUP INC COM USD0.01 NEW*	USD	5 828	4 965		10 793	85 846	0.03	
GERON CORP COM*	USD	10 935			10 935	18 908	0.01	
GETTY REALTY CORP*	USD	1 800			1 800	43 606	0.01	
GIBRALTAR INDS INC COM*	USD	1 100			1 100	60 924	0.02	
GLACIER BANCORP COM USD0.01*	USD	6 944		1 082	5 862	161 055	0.05	
GLADSTONE COMMERCIAL COM USD0.001*	USD	1 300			1 300	14 138	0.00	
GLADSTONE LAND COR COM USD0.001*	USD	3 400			3 400	42 266	0.01	
GLAUKOS CORPORATIO COM USD0.001*	USD	1 939			1 939	120 345	0.04	
GLOBAL INDUSTRIAL COM USD0.01*	USD	2 821			2 821	82 024	0.03	
GLOBAL MED REIT IN COM USD0.001*	USD	1 200	6 020		7 220	56 901	0.02	
GLOBAL NET LEASE COM USD0.01(POST REV SPLIT)*	USD	7 435	17 090	8 081	16 444	118 821	0.04	
GLOBALSTAR INC COM STK USD0.0001*	USD	81 041			81 041	103 989	0.03	
GLOBUS MED INC COM USD0.001-A*	USD	6 663	3 905	3 231	7 337	305 207	0.10	
GMS INC COM USD0.01*	USD	1 600			1 600	85 152	0.03	
GOGO INC COM USD0.0001*	USD	7 611		3 619	3 992	38 146	0.01	
GOLDEN ENTMT INC COM USD0.01*	USD	765			765	21 832	0.01	
GOODYEAR TIRE&RUBR COM NPV*	USD	12 208	8 552		20 760	224 822	0.07	
GOPRO INC COM USD0.0001 CL A*	USD	18 923		6 862	12 061	27 550	0.01	
GORMAN RUPP CO COM*	USD	2 611			2 611	70 215	0.02	
GRACO INC COM*	USD	8 748		8 748				
GRAHAM HOLDINGS CO COM USD1*	USD	138			138	72 680	0.02	
GRAND CANYON EDUCA COM USD0.01*	USD	2 072			2 072	223 126	0.07	
GRANITE CONSTR INC COM*	USD	1 834			1 834	67 562	0.02	
GRANITE PT MTG TR COM USD0.01*	USD	3 148		3 148				
GRAPHIC PACK HLDG COM STK USD0.01*	USD	16 239	4 824	2 734	18 329	358 793	0.12	
GRAY TELEVISION INC COM*	USD	3 359			3 359	19 931	0.01	
GREAT LAKES DREDGE COM STK USD0.01*	USD	8 296			8 296	57 378	0.02	
GREEN BRICK PARTNE COM USD0.01*	USD	1 467			1 467	51 666	0.02	
GREEN DOT CORP COM CL A USD0.001*	USD	5 963		3 141	2 822	28 712	0.01	
GREEN PLAINS INC COM STK USD0.001*	USD	5 000		1 146	3 854	103 045	0.03	
GREENBRIER COS INC COM*	USD	1 472			1 472	46 337	0.02	
GREIF INC CL A*	USD	2 471			2 471	142 795	0.05	
GREIF INC COM STK CL'B' NPV*	USD	1 421			1 421	82 841	0.03	
GRIFFON CORP COM*	USD	1 534	2 284		3 818	138 774	0.05	
GROUP 1 AUTOMOTIVE INC COM*	USD	1 292		206	1 086	249 381	0.08	
GUESS INC COM STK USD0.01*	USD	6 114		5 586	528	10 331	0.00	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD		4 532		4 532	371 727	0.12	
H & E EQUIPMENT SERVICES INC COM*	USD	1 804			1 804	66 851	0.02	
HACKETT GROUP INC COM STK USD0.001*	USD	1 200			1 200	24 342	0.01	
HAEMONETICS CORP COM USD0.01*	USD	2 234	699		2 933	227 494	0.08	
HAIN CELESTIAL GROUP INC COM*	USD	3 532			3 532	35 518	0.01	
HALOZYME THERAPEUT COM USD0.001*	USD	9 702		3 113	6 589	203 095	0.07	
HAMILTON LANE INC COM USD0.001 CL A*	USD	1 100			1 100	84 209	0.03	
HANCOCK WHITNEY CO COM USD3.33*	USD	3 600			3 600	112 799	0.04	
HANESBRANDS INC COM*	USD	14 733			14 733	56 179	0.02	
HANMI FINANCIAL CO COM USD0.001 (POST REV-SPT)*	USD	4 631			4 631	61 868	0.02	
HANNON ARMSTRONG S COM USD0.01*	USD	3 265	1 913		5 178	80 768	0.03	
HANOVER INS GROUP COM USD0.01*	USD	1 403	564		1 967	209 814	0.07	
HARLEY DAVIDSON INC COM*	USD	6 894			6 894	168 454	0.06	
HARMONIC INC COM*	USD	6 100			6 100	59 899	0.02	
HAVERTY FURNITURE INC COM*	USD	1 000			1 000	23 707	0.01	
HAWAIIAN ELEC INDS COM NPV*	USD	5 787		1 654	4 133	48 821	0.02	
HAWKINS INC COM USD0.05*	USD	2 017			2 017	105 417	0.03	
HCI GROUP INC COM NPV*	USD	1 493			1 493	80 123	0.03	
HEALTHCARE SERVICE COM USD0.01*	USD	3 427			3 427	29 628	0.01	
HEALTHEQUITY INC COM USD0.0001*	USD	5 602		1 140	4 462	291 067	0.10	
HEALTHSTREAM INC COM NPV*	USD	600			600	13 869	0.00	
HEARTLAND EXPRESS INC COM*	USD		6 940		6 940	73 642	0.02	
HEARTLAND FINL USA INC COM*	USD	1 676			1 676	41 792	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HECLA MNG CO COM*	USD	35 849			35 849	132 781	0.04	
HEIDRICK & STRUGGLES INTL INC COM*	USD	562			562	12 449	0.00	
HELEN OF TROY CORP COM USD0.10*	USD	927	912		1 839	164 547	0.05	
HELIX ENERGY SOLUTIONS GRP INC COM*	USD	8 200			8 200	73 132	0.02	
HERBALIFE NUTRITIO COM USD0.001*	USD	3 801			3 801	49 292	0.02	
HERC HOLDINGS INC COM*	USD	1 658		294	1 364	132 559	0.04	
HERITAGE COMMERCE CORP COM*	USD	3 900			3 900	29 032	0.01	
HERITAGE FINANCIAL COM NPV*	USD	1 560			1 560	23 098	0.01	
HERITAGE-CRYSTAL C COM STK USD0.01*	USD		2 339	2 339				
HERON THERAPEUTICS COM USD0.01*	USD	4 281		4 281				
HESKA CORP COM RESTRICTED USD0.001*	USD	312		312				
HEXCEL CORP NEW COM*	USD	4 711		461	4 250	239 489	0.08	
HIBBETT INC COM USD0.01*	USD	2 031		788	1 243	52 114	0.02	
HIGHWOODS PPTYS INC*	USD	6 665		2 116	4 549	74 061	0.02	
HILLENBRAND INC COM STK NPV 'WI'*	USD	3 192			3 192	110 473	0.04	
HILLTOP HOLDINGS INC*	USD	4 958		1 167	3 791	95 289	0.03	
HILTON GRAND VAC.I COM USD0.01 WI*	USD	6 239		2 651	3 588	117 386	0.04	
HNI CORP COM*	USD	1 900			1 900	59 982	0.02	
HOME BANCSHARES INC COM*	USD	9 836	5 295	5 085	10 046	186 961	0.06	
HOMESTREET INC COM NPV*	USD	600		600				
HOPE BANCORP INC COM USD0.001*	USD	6 897		3 043	3 854	30 724	0.01	
HORACE MANN EDUCATORS CORP NEW COM*	USD	2 535			2 535	73 200	0.02	
HORIZON BANCORP COM USD0.01*	USD	3 951			3 951	34 122	0.01	
HOSTESS BRANDS INC COM USD0.0001 CL A*	USD	8 657		2 102	6 555	199 244	0.07	
HOULIHAN LOKEY INC COM USD0.001 A*	USD	2 231			2 231	204 088	0.07	
HUB GROUP INC CL A*	USD	1 200			1 200	75 079	0.02	
HUBBELL INC COM USD0.001*	USD	3 016		3 016				
HUDSON PACIFIC PROPERTIES INC*	USD	6 187			6 187	25 112	0.01	
HUNTSMAN CORP COM USD0.01*	USD	9 041	3 757	2 408	10 390	220 595	0.07	
HURON CONSULTING GROUP INC COM*	USD	700			700	63 296	0.02	
HYSTER-YALE MATLS COM USD0.01 CL 'A'*	USD	345			345	12 562	0.00	
ICF INTERNATIONAL COM STK USD0.001*	USD	1 711			1 711	197 331	0.07	
ICHOR HOLDINGS LTD COM USD0.0001*	USD	3 567			3 567	78 752	0.03	
ICU MEDICAL INC COM USD0.10*	USD	866			866	77 281	0.03	
IDACORP INC COM*	USD	3 238		1 012	2 226	191 861	0.06	
IDT CORP CLASS'B'USD0.01*	USD	3 896		3 717	179	4 569	0.00	
IMMUNOGEN INC COM USD0.01*	USD	7 302	6 911		14 213	192 207	0.06	
IMPINJ INC COM USD0.001*	USD	2 059		885	1 174	69 029	0.02	
IND BANK CORP MICH COM USD1*	USD	4 836			4 836	87 800	0.03	
INDEPENDENCE RLTY COM USD0.01*	USD	16 276		4 987	11 289	127 289	0.04	
INDEPENDENT BANK CORP MASS COM*	USD	2 749			2 749	122 084	0.04	
INDEPENDENT BANK G COM USD0.01*	USD	2 966			2 966	95 417	0.03	
INDUSTRIAL LOGISTI COM SHS OF BEN INT USD0.01*	USD	1 809		1 809				
INFINERA CORP COM STK USD0.001*	USD	22 945		10 713	12 232	32 616	0.01	
INGEVITY CORPORATI COM USD0.01*	USD	3 062		451	2 611	95 711	0.03	
INGLES MKTS INC CL A*	USD	383			383	27 961	0.01	
INNOSPEC INC COM USD0.01*	USD	1 978			1 978	176 408	0.06	
INNOVIVA INC COM USD0.01*	USD	1 492			1 492	16 850	0.01	
INOGEN INC COM USD0.001*	USD	742		742				
INOVIO PHARMACEUTI COM USD0.001 (POST R/SPLIT)*	USD	9 193		9 193				
INSEGO CORP COM USD0.001*	USD	2 600		2 600				
INSIGHT ENTERPRISES INC COM*	USD	1 192	571		1 763	229 913	0.08	
INSMED INC COM USD0.01*	USD	7 459			7 459	170 109	0.06	
INSPERITY INC COM USD0.01*	USD	2 205		269	1 936	186 475	0.06	
INSTALLED BUILDING COM USD0.01*	USD	1 998		286	1 712	173 982	0.06	
INSTEEL INDUSTRIES INC COM*	USD	500			500	12 700	0.00	
INTEGER HOLDINGS C COM NPV*	USD	1 425			1 425	105 263	0.03	
INTEGRA LIFESCIENCES HLDGS CP COM NEW*	USD	4 892		1 209	3 683	120 528	0.04	
INTELLIA THERAPEUT COM USD0.0001*	USD	3 870			3 870	88 223	0.03	
INTER PARFUMS INC COM*	USD	2 016		632	1 384	160 096	0.05	
INTERACTIVE BROKER COM STK CLASS 'A' USD0.01*	USD	6 206	816	1 356	5 666	412 868	0.14	
INTERCEPT PHARMACE COM USD0.001*	USD	1 216			1 216	20 948	0.01	
INTERDIGITAL INC COM STK USD0.01*	USD	1 077			1 077	73 754	0.02	
INTERFACE INC COM USD0.10*	USD	1 600			1 600	12 945	0.00	
INTERNATIONAL BANCSHARES CORP COM*	USD	2 600			2 600	103 707	0.03	
INTERNATIONAL SEAW COM NPV*	USD	4 569		1 980	2 589	113 306	0.04	
INTRA-CELLULAR THER USD0.0001*	USD	5 558		1 015	4 543	205 726	0.07	
INVITAE CORP COM USD0.0001*	USD	29 287		29 287				
IONIS PHARMACEUTIC COM USD0.001*	USD	7 869		1 480	6 389	257 399	0.09	
IOVANCE BIOTHERAPE COM USD0.000041666*	USD	6 966			6 966	24 217	0.01	
IPG PHOTONICS CORP COM USD0.0001*	USD	2 181			2 181	170 496	0.06	
IRADIMED CORP COM USD0.0001*	USD		300		300	11 123	0.00	
IRHYTHM TECHNOLOGI COM USD0.001*	USD	2 047		388	1 659	118 547	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
IRIDIUM COMMUNICAT COM USD0.001*	USD	4 948	1 122	520	5 550	187 131	0.06	
IROBOT CORP COM*	USD	1 295			1 295	38 808	0.01	
IRONWOOD PHARMACEU COM CL A USD0.001*	USD	10 093		3 165	6 928	56 554	0.02	
ITRON INC COM*	USD	1 936			1 936	100 919	0.03	
ITT INC COM*	USD	4 203			4 203	357 058	0.12	
J & J SNACK FOODS CORP COM*	USD	496			496	70 691	0.02	
J2 GLOBAL INC USD0.01*	USD	2 745			2 745	151 034	0.05	
JABIL INC COM USD0.001*	USD	7 811		7 811				
JACK IN THE BOX INC COM*	USD	800			800	45 998	0.02	
JAMES RIVER GROUP COM USD0.0002*	USD	1 000			1 000	12 513	0.00	
JANUS HENDERSON GR ORD USD1.50*	USD	6 857	2 319	2 939	6 237	130 945	0.04	
JBG SMITH PTYS COM USD0.01*	USD	8 297	13 609	11 925	9 981	116 901	0.04	
JELD WEN HLDG INC COM USD0.01*	USD	6 916		2 594	4 322	44 564	0.01	
JETBLUE AWYS CORP COM*	USD	6 765			6 765	23 148	0.01	
JOHN BEAN TECH COR COM STK USD0.01 'WI'*	USD	1 268			1 268	120 033	0.04	
KADANT INC COM USD0.01*	USD	400	321		721	144 352	0.05	
KAISER ALUMINUM CO COM USD0.01*	USD	565			565	29 205	0.01	
KAMAN CORP COM*	USD	800			800	13 549	0.00	
KARYOPHARM THERAPE COM USD0.0001*	USD	17 494		17 494				
KB HOME COM*	USD	5 917		2 093	3 824	153 817	0.05	
KBR INC COM STK USD0.001*	USD	9 510	4 025	5 319	8 216	434 786	0.14	
KEARNY FIN CORP MD COM USD0.01*	USD	9 347			9 347	59 033	0.02	
KELLY SVCS INC CL A*	USD	2 000			2 000	32 489	0.01	
KEMPER CORP COM USD0.10*	USD	4 684			4 684	169 995	0.06	
KENNAMETAL INC COM*	USD	3 992	3 565	1 923	5 634	118 490	0.04	
KENNEDY-WILSON HOL COM STK USD0.0001*	USD	10 124		5 899	4 225	49 485	0.02	
KFORCE INC COM*	USD	400			400	22 220	0.01	
KILROY REALTY CORP*	USD	6 451	2 802	1 824	7 429	193 223	0.06	
KIMBALL ELECTRONIC COM NPV(WHEN ISSUED)*	USD	4 960			4 960	118 263	0.04	
KIMBELL RTY PARTNE UNIT LTD PARTNERSHIP INT*	USD		6 878		6 878	100 900	0.03	
KINSALE CAPITAL GR COM USD0.01*	USD	1 240			1 240	376 805	0.13	
KIRBY CORP COM*	USD	2 037		853	1 184	80 489	0.03	
KITE REALTY GROUP COM USD0.01 (POST REV SPLIT)*	USD	10 495			10 495	203 627	0.07	
KKR REAL ESTATE FI COM USD0.01*	USD	3 377			3 377	32 085	0.01	
KNOWLES CORP COM USD1 WI*	USD	6 074		2 338	3 736	44 165	0.01	
KOPPERS HOLDINGS INC COM*	USD	4 071			4 071	135 485	0.04	
KORN FERRY COM USD0.01*	USD	2 512			2 512	104 061	0.03	
KRATOS DEFENSE & S COM USD0.001*	USD	5 437			5 437	84 362	0.03	
KRONOS WORLDWIDE INC COM*	USD	6 174			6 174	38 769	0.01	
KULICKE & SOFFA INDS INC COM*	USD	2 400			2 400	90 881	0.03	
KURA ONCOLOGY INC COM USD0.0001*	USD	2 818			2 818	21 670	0.01	
LA-Z-BOY INC COM USD1*	USD	2 100			2 100	55 881	0.02	
LADDER CAPITAL COR COM USD0.001 CL A*	USD	4 337			4 337	39 903	0.01	
LAKELAND BANCORP INC COM*	USD	2 500			2 500	25 663	0.01	
LAKELAND FINL CORP COM*	USD	2 306			2 306	103 355	0.03	
LAMAR ADVERTISING COM USD0.001 CL A*	USD	4 038	601		4 639	347 321	0.12	
LAMB WESTON HLDGS COM USD1.00 WI*	USD	9 264		9 264				
LANCASTER COLONY CORP COM*	USD	839			839	129 167	0.04	
LANDS END INC COM USD0.01*	USD	900		900				
LANDSTAR SYSTEMS COM USD0.01*	USD	2 434		649	1 785	267 675	0.09	
LANTHEUS HOLDINGS COM USD0.01*	USD	4 402		871	3 531	207 585	0.07	
LATTICE SEMICONDUCTOR CORP COM*	USD	8 506		8 506				
LAUREATE EDUCATION COM USD0.004 CL A*	USD	4 646			4 646	59 785	0.02	
LCI INDUSTRIES COM USD0.01*	USD	900			900	88 858	0.03	
LEGGETT & PLATT IN COM USD0.01*	USD	5 875	7 829	5 239	8 465	180 495	0.06	
LEMAITRE VASCULAR COM STK USD0.01*	USD	1 300			1 300	57 473	0.02	
LENDINGTREE INC COM USD0.01*	USD	505		505				
LEXICON PHARMACEUT USD0.001 144A*	USD	46 144		13 420	32 724	36 928	0.01	
LEXINGTON REALTY TRUST*	USD	18 868		4 475	14 393	103 608	0.03	
LGI HOMES INC COM USD0.01*	USD	1 975		274	1 701	146 301	0.05	
LHC GROUP INC COM*	USD	1 364	344	1 708				
LIBERTY ENERGY INC USD0.01 CL A*	USD	4 900	10 612	2 627	12 885	231 002	0.08	
LIFE STORAGE INC COM USD0.01*	USD	4 866		4 866				
LIGAND PHARM INC 'B' COM USD0.001*	USD	800			800	38 069	0.01	
LIGHT & WONDER INC COM USD0.001*	USD	3 706	913		4 619	307 319	0.10	
LIMELIGHT NETWORKS COM STK USD0.001*	USD	5 005		5 005				
LINCOLN ELEC HLDGS INC COM*	USD	3 735		710	3 025	481 207	0.16	
LINDBLAD EXPEDITIO COM USD0.0001*	USD	7 039		3 616	3 423	19 376	0.01	
LINDSAY MFG CO COM*	USD	371			371	42 177	0.01	
LITHIA MTRS INC CL A*	USD	1 247	239		1 486	327 549	0.11	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LITTELFUSE INC COM*	USD	1 692			1 692	333 629	0.11	
LIVANOVA PLC ORD GBP1.00 (DJ)*	USD	2 239	1 848		4 087	182 435	0.06	
LIVE OAK BANCSHARE COM NPV*	USD	1 228			1 228	32 241	0.01	
LIVEPERSON INC COM USD0.001*	USD	2 700			2 700	6 487	0.00	
LL FLOORING HOLDINGS INC COM USD0.001*	USD	1 274		1 274				
LOUISIANA PACIFIC COM USD1*	USD	4 127		567	3 560	166 136	0.06	
LSB INDS INC COM*	USD	3 492			3 492	28 951	0.01	
LTC PROPERTIES INC*	USD	3 911		1 032	2 879	82 819	0.03	
LUMENTUM HLDGS INC USD0.001*	USD	4 572	1 804	2 066	4 310	153 794	0.05	
M D C HLDGS INC COM*	USD	2 602			2 602	89 864	0.03	
MI HOMES INC COM*	USD	3 069		810	2 259	168 720	0.06	
MACERICH CO COM USD0.01*	USD	8 794	4 665	3 281	10 178	90 031	0.03	
MACOM TECHNOLOGY S COM USD0.001*	USD	1 906	933		2 839	182 249	0.06	
MACROGENICS INC COM USD0.01*	USD	2 348		2 348				
MADDEN STEVEN LTD COM*	USD	2 998			2 998	89 462	0.03	
MADISON SQUARE GRD COM USD0.01 CLASS A*	USD	450	528		978	149 649	0.05	
MADRIGAL PHARMACEU COM*	USD	403	360		763	91 226	0.03	
MALIBU BOATS INC COM USD0.01 CL A*	USD	2 318			2 318	92 016	0.03	
MANHATTAN ASSOCIAT COM STK USD0.01*	USD	3 871		3 871				
MANITOWOC CO INC COM USD0.01 (POST REV SPLT)*	USD	2 050			2 050	23 880	0.01	
MANNKIND CORP COM USD0.01 (POST REV SPLT)*	USD	24 846	20 893	29 222	16 517	64 484	0.02	
MARCUS & MILLICHAP USD0.0001*	USD	553			553	14 443	0.00	
MARCUS CORP COM*	USD	854			854	12 077	0.00	
MARINEMAX INC COM*	USD	607			607	15 125	0.01	
MARRIOTT VACATIONS WORLD-WI*	USD	1 687			1 687	137 958	0.05	
MARTEN TRANS LTD COM*	USD	2 103			2 103	33 645	0.01	
MASIMO CORPORATION COM STK USD0.001*	USD		2 572		2 572	189 897	0.06	
MASTEC INC COM*	USD	4 270		1 236	3 034	164 119	0.05	
MATADOR RESOURCES COM USD0.01*	USD	5 419			5 419	304 228	0.10	
MATERION CORP COM NPV*	USD	800			800	70 605	0.02	
MATSON INC COM NPV*	USD	200			200	15 844	0.01	
MATTEL INC COM USD1*	USD	21 843	11 567	11 116	22 294	387 108	0.13	
MATTHEWS INTL CORP CL A*	USD	3 211			3 211	103 562	0.03	
MAXIMUS INC COM*	USD	4 630		1 165	3 465	235 616	0.08	
MAXLINEAR INC COM USD0.01 CL A*	USD	3 652			3 652	50 517	0.02	
MBIA INC COM USD1*	USD	5 616		3 797	1 819	11 389	0.00	
MCGRATH RENTCORP COM*	USD	2 128		455	1 673	153 165	0.05	
MDU RES GROUP INC COM USD1*	USD	14 166	5 244	6 234	13 176	223 149	0.07	
MEDICAL PROP TST COM USD0.001*	USD		32 944		32 944	143 308	0.05	
MEDIFAST INC COM*	USD	1 219			1 219	76 723	0.03	
MEDNAX INC COM USD0.01*	USD	5 451			5 451	56 849	0.02	
MEDPACE HOLDINGS COM USD0.01*	USD	2 017		650	1 367	301 891	0.10	
MERCANTILE BANK CORP COM*	USD	1 111			1 111	33 305	0.01	
MERCER INTL INC COM*	USD	1 475			1 475	10 658	0.00	
MERCURY GENL CORP NEW COM*	USD	1 300			1 300	36 533	0.01	
MERCURY SYSTEMS IN COM USD0.01*	USD	2 287			2 287	74 885	0.02	
MERIDIAN BIOSCIENCE INC COM*	USD	5 000		5 000				
MERIT MED SYS INC COM*	USD	3 740			3 740	233 963	0.08	
MERITAGE HOMES CORP COM*	USD	1 615			1 615	167 579	0.06	
MERSANA THERAPEUTI COM USD0.0001*	USD	1 900			1 900	2 058	0.00	
MESA LABORATORIES COM USD0.01*	USD	88			88	7 514	0.00	
METHODE ELECTRS INC COM*	USD	1 400			1 400	29 138	0.01	
MGE ENERGY INC COM*	USD	1 463			1 463	95 368	0.03	
MGIC INVESTMENT CP COM USD1*	USD	18 891	4 387	8 693	14 585	223 519	0.07	
MGP INGREDIENTS COM NPV*	USD	1 425			1 425	122 757	0.04	
MICROSTRATEGY COM CL A* USD0.001*	USD	327	339		666	256 614	0.09	
MICROVISION INC WA COM USD0.01 (POST REV SPLT)*	USD	6 572			6 572	11 304	0.00	
MIDDLESEX WATER CO COM*	USD	623			623	36 019	0.01	
MIDLAND STS BANCOR COM USD0.01*	USD	1 600			1 600	31 772	0.01	
MILLERKNOLL INC COM USD0.20*	USD	2 900			2 900	62 020	0.02	
MIMEDX GROUP INC COM STK USD0.001*	USD		12 953		12 953	77 328	0.03	
MINERALS TECHNOLOGIES INC COM*	USD	2 810			2 810	138 244	0.05	
MITEK SYSTEMS INC COM USD0.001*	USD	3 300			3 300	32 074	0.01	
MKS INSTRUMENT INC COM*	USD	3 466			3 466	207 107	0.07	
MODEL N INC COM USD0.00015*	USD	3 927		1 709	2 218	48 646	0.02	
MODINE MFG CO COM*	USD	2 996			2 996	107 697	0.04	
MOELIS & COMPANY COM USD0.01 CL A*	USD	3 943			3 943	149 418	0.05	
MONARCH CASINO & RESORT INC COM*	USD	325			325	17 802	0.01	
MONEYGRAM INTL INC COM USD0.01 (POST REV-SPLT)*	USD	4 935		4 935				
MONRO INC COM USD0.01*	USD	1 335			1 335	30 154	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MOOG INC CL A*	USD	1 272			1 272	134 338	0.04	
MORNINGSTAR INC COM*	USD	1 008	477		1 485	342 235	0.11	
MOVADO GROUP INC COM*	USD	2 267			2 267	57 478	0.02	
MRC GLOBAL INC COM USD0.01*	USD	10 517		4 729	5 788	55 360	0.02	
MSA SAFETY INC COM NPV*	USD	1 625	442		2 067	296 984	0.10	
MSC INDUSTRIAL DIR CL A COM USD0.001*	USD	1 967	526		2 493	214 965	0.07	
MUELLER INDS INC COM*	USD	2 567	5 134	2 567	5 134	176 189	0.06	
MUELLER WTR PRODS INC COM SER A*	USD	10 210		3 431	6 779	76 313	0.03	
MURPHY OIL CORP COM USD1*	USD	8 757			8 757	357 583	0.12	
MURPHY USA INC COM USD0.01*	USD	1 546		305	1 241	409 612	0.14	
MYERS INDS INC COM*	USD	4 623		1 515	3 108	47 433	0.02	
MYR GROUP INC COM NPV*	USD	1 662			1 662	175 193	0.06	
MYRIAD GENETICS IN COM USD0.01*	USD	3 130			3 130	44 379	0.01	
NANOSTRING TECHNOL COM USD0.0001*	USD	1 500		1 500				
NAPCO SEC TECH INC COM USD0.01*	USD	600	2 561		3 161	52 844	0.02	
NATERA INC COM USD0.0001*	USD	4 561	2 368	1 631	5 298	190 302	0.06	
NATIONAL BANK HOLD COM USD0.01*	USD	2 000			2 000	56 751	0.02	
NATIONAL INSTRS CORP COM*	USD	7 841	1 770	9 611				
NATIONAL PRESTO INDS INC COM*	USD	106			106	7 211	0.00	
NATIONAL STORAGE A USD0.01 (BEN OF INT)*	USD	6 385		1 738	4 647	120 611	0.04	
NATIONAL VISION HL COM USD0.01*	USD	5 207			5 207	73 638	0.02	
NATL BEVERAGE CORP COM STK USD0.01*	USD	2 436		2 180	256	10 805	0.00	
NATL FUEL GAS CO COM USD1*	USD	5 838	1 925	3 898	3 865	179 209	0.06	
NATL HEALTHCARE COM USD0.01*	USD	329			329	20 168	0.01	
NATL HLTH INVSTRS COM STK USD0.01*	USD	3 485		631	2 854	129 968	0.04	
NATL RESEARCH CORP COM USD0.001 CL A*	USD	408			408	15 691	0.01	
NATL WSTN LIFE INS COM USD0.01 CL A*	USD		171		171	74 526	0.02	
NAVIENT CORP COM USD0.01*	USD	6 051			6 051	87 612	0.03	
NBT BANCORP INC COM*	USD	1 400			1 400	42 643	0.01	
NCINO INC COM USD0.0005*	USD	3 724			3 724	95 232	0.03	
NCR VOYIX CORP COM STK USD0.01*	USD	9 974	4 208	4 714	9 468	131 744	0.04	
NELNET INC CL A*	USD	600			600	46 309	0.02	
NEOGEN CORP COM*	USD	6 657	5 240	1 710	10 187	138 040	0.05	
NEOGENOMICS INC COM NPV*	USD	10 608		4 197	6 411	81 797	0.03	
NETGEAR INC COM*	USD	1 674			1 674	19 256	0.01	
NETSCOUT SYS INC COM*	USD	2 836			2 836	56 341	0.02	
NEVRO CORP COM USD0.001*	USD	1 341			1 341	17 610	0.01	
NEW JERSEY RES COM*	USD	4 360	2 382		6 742	248 981	0.08	
NEW RELIC INC COM USD0.001*	USD	4 552		1 247	3 305	260 679	0.09	
NEW RESIDENTIAL IN COM NPV (POST REV SPLIT)*	USD	20 840	10 393		31 233	265 192	0.09	
NEW YORK MTG TRUST COM STK USD0.02*	USD	13 000		13 000				
NEW YORK TIMES CO CLASS A COM USD0.10*	USD	7 419	1 649	1 274	7 794	285 916	0.09	
NEWMARK GROUP INC COM USD0.01 CL A*	USD	6 107			6 107	31 512	0.01	
NEWMARKET CORP COM*	USD	331			331	145 236	0.05	
NEXPOINT RESIDENTI COM USD0.001 'WI'*	USD	1 307			1 307	32 103	0.01	
NEXSTAR MEDIA GROU COM USD0.01 CL A*	USD	2 592		271	2 321	295 881	0.10	
NEXTERA ENERGY PAR COM UNIT LTD PARTNERSHIP IN*	USD	4 989			4 989	122 904	0.04	
NICOLET BANKSHARES COM USD0.01*	USD	1 534			1 534	101 658	0.03	
NMI HOLDINGS INC COM USD0.01 CL 'A'*	USD	3 339			3 339	83 107	0.03	
NORDSTROM INC COM NPV*	USD	4 511			4 511	57 391	0.02	
NORTHFIELD BANCORP COM USD0.01*	USD	2 000			2 000	15 653	0.01	
NORTHWEST BANCSTAR COM USD0.01*	USD	7 759		4 218	3 541	33 578	0.01	
NORTHWESTERN ENERGY GROUP INC*	USD	1 995	1 005		3 000	131 075	0.04	
NOVANTA INC COM*	USD	1 444	382		1 826	219 451	0.07	
NOVOCURE LTD COM USD0.00*	USD		7 462		7 462	90 318	0.03	
NOW INC COM USD0.01 'WI'*	USD	12 328		7 449	4 879	48 930	0.02	
NU SKIN ENTERPRISES INC CL A*	USD	3 985		2 650	1 335	23 071	0.01	
NUTANIX INC COM USD0.000025 CL A*	USD	10 355	4 966	1 285	14 036	462 272	0.15	
NUVASIVE INC COM*	USD	2 200		2 200				
NV5 HOLDINGS INC COM USD0.01*	USD	308			308	26 446	0.01	
OCEANEERING INTL INC COM*	USD	6 297		1 923	4 374	87 532	0.03	
OCEANFIRST FINL CORP COM*	USD	6 521			6 521	75 130	0.02	
OFG BANCORP COM USD1*	USD	3 498			3 498	94 291	0.03	
OIL STS INTL INC COM*	USD		3 900		3 900	25 767	0.01	
OLD NATL BANCORP IND COM*	USD	19 451	14 668	16 459	17 660	220 179	0.07	
OLD REP INTL CORP COM*	USD	16 966	7 046	9 379	14 633	364 613	0.12	
OLD SECOND BANCORP COM USD1*	USD		4 382		4 382	54 075	0.02	
OLIN CORP COM PAR \$1*	USD	7 850		1 616	6 234	242 361	0.08	
OLLIES BARGAIN OUT COM USD0.001*	USD	2 510	2 299	667	4 142	291 151	0.10	
OMEGA HEALTHCARE INVESTORS INC*	USD	14 294	5 379	5 549	14 124	425 452	0.14	
OMNICELL INC COM*	USD	2 926		567	2 359	76 298	0.03	

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	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
ONE GAS INC COM USD0.01 'WI'*	USD	2 100	668		2 768		152 149	0.05	
ONE LIBERTY PPTYS INC*	USD	758			758		12 693	0.00	
ONEMAIN HLDGS INC USD0.01*	USD	7 537	1 782	2 988	6 331		207 012	0.07	
OPENLANE INC COM USD0.01*	USD	4 928			4 928		60 230	0.02	
OPKO HEALTH INC COM USD0.01*	USD	17 958			17 958		20 428	0.01	
ORASURE TECHNOLOGIES INC COM*	USD	3 323			3 323		15 604	0.01	
ORION S.A COM NPV*	USD	6 898		3 613	3 285		60 687	0.02	
ORMAT TECHNOLOGIES COM STK USD0.001*	USD	2 578	1 496	384	3 690		206 657	0.07	
ORTHOPEDIATRICS CO COM USD0.00025*	USD	800			800		17 808	0.01	
OSHKOSH CORP COM USD0.01*	USD	4 723		1 666	3 057		244 067	0.08	
OSI SYSTEMS INC COM*	USD	724			724		68 701	0.02	
OTTER TAIL CORP COM*	USD	2 546		443	2 103		147 250	0.05	
OUTFRONT MEDIA INC COM NPV*	USD	5 593	4 624		10 217		90 748	0.03	
OVERSTOCK COM INC DEL COM*	USD	1 762			1 762		25 015	0.01	
OWENS & MINOR INC COM USD2*	USD	2 894			2 894		37 741	0.01	
OXFORD INDS INC COM*	USD	547			547		42 014	0.01	
PACIFIC BIOSCIENCE COM USD0.0001*	USD	20 560	7 753	11 970	16 343		91 915	0.03	
PACIFIC PREMIER BA COM USD0.01*	USD	3 299	4 756		8 055		139 279	0.05	
PACIRA PHARMACEUTI COM USD0.001*	USD	1 953			1 953		50 227	0.02	
PACWEST BANCORP COM NPV*	USD	6 788			6 788		43 736	0.01	
PAPA JOHNS INTL INC COM*	USD	1 487			1 487		87 988	0.03	
PAR PACIFIC HOLDI COM USD0.01*	USD	1 600			1 600		47 789	0.02	
PAR TECHNOLOGY CP COM USD0.02*	USD	900			900		23 908	0.01	
PARAMOUNT GP INC COM USD0.01*	USD	8 388			8 388		32 671	0.01	
PARK NATL CORP COM*	USD	626			626		57 761	0.02	
PATHWARD FINANCIAL COM USD0.01*	USD	2 019			2 019		83 215	0.03	
PATRICK INDS INC COM NPV*	USD	864			864		59 089	0.02	
PATTERSON COMPANIES INC COM*	USD	3 800			3 800		105 336	0.03	
PATTERSON UTI ENERGY INC COM*	USD	8 239	16 425	2 876	21 788		251 818	0.08	
PAYLOCITY HLDG COR COM USD0.001*	USD	2 018		2 018					
PBF ENERGY INC COM USD0.001*	USD	4 855	2 465		7 320		316 624	0.11	
PC CONNECTION COM USD0.01*	USD	296			296		14 433	0.00	
PDC ENERGY INC COM USD0.01*	USD	5 651		5 651					
PDF SOLUTIONS INC COM USD0.00015*	USD	759			759		18 325	0.01	
PEABODY ENERGY CO COM USD0.01*	USD	7 734		1 735	5 999		128 787	0.04	
PEAPACK-GLADSTONE FINL CORP COM*	USD	1 228			1 228		26 117	0.01	
PEBBLEBROOK HOTEL COM USD0.01 SBI*	USD	10 089	7 769	11 525	6 333		68 757	0.02	
PEGASYS INC COM*	USD	1 849			1 849		71 918	0.02	
PENN ENTERTAINMENT INC*	USD	9 676		2 149	7 527		135 149	0.04	
PENNYMAC MORTGAGE COM USD0.01*	USD	3 897			3 897		44 863	0.01	
PENSKE AUTOMATIVE COM STK USD0.0001*	USD	2 243		713	1 530		199 221	0.07	
PENUMBRA INC COM USD0.001*	USD	1 988			1 988		345 825	0.11	
PEOPLES BANCORP INC COM*	USD	3 069			3 069		77 029	0.03	
PERFICIENT INC COM*	USD	1 657			1 657		87 748	0.03	
PERFORMANCE FOOD G COM USD0.01*	USD	9 096	1 783	1 663	9 216		484 434	0.16	
PETIQ INC COM USD0.001 CL A*	USD	1 200		1 200					
PETMED EXPRESS INC COM*	USD	4 613		2 136	2 477		15 531	0.01	
PGT INNOVATIONS IN COM USD0.01*	USD	2 512			2 512		68 444	0.02	
PHIBRO ANIMAL HEAL COM USD0.0001 CL'A'*	USD	3 644			3 644		36 213	0.01	
PHOTRONICS INC COM USD0.01*	USD	6 984		5 975	1 009		16 859	0.01	
PHYSICIANS REALTY COM USD0.01*	USD	10 726	7 528	2 246	16 008		158 209	0.05	
PIEDMONT OFFICE RE COM USD0.01 CL A*	USD	5 200			5 200		24 655	0.01	
PILGRIMS PRIDE COR COM USD0.01 (NEW)*	USD	1 700			1 700		39 451	0.01	
PINNACLE FINL PARTNERS INC COM*	USD	4 603			4 603		261 224	0.09	
PIPER SANDLER COMP COM USD0.01*	USD	1 189			1 189		151 325	0.05	
PITNEY BOWES INC COM*	USD	6 200			6 200		18 225	0.01	
PJT PARTNERS INC COM USD0.01*	USD	1 103			1 103		78 657	0.03	
PLANET FITNESS INC COM USD0.0001 A*	USD	3 990	1 884		5 874		295 453	0.10	
PLAYA HOTELS & RES COM USD0.01*	USD	18 068		9 282	8 786		57 809	0.02	
PLEXUS CORP COM*	USD	1 067			1 067		95 471	0.03	
PLUG POWER INC COM USD0.01*	USD		30 311		30 311		162 473	0.05	
PNM RES INC COM*	USD	3 762	6 539	5 052	5 249		201 870	0.07	
POLARIS INC COM USD0.01*	USD	3 924		1 081	2 843		223 592	0.07	
POPULAR INC COM USD0.01*	USD	4 638		848	3 790		224 329	0.07	
PORTLAND GEN ELEC CO COM NEW*	USD	6 588	1 520	3 222	4 886		177 949	0.06	
POST HOLDINGS INC COM USD0.01 'WI'*	USD	3 189		491	2 698		197 113	0.07	
POTLATCHDELTIC COR COM USD1*	USD	3 046	2 254		5 300		206 677	0.07	
POWER INTEGRATIONS INC COM*	USD	2 617			2 617		165 116	0.05	
PRA GROUP INC COM USD0.01*	USD	4 194		1 000	3 194		35 781	0.01	
PREFERRED BANK LOS COM STK NPV*	USD	400			400		21 685	0.01	
PREMIER INC COM USD0.01 CL'A'*	USD	7 497		1 997	5 500		96 201	0.03	
PRESTIGE BRANDS HL COM USD0.01*	USD	4 079		1 172	2 907		157 038	0.05	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PRICESMART INC COM*	USD	715			715	40 661	0.01	
PRIMERICA INC COM USD0.01*	USD	1 700	285		1 985	345 321	0.11	
PRIMORIS SERVICES COM STK USD0.0001*	USD	2 300			2 300	62 919	0.02	
PROASSURANCE CORP COM*	USD	2 300			2 300	35 583	0.01	
PROGRESS SOFTWARE COM USD0.01*	USD	1 716			1 716	80 237	0.03	
PROPETRO HLDG CORP COM USD0.001*	USD	3 200			3 200	30 519	0.01	
PROS HOLDINGS INC COM STK USD0.001*	USD	1 929			1 929	54 683	0.02	
PROSPERITY BANCSHA COM USD1*	USD	3 871	1 556	720	4 707	233 628	0.08	
PROTAGONIST THERAP COM USD0.0001*	USD	1 400			1 400	18 525	0.01	
PROTO LABS INC COM USD0.001*	USD	999			999	21 465	0.01	
PROVIDENT FINL SVCS INC COM*	USD	3 500			3 500	44 752	0.01	
PTC THERAPEUTICS I COM USD0.001*	USD	2 547	1 428		3 975	67 827	0.02	
PURE STORAGE INC COM USD0.0001 CL A*	USD	18 415	6 300	8 378	16 337	502 670	0.17	
Q2 HLDGS INC COM USD0.0001*	USD	2 200			2 200	60 123	0.02	
QCR HOLDINGS INC COM USD1*	USD	500			500	21 591	0.01	
QUAKER CHEMICAL CP COM USD1*	USD	497			497	65 004	0.02	
QUALYS INC COM USD0.001*	USD	1 353	535		1 888	262 795	0.09	
QUANEX BLDG PRODS COM STK USD0.01 'WI'*	USD	1 400			1 400	34 209	0.01	
QUANTERIX CORPORAT COM USD0.001*	USD	1 200			1 200	23 720	0.01	
QUIN STREET INC COM USD0.001*	USD	9 239		8 456	783	8 059	0.00	
QUOTIENT TECHNOLOG COM USD0.0001*	USD	36 926		36 926				
RADIAN GROUP INC COM*	USD	10 995	7 645	10 918	7 722	178 074	0.06	
RADNET INC COM STK USD0.01*	USD	1 639	3 086		4 725	115 928	0.04	
RALPH LAUREN CORP CLASS 'A' COM USD0.01*	USD	1 937			1 937	198 364	0.07	
RAMBUS INC COM USD0.001*	USD	4 815	1 923		6 738	333 147	0.11	
RANGE RES CORP COM USD0.01*	USD	17 394	2 895	5 948	14 341	467 749	0.16	
RANGER OIL CORP COM USD0.01 CLASS A*	USD		2 545	2 545				
RAPID7 INC COM USD0.01*	USD	3 899		773	3 126	132 256	0.04	
RBC BEARINGS INC COM*	USD	1 962		142	1 820	364 119	0.12	
RE/MAX HOLDINGS COM USD0.0001 CL 'A'*	USD	800			800	7 834	0.00	
REATA PHARMACEUTIC COM USD0.001*	USD	1 060	610	1 670				
RED ROCK RESORTS I COM USD0.01 CL A*	USD	5 075		1 181	3 894	140 155	0.05	
REDFIN CORPORATION COM USD0.001*	USD	4 096			4 096	17 370	0.01	
REDWOOD TRUST INC COM STK USD0.01*	USD	6 728			6 728	38 451	0.01	
REGAL BELOIT CORP. COM USD0.01*	USD	3 412		234	3 178	342 458	0.11	
REGENXBIO INC COM USD0.0001*	USD	1 260			1 260	14 780	0.00	
RELIANCE STEEL & ALUMINUM CO COM*	USD	3 930		3 930				
RENASANT CORP COM*	USD	2 294			2 294	50 918	0.02	
REPLUGEN CORP COM*	USD	2 581		2 581				
REPUBLIC BANCORP KY CL A*	USD	831			831	33 419	0.01	
RESOLUTE FST PRODS COM USD0.001*	CAD	3 700		3 700				
RESOURCES CONNECTI COM USD0.01*	USD	5 448		1 865	3 583	43 922	0.01	
RETAIL OPPORTUNITY COM STK USD0.0001*	USD	10 322		2 727	7 595	81 145	0.03	
REV GROUP INC COM USD0.001*	USD	1 500			1 500	19 439	0.01	
REVANCE THERAPEUTI COM USD0.001*	USD	6 782		2 105	4 677	33 582	0.01	
REX AMERICAN RESOURCES CORP COM USD0.01*	USD	600			600	20 755	0.01	
REXFORD INDUSTRIAL COM USD0.01*	USD	10 352	6 090	4 061	12 381	487 199	0.16	
RH COM USD0.0001*	USD	1 079			1 079	214 025	0.07	
RHYTHM PHARMACEUTI COM USD0.001*	USD	1 149	2 338		3 487	73 336	0.02	
RIBBON COMMUNICATI COM USD0.0001*	USD	1 200			1 200	2 053	0.00	
RIGEL PHARMACEUTICALS INC COM NEW*	USD	8 000		8 000				
RINGCENTRAL INC COM USD0.0001 CL 'A'*	USD		3 414		3 414	82 582	0.03	
RIOT BLOCKCHAIN IN COM NPV*	USD	5 226	7 276		12 502	111 271	0.04	
RLI CORP COM USD1.00*	USD	1 859			1 859	225 413	0.07	
RLJ LODGING TR COM USD0.01*	USD	6 602			6 602	56 477	0.02	
ROGERS CORP CAP USD1*	USD	1 378			1 378	154 110	0.05	
ROYAL GOLD INC COM*	USD	3 201	926	724	3 403	323 100	0.11	
RPC INC COM USD0.10*	USD	3 761			3 761	28 477	0.01	
RUSH ENTERPRISES COM CLASS 'B' USD0.01*	USD	1 063	1 595	1 064	1 594	58 663	0.02	
RUSH ENTERPRISES INC CL A*	USD	3 644	5 466	3 644	5 466	176 987	0.06	
RUTHS CHRIS STEAK HSE INC COM*	USD	5 958		5 958				
RYDER SYSTEM INC COM USD0.50*	USD	2 105	627		2 732	242 509	0.08	
RYERSON HOLDING CO COM USD0.01*	USD	631			631	16 682	0.01	
RYMAN HOSPITALITY COM USD0.01*	USD	2 146	1 221		3 367	262 290	0.09	
S & T BANCORP INC COM*	USD	1 162			1 162	27 241	0.01	
SABRA HEALTHCARE REIT INC COM USD0.01 'WI'*	USD	14 800	14 029	11 640	17 189	213 368	0.07	
SABRE CORP COM USD0.01*	USD	12 836			12 836	40 885	0.01	
SAFETY INS GROUP INC COM*	USD	1 549			1 549	105 965	0.04	
SAGE THERAPEUTICS COM USD0.0001*	USD	2 151			2 151	36 664	0.01	
SAIA INC COM*	USD	1 032	497	115	1 414	461 309	0.15	
SALLY BEAUTY HOLDI COM STK USD0.01*	USD	2 802	6 333		9 135	70 663	0.02	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
SANDY SPRING BANCORP INC COM*	USD	1 324			1 324		24 640	0.01	
SANFILIPPO(JOHN B) COM USD0.01*	USD	300			300		27 919	0.01	
SANGAMO THERAPEUTI COM USD0.01*	USD	26 827		26 827					
SANMINA CORP COM USD0.01*	USD	3 701			3 701		171 335	0.06	
SAREPTA THERA INC COM USD0.0001*	USD	5 014		958	4 056		248 452	0.08	
SAUL CENTERS INC COM USD0.01*	USD	292			292		9 240	0.00	
SCANSOURCE INC COM*	USD	1 500			1 500		41 498	0.01	
SCHNEIDER NATL INC COM NPV CL B*	USD	3 728		1 661	2 067		47 648	0.02	
SCHNITZER STL INDS CL A*	USD	700			700		14 467	0.00	
SCHOLASTIC CORP COM*	USD	2 591			2 591		87 008	0.03	
SCHWEITZER-MAUDUIT INTL INC COM*	USD	5 009		1 514	3 495		41 666	0.01	
SCIENCE APPLICATIO USD0.0001*	USD	3 648		751	2 897		288 002	0.10	
SCOTT'S MIRACLE GRO CO CL A*	USD	2 909			2 909		117 648	0.04	
SCRIPPS (EW) CO COM USD0.01 CL A*	USD	2 900			2 900		14 436	0.00	
SEABOARD CORP COM*	USD	8	17		25		79 788	0.03	
SEACOAST BANKING COM USD0.10*	USD	2 100	1 721		3 821		70 276	0.02	
SEAWORLD ENTERTAIN COM USD0.01*	USD	2 200			2 200		86 251	0.03	
SELECT MED HLDGS COM USD0.001*	USD	4 023	3 995		8 018		165 856	0.06	
SELECT WATER SOLUTIONS INC*	USD	3 000			3 000		20 312	0.01	
SELECTIVE INS GROUP INC COM*	USD	4 423		791	3 632		344 115	0.11	
SEMTECH CORP COM*	USD	2 893	3 946	978	5 861		74 460	0.02	
SENSEONICS HOLDING COM USD0.001*	USD	11 480		11 480					
SENSIENT TECHNOLOGIES CORP COM*	USD	2 999			2 999		153 984	0.05	
SERES THERAPEUTICS COM USD0.001*	USD	2 798			2 798		3 896	0.00	
SERITAGE GROWTH PR COM USD0.01 CL A*	USD	1 300			1 300		8 565	0.00	
SERVICE CORP INTL COM*	USD	8 824	1 740	1 663	8 901		440 821	0.15	
SERVISFIRST BANCSH COM USD0.001*	USD	3 412			3 412		146 436	0.05	
SHAKE SHACK INC COM USD0.01 A*	USD	1 430	1 671		3 101		158 149	0.05	
SHENANDOAH TELECOMMUNICATIONS COM*	USD	5 636		1 699	3 937		84 771	0.03	
SHOE CARNIVAL INC COM*	USD	1 600			1 600		33 315	0.01	
SHUTTERSTOCK INC COM USD0.01*	USD	961			961		35 577	0.01	
SIGA PHARMACEUTICA COM USD0.0001*	USD	1 400			1 400		6 498	0.00	
SIGNET JEWELERS LT ORD USD0.18*	USD	2 660		430	2 230		141 714	0.05	
SILGAN HLDGS INC COM USD0.01*	USD	3 726	2 507		6 233		227 234	0.08	
SILICON LABORATORIES INC COM*	USD	2 561		641	1 920		161 066	0.05	
SIMMONS 1ST NATL CORP CL A \$1 PAR*	USD	5 035			5 035		65 112	0.02	
SIMPLY GOOD FOODS COM USD0.01*	USD	3 931	3 201		7 132		242 030	0.08	
SIMPSON MANUFACTURING CO INC COM*	USD	2 921			2 921		354 027	0.12	
SIMULATIONS PLUS I COM USD0.001*	USD	500			500		16 049	0.01	
SITEONE LANDSCAPE COM USD0.01*	USD	2 942	371	915	2 398		300 655	0.10	
SIX FLAGS ENT CORP COM USD0.01*	USD	3 501			3 501		63 403	0.02	
SIW GROUP COM USD1.042*	USD	944			944		53 676	0.02	
SKECHERS U S A INC CL A*	USD	9 687	2 281	3 731	8 237		361 461	0.12	
SKYLINE CHAMPION C COM USD0.0277*	USD	2 062	1 601	739	2 924		156 014	0.05	
SKYWEST INC COM*	USD	700	831	700	831		31 891	0.01	
SLEEP NUMBER CORP COM USD0.01*	USD	1 115			1 115		16 509	0.01	
SLM CORP COM USD0.20*	USD	17 510	6 760	13 216	11 054		130 776	0.04	
SM ENERGY CO COM USD0.01*	USD	7 455		1 927	5 528		202 840	0.07	
SMART GLOBAL HLDGS COM USD0.03*	USD	6 071		2 034	4 037		50 332	0.02	
SMARTSHEET INC COM NPV CL A*	USD	8 233		1 639	6 594		237 274	0.08	
SONIC AUTOMOTIVE INC CL A*	USD	2 763		1 104	1 659		72 243	0.02	
SONOCO PRODS CO COM*	USD	5 061	1 943	1 037	5 967		281 342	0.09	
SORRENTO THERAPEUT COM USD0.0001*	USD	9 724			9 724				
SOUTH JERSEY INDS INC COM*	USD	8 144		8 144					
SOUTHSIDE BANCSHARES INC COM*	USD	1 156			1 156		28 089	0.01	
SOUTHSTATE CORP COM USD2.5*	USD	4 833		1 126	3 707		222 992	0.07	
SOUTHWEST GAS HOLD COM USD1*	USD	4 362		1 146	3 216		171 535	0.06	
SP PLUS C USD0.001*	USD	649			649		29 844	0.01	
SPARTANNASH CO COM NPV*	USD	4 331		1 618	2 713		55 527	0.02	
SPIRE INC COM*	USD	3 590			3 590		181 748	0.06	
SPIRIT AIRLINES IN COM USD0.0001*	USD		3 750	3 016	734		7 668	0.00	
SPORTSMANS WAREHOU COM USD0.01*	USD	9 597		9 597					
SPROUTS FMRS MKT I COM USD0.001*	USD	4 513	1 708	1 435	4 786		183 018	0.06	
SPS COMMERCE INC COM USD0.001*	USD	1 366	409		1 775		259 003	0.09	
ST JOE CO COM*	USD	3 747		790	2 957		125 509	0.04	
STAAR SURGICAL CO COM USD0.01*	USD	1 746			1 746		66 450	0.02	
STAG INDL INC COM USD0.01*	USD	10 565		2 036	8 529		257 848	0.09	
STANDARD MTR PRODS INC COM*	USD	714			714		22 697	0.01	
STANDEX INTL CORP COM*	USD	271			271		35 408	0.01	
STAR GAS PARTNERS L P UNIT LTD PARTNR*	USD	8 207			8 207		87 833	0.03	
STARWOOD PROPERTY COM USD0.01*	USD	13 032	20 648	14 900	18 780		303 361	0.10	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
STEELCASE INC CL A*	USD	3 900			3 900	38 722	0.01	
STEPAN CO COM*	USD	706			706	48 059	0.02	
STERLING INFRASTRU COM USD0.01*	USD	1 500			1 500	99 446	0.03	
STEWART INFORMATION SVCS CORP COM*	USD	2 671			2 671	106 151	0.04	
STHWESTN ENERGY CO COM USD0.01*	USD	61 793	19 467	15 087	66 173	429 374	0.14	
STIFEL FINANCIAL COM USD0.15*	USD	5 710		572	5 138	266 523	0.09	
STOCK YARDS BANCOR COM NPV*	USD	1 950			1 950	69 405	0.02	
STONERIDGE INC COM NPV*	USD	800			800	11 845	0.00	
STORE CAPITAL CORP COM USD0.01*	USD	11 027	3 686	14 713				
STURM RUGER & CO COM USD1*	USD	700			700	35 260	0.01	
SUMMIT HOTEL PROPE COM USD0.01*	USD	10 418		4 805	5 613	28 810	0.01	
SUMMIT MATERIALS CL A COM USD0.01*	USD	7 362	125	1 988	5 499	164 644	0.05	
SUNCOKE ENERGY INC COM USD0.01*	USD	5 418			5 418	46 890	0.02	
SUNPOWER CORP USD0.001*	USD	3 943			3 943	15 322	0.01	
SUNRUN INC COM USD0.0001*	USD	10 721	7 093	1 735	16 079	141 206	0.05	
SUNSTONE HOTEL INVESTORS INC*	USD	10 969			10 969	92 836	0.03	
SUPER MICRO COMPUT COM STK USD0.001*	USD	1 766	625	2 391				
SUPERNUS PHARMA CEU COM USD0.001*	USD	2 200			2 200	47 750	0.02	
SURGERY PARTNERS COM USD0.01*	USD	1 585	2 177		3 762	79 188	0.03	
SURMODICS INC COM USD0.05*	USD	327		327				
SWITCH INC COM USD0.001 CL A*	USD	7 626	1 689	9 315				
SYNAPTICS INC COM USD0.001*	USD	1 566	878		2 444	186 073	0.06	
SYNDAX PHARMA CEU TI COM USD0.0001*	USD	5 868		2 225	3 643	46 680	0.02	
SYNEOS HEALTH INC COM USD0.01 CL A*	USD	7 051		7 051				
SYNNEX CORP COM*	USD	1 804	686		2 490	207 749	0.07	
SYNOVUS FINANCIAL COM USD1 (POST REV SPLIT)*	USD	6 597	2 723	2 504	6 816	161 710	0.05	
TACTILE SYSTEMS TE COM USD0.001*	USD	711	5 400	711	5 400	53 664	0.02	
TANDEM DIABETES CA COM USD0.001(POST REV SPLIT)*	USD	4 350		855	3 495	55 025	0.02	
TANGER FACTORY OUTLET CENTERS INC*	USD	9 235	4 621	5 792	8 064	165 486	0.05	
TAYLOR MORRISON HO COM USD0.00001 CLASS A*	USD	5 447		846	4 601	160 451	0.05	
TECHTARGET INC COM STK USD0.001*	USD	1 181			1 181	27 063	0.01	
TEGNA INC COM USD1*	USD	9 603	2 970	3 226	9 347	123 426	0.04	
TELADOC HEALTH INC COM USD0.001*	USD		8 200		8 200	123 428	0.04	
TELEPH & DATA SYST COM USD0.01*	USD	3 492			3 492	57 806	0.02	
TELLURIAN INC USD0.01*	USD	44 793			44 793	28 127	0.01	
TEMPUR SEALY INTL INC COM*	USD	7 936	3 753	1 581	10 108	367 308	0.12	
TENET HEALTHCARE COM USD0.05 (POST REV SPLIT)*	USD	5 800			5 800	283 444	0.09	
TENNANT CO COM USD0.375*	USD	415			415	28 031	0.01	
TENNECO INC*	USD	6 092		6 092				
TERADATA CORP COM STK USD0.01 'WI'*	USD	5 154	4 037	2 210	6 981	271 403	0.09	
TEREX CORP NEW COM*	USD	2 556	1 791		4 347	181 184	0.06	
TERRENO REALTY COR COM USD0.01*	USD	4 045			4 045	196 132	0.07	
TETRA TECH INC COM USD0.01*	USD	3 626		708	2 918	400 745	0.13	
TETRA TECHNOLOGIES COM USD0.01*	USD		14 249		14 249	61 465	0.02	
TEXAS CAPITAL BANCSHARES INC COM*	USD	2 200			2 200	110 236	0.04	
TEXAS ROADHOUSE COM USD0.001*	USD	3 810	1 072	634	4 248	392 543	0.13	
TFS FINANCIAL CORP COM STK USD0.01*	USD	7 970		7 792	178	1 921	0.00	
TG THERAPEUTICS IN COM USD0.001*	USD	4 541	7 243	4 248	7 536	53 013	0.02	
THE RMR GROUP INC COM USD0.001 CL A WI*	USD	136			136	2 787	0.00	
THERMON GROUP HOLD COM USD0.001*	USD	700			700	17 002	0.01	
THOR INDS INC COM*	USD	3 826		1 029	2 797	223 818	0.07	
TI FLUID SYSTEMS ORD GBP0.01*	GBP	8 087	22 979		31 066	42 402	0.01	
TIDEWATER INC NEW COM USD0.001*	USD	4 005		3 956	49	3 048	0.00	
TIMKEN CO COM NPV*	USD	3 036			3 036	190 972	0.06	
TIMKENSTEEL CORP COM NPV 'WI'*	USD	2 574			2 574	47 622	0.02	
TITAN INTL INC ILL COM*	USD	2 781			2 781	28 750	0.01	
TOLL BROS INC COM USD0.01*	USD	5 250	1 647	533	6 364	409 521	0.14	
TOMPKINS FINL CORP COM USD0.10*	USD	371			371	16 908	0.01	
TOOTSIE ROLL INDS INC COM*	USD	980	29	0	1 009	28 566	0.01	
TOPBUILD CORP COM USD0.01 'WI'*	USD	2 246		419	1 827	380 350	0.13	
TOPGOLF CALLAWAY BRANDS CORP USD0.01*	USD	11 265		4 983	6 282	69 861	0.02	
TOWNEBANK (VA) COM STK NPV*	USD	5 940			5 940	129 412	0.04	
TPG RE FIN TR INC COM USD0.001*	USD	3 636			3 636	18 232	0.01	
TPI COMPOSITES INC COM USD0.01*	USD	5 628		2 712	2 916	6 130	0.00	
TREDEGAR CORP COM*	USD	608		608				
TREEHOUSE FOODS INC COM*	USD	2 271			2 271	86 162	0.03	
TREX INC COM*	USD	7 458	2 254	4 257	5 455	279 045	0.09	
TRI POINTE HOMES COM USD0.01*	USD	4 858			4 858	110 791	0.04	
TRICO BANCSHARES COM*	USD	859	1 886		2 745	80 813	0.03	
TRIMAS CORP COM STK USD0.01*	USD	2 039			2 039	44 924	0.01	
TRINET GROUP INC COM USD0.00025*	USD	2 148			2 148	200 854	0.07	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
TRINITY INDS INC COM USD0.01*	USD	6 575		3 677	2 898	54 935	0.02	
TRIPADVISOR INC COM USD0.001*	USD	3 944	2 972	1 935	4 981	66 906	0.02	
TRITON INTL LTD COM USD0.01 CL A*	USD	4 031		4 031				
TRIUMPH BANCORP COM USD0.01*	USD	900			900	50 986	0.02	
TRIUMPH GROUP INC NEW COM*	USD	2 400			2 400	16 294	0.01	
TRUEBLUE INC COM NPV*	USD	2 997		1 823	1 174	11 827	0.00	
TRUCAR INC COM USD0.0001*	USD	2 793		2 793				
TRUPANION INC COM USD0.00001*	USD	1 500			1 500	28 121	0.01	
TRUSTMARK CORP COM*	USD	3 000			3 000	54 903	0.02	
TTEC HLDGS INC COM USD0.01*	USD	700			700	13 110	0.00	
TTM TECHNOLOGIES INC COM*	USD	7 059			7 059	73 812	0.02	
TUCOWS INC COM NPV(POST REV SPLIT)*	USD	209		209				
TURNING POINT BRAN COM USD0.01*	USD	3 268		1 510	1 758	32 077	0.01	
TUTOR PERINI CORP USD1*	USD	2 521		2 521				
TWO HARBORS INVESM COM USD0.01(POST REV SPLIT)*	USD	12 872		12 872				
U S PHYSICAL THERAPY INC COM*	USD	478			478	36 588	0.01	
U S SILICA HLDGS I COM USD0.01*	USD	5 777			5 777	63 456	0.02	
UFP TECHNOLOGIES COM USD0.01*	USD		400		400	56 758	0.02	
ULTRA CLEAN HLDGS INC COM*	USD	2 191			2 191	47 575	0.02	
ULTRAGENYX PHARMAC COM USD0.001*	USD	4 859	1 942	2 517	4 284	138 012	0.05	
UMB FINL CORP COM*	USD	2 180			2 180	124 431	0.04	
UMPQUA HLDGS CORP COM*	USD	9 031	2 910	11 941				
UNDER ARMOUR INC COM STK USD0.000333 CL A*	USD	7 513			7 513	46 835	0.02	
UNDER ARMOUR INC COM STK USD0.000333 CL C*	USD	7 924			7 924	46 368	0.02	
UNIFIRST CORP MASS COM*	USD	549			549	82 152	0.03	
UNISYS CORP COM*	USD	2 584		2 584				
UNITED BANKSHARES INC WEST VA COM*	USD	9 125	3 033	4 689	7 469	193 311	0.06	
UNITED CMNTY BKS COM CAP USD1*	USD	4 912	3 664	1 104	7 472	150 210	0.05	
UNITED FIRE GROUP COM USD0.001*	USD	653			653	11 968	0.00	
UNITED NAT FOODS INC COM*	USD	3 861			3 861	51 230	0.02	
UNITED STATES STL CORP NEW COM*	USD	15 324		3 396	11 928	367 879	0.12	
UNITI GROUP INC COM USD0.0001*	USD	16 834			16 834	70 471	0.02	
UNITIL CORP COM NPV*	USD	700			700	29 093	0.01	
UNIVAR SOLUTIONS I COM USD0.01*	USD	7 672	5 860	13 532				
UNIVERSAL CORP VA COM*	USD	600			600	24 571	0.01	
UNIVERSAL DISPLAY COM USD0.01*	USD	2 659			2 659	336 791	0.11	
UNIVERSAL ELECTRON COM USD0.01*	USD	414		414				
UNIVERSAL INSURANC COM USD0.01*	USD	1 300			1 300	18 527	0.01	
UNIVEST FINANCIAL COM USD5*	USD	1 100			1 100	16 678	0.01	
UPLAND SOFTWARE IN COM USD0.0001*	USD	1 546		1 546				
URANIUM ENERGY COR COM USD0.001*	USD	35 531	29 767	33 108	32 190	174 302	0.06	
URBAN EDGE PPTYS COM USD0.01*	USD	4 191	6 396		10 587	152 806	0.05	
URBAN OUTFITTERS INC COM*	USD	4 995		1 891	3 104	97 794	0.03	
URSTADT BIDDLE PROPERTIES INC-A*	USD	1 200		1 200				
US CELLULAR CORP COM USD1*	USD	3 125			1 583	1 542	58 981	0.02
US FOODS HLDG CORP COM USD0.01*	USD	11 653	2 907	2 473	12 087	428 331	0.14	
USANA HLTH SCIENCE COM USD0.001*	USD	1 650			1 650	68 397	0.02	
VAALCO ENERGY INC COM NEW*	USD		11 500		11 500	46 781	0.02	
VALLEY NATL BANCORP COM*	USD	26 734	11 666	8 808	29 592	209 517	0.07	
VALMONT INDS INC COM*	USD	916	349		1 265	226 685	0.08	
VALVOLINE INC USD0.01*	USD	10 920		3 118	7 802	210 663	0.07	
VANDA PHARMACE INC COM STK USD0.001*	USD	3 230			3 230	12 875	0.00	
VAREX IMAGING CORP COM USD0.01 WI*	USD	900			900	14 784	0.00	
VARONIS SYSTEMS IN COM USD0.001*	USD	7 750		1 634	6 116	187 236	0.06	
VBI VACCINES INC C COM NPV*	USD	11 100		11 100				
VECTOR GROUP LTD COM*	USD	10 175		3 394	6 781	63 438	0.02	
VECTRUS INC COM USD0.01 WI*	USD	300			300	13 943	0.00	
VEECO INSTRS INC DEL COM*	USD	1 726			1 726	37 604	0.01	
VERACYTE INC COM USD0.001*	USD	2 900			2 900	54 683	0.02	
VERICEL CORP COM NPV*	USD	1 200	3 115		4 315	138 147	0.05	
VERINT SYS INC COM*	USD	5 409		2 959	2 450	41 939	0.01	
VERIS RESIDENTIAL COM STK USD0.01*	USD	3 585			3 585	43 685	0.01	
VERITEX HLDGS INC COM USD0.01*	USD	5 256			5 256	82 367	0.03	
VERITIV CORP COM USD1*	USD	1 382		460	922	142 146	0.05	
VERITONE INC COM USD0.001*	USD	1 000		1 000				
VERTEX ENERGY INC COM NPV*	USD		4 700		4 700	18 435	0.01	
VIAD CORP COM NEW*	USD	735			735	16 207	0.01	
VIASAT INC COM USD0.0001*	USD	1 962			1 962	32 925	0.01	
VIAMI SOLUTIONS IN COM NPV*	USD	9 847			9 847	69 719	0.02	
VICOR CORP COM*	USD	740			740	26 089	0.01	
VIEWRAY INC COM USD0.001*	USD	9 326		9 326				

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
VIPER ENERGY PARTN COM UNITS REPRESENTING INT*	USD	5 346		1 163	4 183	108 416	0.04	
VIRTU FINANCIAL IN COM CL A USD0.00001*	USD	8 120	5 503	5 066	8 557	143 987	0.05	
VIRTUS INVESTMENT COM USD0.01*	USD	287			287	48 118	0.02	
VISHAY INTERTECHNOLOGY INC COM*	USD	8 684		3 229	5 455	110 407	0.04	
VISTA OUTDOOR INC COM NPV*	USD	5 592	3 797	4 024	5 365	122 646	0.04	
VISTEON CORP COM USD0.01*	USD	1 223			1 223	128 139	0.04	
VORNADO REALTY TR COM USD0.04*	USD		13 020	4 942	8 078	141 147	0.05	
W & T OFFSHORE INC COM*	USD	13 828		6 459	7 369	27 831	0.01	
WABASH NATL CORP COM*	USD		2 275		2 275	42 836	0.01	
WALKER AND DUNLOP COM USD0.01*	USD	2 249			2 249	132 626	0.04	
WARRIOR MET COAL I COM USD0.01*	USD	2 574			2 574	114 149	0.04	
WASHINGTON FED INC COM*	USD	2 900			2 900	65 134	0.02	
WASHINGTON REAL ESTATE INVT TR SH BEN INT*	USD	6 006		1 843	4 163	48 342	0.02	
WATERSTONE FINANCI COM USD0.01*	USD	5 352		5 352				
WATSCO INC COM*	USD	1 724		1 724				
WATTS WATER TECHNOLOGIES INC CL A*	USD	1 987		194	1 793	282 304	0.09	
WAYFAIR INC COM USD0.001 A*	USD		3 811		3 811	147 780	0.05	
WD-40 CO COM USD0.001*	USD	468	232		700	134 669	0.04	
WEATHERFORD INTL. COM USD0.001*	USD	3 531			3 531	299 134	0.10	
WEIS MKTS INC COM*	USD	1 877			1 877	111 201	0.04	
WENDY'S COMPANY COM CLASS 'A' USD0.1*	USD	8 620			8 620	149 205	0.05	
WERNER ENTERPRISES COM USD0.01*	USD	4 041	1 452	2 544	2 949	97 473	0.03	
WESBANCO INC COM*	USD	2 599			2 599	57 688	0.02	
WESCO INTL INC COM USD0.01*	USD	2 718		365	2 353	274 521	0.09	
WESTAMERICA BANCORPORATION COM*	USD	1 173			1 173	50 428	0.02	
WESTERN ALLIANCE BANCORP COM*	USD	5 114	870		5 984	223 820	0.07	
WESTERN UN CO COM*	USD		23 454		23 454	240 977	0.08	
WEX INC COM USD0.01*	USD	1 976	354		2 330	353 007	0.12	
WHITE MOUNTNS INSU COM USD1*	USD	124			124	161 455	0.05	
WIDEPENWEST INC COM USD0.01*	USD	4 200			4 200	26 908	0.01	
WILEY(JOHN)& SONS CLASS'A' COM USD1*	USD	2 159			2 159	59 474	0.02	
WILLIAMS-SONOMA IN COM USD0.01*	USD	3 612	628	364	3 876	529 950	0.18	
WINGSTOP INC COM USD0.01*	USD	1 811		202	1 609	267 625	0.09	
WINMARK CORPORATIO COM NPV*	USD		276		276	101 303	0.03	
WINTRUST FINANCIAL CORP COM*	USD	2 581			2 581	175 435	0.06	
WISDOMTREE INVT I COM USD1*	USD	6 200			6 200	34 982	0.01	
WOLVERINE WORLD WIDE INC COM*	USD	4 000			4 000	29 304	0.01	
WOODWARD INC COM*	USD	2 472	812		3 284	372 679	0.12	
WORKHORSE GROUP IN COM USD0.001(POST REV SPLIT)*	USD	5 800		5 800				
WORKIVA INC COM USD0.001*	USD	2 941		316	2 625	208 048	0.07	
WORLD ACCEP CORP DEL COM*	USD	714			714	64 081	0.02	
WORLD KINECT CORPO COM USD0.01*	USD	2 628			2 628	44 245	0.01	
WORTHINGTON INDS INC COM*	USD	2 000			2 000	112 155	0.04	
WSFS FINL CORP COM*	USD	2 305			2 305	74 257	0.02	
XENCOR INC COM USD0.01*	USD	2 091			2 091	33 016	0.01	
XENIA HOTELS & RES COM USD0.01*	USD	4 255			4 255	45 034	0.01	
YELP INC COM USD0.000001*	USD	2 900			2 900	111 346	0.04	
YEYT INC COM USD0.001*	USD	3 381			3 381	18 554	0.01	
ZUMIEZ INC COM*	USD	3 808		1 767	2 041	30 517	0.01	
ZUORA INC COM USD0.0001 CLASS A*	USD	4 106			4 106	27 689	0.01	
TOTAL United States of America						124 874 088	41.45	
Total Bearer shares						218 176 638	72.42	
Other shares								
Ireland								
GRAFTON GROUP UT(1 ORD 1 C ORD & 5 A ORD)*	GBP	16 457			16 457	140 136	0.05	
TOTAL Ireland						140 136	0.05	
Norway								
SPAREBANKEN 1 SMN*	NOK	5 435			5 435	59 947	0.02	
TOTAL Norway						59 947	0.02	
Singapore								
CAPITALAND ASCOTT TRUST*	SGD	45 537			45 537	27 223	0.01	
TOTAL Singapore						27 223	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United States of America								
COPT DEFENSE PROPE.COM USD0.01*	USD	4 475			4 475	92 852	0.03	
TOTAL United States of America						92 852	0.03	
Total Other shares						320 158	0.11	

Preference shares

Germany

DRAEGERWERK KGAA NON-VTG PRF NPV*	EUR	365			365	16 695	0.01	
EINHELL GERMANY AG NON VTG PRF NPV*	EUR	73			73	9 325	0.00	
FUCHS SE NON VTG PRF NPV (REG)*	EUR	2 291	2 724		5 015	184 857	0.06	
JUNGHEINRICH NON-VTG PRF NPV*	EUR	5 722		1 406	4 316	105 203	0.03	
SCHAEFFLER AG NPV*	EUR	14 010			14 010	65 819	0.02	
SIXT SE NON VTG PRF NPV*	EUR	1 873			1 873	97 831	0.03	
STO SE & CO. KGAA NON VTG PRF NPV*	EUR	93			93	10 986	0.00	
TOTAL Germany						490 717	0.16	
Total Preference shares						490 717	0.16	

Registered shares

Australia

29METALS LIMITED NPV*	AUD	5 461		5 461				
ABACUS GROUP NPV (STAPLED)*	AUD		47 342		47 342	26 187	0.01	
ABACUS STORAGE KIN NPV*	AUD		55 796		55 796	31 989	0.01	
ALLKEM LTD*	AUD	36 318		6 436	29 882	164 259	0.05	
ATLAS ARTERIA NPV(STAPLED)*	AUD	68 807			68 807	210 523	0.07	
AUSSIE BROADBAND L NPV*	AUD	4 638			4 638	10 476	0.00	
AUST ETHICAL INVES NPV*	AUD	4 518		4 518				
AUSTRALIAN CLINICA NPV*	AUD	7 913			7 913	12 265	0.00	
AUSTRALIAN STRATEG NPV*	AUD	5 613		5 613				
AVZ MINERALS LTD NPV*	AUD	161 191			161 191	9 288	0.00	
BELLEVUE GOLD LTD NPV*	AUD	76 813			76 813	63 955	0.02	
BENDIGO & ADELAIDE NPV*	AUD	41 742		17 870	23 872	119 669	0.04	
BOSS RESOURCES LTD NPV*	AUD		41 580		41 580	103 500	0.03	
CALIX LIMITED NPV*	AUD		16 774		16 774	25 903	0.01	
CAPRICORN METALS L NPV*	AUD	24 194		10 208	13 986	38 118	0.01	
CENTURIA CAPITAL NPV STAPLED*	AUD	27 580			27 580	18 196	0.01	
CENTURIA OFFICE RE NPV*	AUD	12 644			12 644	7 978	0.00	
CETTIRE LTD NPV*	AUD		8 456		8 456	12 473	0.00	
CHALICE MINING LTD NPV*	AUD	33 071		12 300	20 771	21 423	0.01	
CHARTER HALL SOCIA NPV*	AUD	9 691			9 691	13 290	0.00	
CITY CHIC COLLECTI NPV*	AUD	7 888		7 888				
CORE LITHIUM LTD NPV*	AUD	118 877			118 877	24 659	0.01	
DE GREY MINING LTD NPV*	AUD	172 594		86 415	86 179	59 339	0.02	
DETERRA ROYALTIES NPV*	AUD	15 106			15 106	40 909	0.01	
DEXUS INDUSTRIA REIT*	AUD	36 539			36 539	50 108	0.02	
DICKER DATA LTD NPV*	AUD	4 879			4 879	29 687	0.01	
EVT LIMITED NPV*	AUD	3 313			3 313	19 834	0.01	
GENESIS MINERALS NPV*	AUD		102 013		102 013	85 818	0.03	
HEALIUS LTD NPV*	AUD	24 906			24 906	25 975	0.01	
HELIA GROUP LTD NPV*	AUD		54 512	17 458	37 054	77 289	0.03	
HOMECO DAILY NEEDS NPV*	AUD	23 592			23 592	14 545	0.00	
IMUGENE NPV*	AUD	114 970			114 970	2 849	0.00	
JOHNS LYNG GROUP NPV*	AUD	4 028			4 028	14 158	0.00	
JUDO CAPITAL HLDGS NPV*	AUD		106 604		106 604	51 904	0.02	
KELSIA GROUP LTD NPV*	AUD	6 015	708		6 723	23 320	0.01	
LAKE RESOURCES NPV*	AUD	29 753		29 753				
LIONTOWN RESOURCES NPV*	AUD	63 317			63 317	58 738	0.02	
MA FINANCIAL GROUP NPV*	AUD	896			896	2 210	0.00	
MAYNE PHARMA GROUP NPV DFD 24/01/23 (EX-SPLIT)*	AUD		5 860	5 860				
MEGAPORT LTD NPV*	AUD	5 991			5 991	32 829	0.01	
NICKEL MINES LTD NPV*	AUD	37 168			37 168	15 955	0.01	
NOVONIX LIMITED NPV*	AUD	41 032		41 032				
OMNI BRIDGEWAY LTD NPV*	AUD	36 511			36 511	31 977	0.01	
PENDAL GROUP LTD*	AUD	8 052		8 052				
PEPPER MONEY LIMIT NPV*	AUD	10 816			10 816	7 728	0.00	
PERENTI GLOBAL LTD NPV*	AUD	32 830			32 830	20 146	0.01	
PEXA GROUP LTD NPV*	AUD	7 116	3 221	3 838	6 499	40 705	0.01	
POINTS BET HOLDINGS NPV*	AUD	28 085		28 085				

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
POLYNOVO LIMITED NPV*	AUD	22 034			22 034	14 664	0.00	
REGION GROUP NPV*	AUD		51 607		51 607	58 431	0.02	
SAYONA MINING LTD NPV*	AUD	158 632			158 632	6 855	0.00	
SIGMA HEALTHCARE L NPV*	AUD	45 384			45 384	16 867	0.01	
TELEX PHARMACEUTIC NPV*	AUD	7 261	11 850	6 880	12 231	62 300	0.02	
TERRACOM LTD NPV*	AUD		74 800	74 800				
TIETTO MINERALS LT NPV*	AUD		42 375		42 375	13 673	0.00	
TYRO PAYMENTS LTD NPV*	AUD	18 750			18 750	9 291	0.00	
UNITED MALT GROUP NPV*	AUD	17 427			17 427	50 006	0.02	
VENTIA SERVICES GR NPV*	AUD		38 892		38 892	61 626	0.02	
VIVA ENERGY GROUP NPV*	AUD	50 333			50 333	82 075	0.03	
VULCAN ENERGY RESO NPV*	AUD	6 845			6 845	8 164	0.00	
WAYPOINT REIT NPV (STAPLED)*	AUD	23 038			23 038	28 142	0.01	
WEEBIT NANO LTD NPV*	AUD		9 888		9 888	18 859	0.01	
WEST AFRICAN RES NPV*	AUD	139 526		48 058	91 468	39 001	0.01	
ZIP CO LTD ZIP CO LTD*	AUD	19 141		19 141				
TOTAL Australia						2 090 065	0.69	
Belgium								
BARCO NPV*	EUR	7 243		1 624	5 619	78 319	0.03	
SHURGARD SELF STO. NPV*	EUR		2 303		2 303	78 223	0.03	
TELENET GRP HLDG NPV*	EUR	1 158		1 158				
VGP N.V. NPV*	EUR	325	81		406	29 974	0.01	
TOTAL Belgium						186 516	0.06	
Bermuda								
COOL COMPANY LTD USD1*	NOK		4 899		4 899	58 065	0.02	
SIRIUSPOINT LTD COM USD0.1*	USD	4 870			4 870	43 655	0.01	
TOTAL Bermuda						101 720	0.03	
Canada								
ADETRA INC COM NPV*	CAD		2 637		2 637	43 908	0.01	
ADVANTAGE ENERGY L COM NPV*	CAD	7 600			7 600	50 170	0.02	
AIRBOSS OF AMER CP COM NPV*	CAD	600		600				
ATLAS CORP COM USD0.01*	USD	10 200	7 500	17 700				
ATS CORPORATION COM NPV*	CAD		3 183		3 183	97 443	0.03	
AURORA CANNABIS IN COM NPV(POST REV SPLIT)*	CAD	9 600		9 600				
AYA GOLD & SILVER COM NPV*	CAD	1 300			1 300	6 400	0.00	
BADGER INFRASTRUCT COM NPV*	CAD	900			900	21 670	0.01	
BELLUS HEALTH INC COM NPV (POST REV SPLIT)*	CAD	4 400		4 400				
BLACKBERRY LTD NPV*	CAD		25 031		25 031	81 880	0.03	
BOMBARDIER INC CLASS B SUB-VTG NPV (P/S)*	CAD	3 547	1 651	661	4 537	132 321	0.04	
BOYD GROUP SERVICE COM NPV*	CAD	953			953	147 704	0.05	
BROOKFIELD INFR CO COM SUB VGT SHS CL A*	CAD	6 571	1 852	996	7 427	173 869	0.06	
CAPSTONE COPPER CO COM NPV*	CAD	11 268	24 536		35 804	110 782	0.04	
CARGOJET INC COM AND VAR VOTING SHS*	CAD	327			327	16 935	0.01	
COLLIERS INTL GP SUB-VTG COM NPV*	CAD	1 391	623		2 014	165 969	0.06	
CONVERGE TECHNOLOG COM NPV*	CAD	7 512			7 512	13 591	0.00	
CRONOS GROUP INC COM NPV*	CAD	5 690			5 690	9 325	0.00	
DEFINITY FINL CORP COM NPV*	CAD	7 400		1 600	5 800	145 773	0.05	
DENTALCORP HLDGS L COM NPV SUB VGT SHS*	CAD	1 500			1 500	5 408	0.00	
DOCEBO INC COM NPV*	CAD	700			700	25 114	0.01	
DREAM UNLIMITED CO COM NPV CL A SUB VGT NEW(PO)*	CAD	1 000			1 000	11 098	0.00	
DYE & DURHAM LTD COM NPV*	CAD	2 200			2 200	11 667	0.00	
ELDORADO GOLD CORP COM NPV (POST REV SPLIT)*	CAD	13 771		3 361	10 410	102 362	0.03	
ENTHUSIAST GAMING COM NPV*	CAD	2 800		2 800				
EQUINOX GOLD CORP COM NPV(POST REV SPLIT)*	CAD	9 591			9 591	38 164	0.01	
ERO COPPER CORP COM NPV*	CAD	3 500			3 500	43 180	0.01	
FILO CORP COM NPV*	CAD		5 600		5 600	66 298	0.02	
FIRST CAP REAL EST UNIT*	CAD	12 809		7 114	5 695	48 682	0.02	
HEADWATER EXPLORAT COM NPV*	CAD	13 500			13 500	66 019	0.02	
HLS THERAPEUTICS I COM NPV*	CAD	400		400				
HUT 8 MINING CORP COM NPV*	CAD	6 200		6 200				
K92 MNG INC COM NPV*	CAD	7 633			7 633	25 019	0.01	
KARORA RES INC COM NPV (POST REV SPLIT)*	CAD		21 649		21 649	58 612	0.02	
LARGO RESOURCES COM NPV (POST REV SPLIT)*	CAD	760		760				
LIGHTSPEED COMMERC COM NPV SUB VGT SHS*	CAD		5 600		5 600	63 545	0.02	
LITHIUM AMERICAS A COM NPV*	CAD	5 461			5 461	27 458	0.01	
LITHIUM AMERICAS CORP/NEW*	CAD		5 461		5 461	33 329	0.01	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
LOGAN ENERGY CORP COM*	CAD		20 000	20 000				
MAGNET FORENSICS I COM NPV SUB VTG SHS*	CAD	600		600				
MCEWEN MINING INC COM NPV (POST REV SPLIT)*	USD	1 112		1 112				
MDA LTD COM NPV*	CAD	1 000			1 000	7 519	0.00	
MINTO APT REAL EST TRUST UNITS*	CAD	1 500			1 500	12 783	0.00	
NANOXPLORE INC COM NPV*	CAD	8 400			8 400	12 114	0.00	
NEIGHBOURLY PHARMA COM NPV*	CAD	600			600	6 946	0.00	
NFI GROUP INC COM NPV*	CAD	3 000			3 000	25 487	0.01	
ORGANIGRAM HLDGS I COM NPV*	CAD	10 500		10 500				
ORLA MINING LTD COM NPV*	CAD	17 800		6 375	11 425	31 830	0.01	
PET VALU HOLDINGS COM NPV*	CAD		5 576		5 576	90 797	0.03	
PIPESTONE ENERGY C COM NPV*	USD	7 900		7 900				
PRECISION DRILLING COM NPV(POST REV SPLIT)*	CAD	900			900	47 423	0.02	
PRIMARIS REAL ESTA TR UNIT SER A*	CAD	9 909		3 200	6 709	54 667	0.02	
PYROGENESIS CDA IN COM NPV*	CAD	6 100		6 100				
SECURE ENERGY SERV COM NPV*	CAD	11 800			11 800	59 562	0.02	
SILVERCREST METALS COM NPV*	CAD	14 174		4 662	9 512	42 838	0.01	
SLATE GROCERY REIT UNIT CL U (USD)*	CAD	7 680			7 680	49 590	0.02	
SNC-LAVALIN GROUP INC COM*	CAD	7 403	3 295		10 698	270 138	0.09	
SOFTCHOICE CORP COM NPV*	CAD	2 600			2 600	28 276	0.01	
SOLARIS RESOURCES COM NPV*	CAD	1 900		1 900		6 825	0.00	
SPARTAN DELTA CORP COM NPV*	CAD	10 000		10 000				
SPARTAN DELTA CORP COM NPV*	CAD		10 000		10 000	29 237	0.01	
SPROTT INC COM NPV(POST REV SPLIT)*	CAD	1 500			1 500	39 539	0.01	
STELCO HOLDINGS IN COM NPV*	CAD	5 825		3 684	2 141	54 849	0.02	
TECSYS INC COM NPV*	CAD	200		200				
THE LION ELECTRIC COM NPV*	CAD	1 500			1 500	2 173	0.00	
TILRAY BRANDS INC USD0.0001 CLASS 2*	USD	8 989	15 834		24 823	40 662	0.01	
TILRAY BRANDS INC USD0.0001 CLASS 2*	CAD	10 141			10 141	16 420	0.01	
TOPAZ ENERGY CORP COM NPV*	CAD	1 996	6 520		8 516	118 350	0.04	
TRISURA GROUP LTD COM NPV (POST REV SPLIT)*	CAD	1 200			1 200	23 985	0.01	
TURQUOISE HILL RES COM NPV(POST REV SPLIT)*	CAD	8 133		8 133				
VICTORIA GOLD CORP COM NPV(POST REV SPLIT)*	CAD	1 100			1 100	4 175	0.00	
WELL HEALTH TECHNO COM NPV*	CAD	4 700			4 700	11 400	0.00	
TOTAL Canada						2 931 283	0.97	
Cayman Islands								
FTAI AVIATION LTD COM USD0.01*	USD		4 800		4 800	164 290	0.05	
JOBY AVIATION INC COM USD0.0001*	USD		8 700		8 700	41 725	0.01	
TOTAL Cayman Islands						206 014	0.07	
China								
INDIE SEMICONDUCTO COM USD0.0001 CL A*	USD	7 044			7 044	31 347	0.01	
VESYNC CO LTD HKD0.01*	HKD	12 000		12 000				
ZENSUN ENTERPRISES NPV(POST CONS)*	HKD	21 000		21 000				
TOTAL China						31 347	0.01	
Costa Rica								
ESTABLISHMENT LABS COM NPV*	USD	814			814	21 690	0.01	
TOTAL Costa Rica						21 690	0.01	
Denmark								
BETTER COLLECTIVE EURO.01*	SEK	1 149			1 149	25 269	0.01	
H.LUNDBECK A/S SER'A'DKK1*	DKK	3 293			3 293	13 547	0.00	
H.LUNDBECK A/S SER'B'DKK1*	DKK	13 172			13 172	62 505	0.02	
NETCOMPANY GROUP DKK1*	DKK	3 027		895	2 132	60 504	0.02	
NTG NORDIC TPT A/S DKK20*	DKK	346			346	12 463	0.00	
TOTAL Denmark						174 288	0.06	
Finland								
ANORA GROUP OYJ NPV*	EUR	1 402			1 402	5 516	0.00	
CITYCON OYJ NPV (POST SPLIT)*	EUR	3 181			3 181	15 281	0.01	
FINNAIR EURO.85*	EUR	35 530			35 530	1 969	0.00	
HARVIA OYJ NPV*	EUR	1 671		1 671				
KEMPOWER OYJ NPV*	EUR		2 081		2 081	59 212	0.02	
KOJAMO OYJ NPV*	EUR	6 728			6 728	52 163	0.02	
MANDATUM OYJ NPV*	EUR		16 744		16 744	58 821	0.02	
METSO CORPORATION RG*	EUR	40 262		40 262				

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
MUSTI GROUP OYJ NPV*	EUR	1 211			1 211	21 679	0.01	
NOKIAN RENKAAT OYJ NPV*	EUR	5 632			5 632	38 616	0.01	
SPINNOVA OYJ NPV*	EUR	1 019		1 019				
TOTAL Finland						253 256	0.08	
France								
AIR FRANCE-KLM EUR1 (POST CONSOLIDATION)*	EUR		2 622		2 622	26 871	0.01	
CARMILA EUR6*	EUR	6 124			6 124	77 877	0.03	
COFACE EUR2.00*	EUR	4 338			4 338	47 487	0.02	
NEOEN SA EUR2*	EUR	1 489	481		1 970	47 147	0.02	
TECHNICO CREA STUD EUR0.5*	EUR	10 079		10 079				
VALLOUREC SA EUR0.02*	EUR	5 705			5 705	62 149	0.02	
VANTIVA SA-RG*	EUR	10 079		10 079				
VERALLIA EUR3.38*	EUR	6 472		3 369	3 103	91 754	0.03	
TOTAL France						353 285	0.12	
Georgia								
BANK OF GEORGIA GR ORD GBP0.01*	GBP	5 891		3 413	2 478	91 124	0.03	
TOTAL Georgia						91 124	0.03	
Germany								
BRANICKS GROUP AG NPV (REG)*	EUR	1 652	135		1 787	6 704	0.00	
COMPUGROUP MEDICAL NPV (REGD)*	EUR	1 093			1 093	36 315	0.01	
CUREVAC NV COM EUR 0.12*	EUR	5 754			5 754	27 619	0.01	
DT BETEILIGUNGS AG NPV (REG)*	EUR	388			388	10 450	0.00	
ELRINGKLINGER AG NPV (REGD)*	EUR	1 083			1 083	5 542	0.00	
FLATEXDEGIRO AG NPV (REG)*	EUR	2 248			2 248	20 655	0.01	
FREENET AG NPV (REGD)*	EUR	5 563	4 431	1 255	8 739	201 245	0.07	
GRENKE AG*	EUR	1 019			1 019	19 800	0.01	
HAMBORNER REIT AG NPV*	EUR	6 559			6 559	39 370	0.01	
HAMBURGER HAFEN NPV (REGD)*	EUR	561			561	9 034	0.00	
HUGO BOSS AG NPV (REGD)*	EUR	3 768		922	2 846	150 844	0.05	
HYPOPORT SE NPV (REGD)*	EUR	175			175	19 376	0.01	
JENOPTIK AG NPV (POST CONS)*	EUR	2 022			2 022	43 490	0.01	
K&S AG NPV*	EUR	8 955	2 588	1 917	9 626	146 948	0.05	
KLOECKNER & CO SE NPV (REGD)*	EUR	3 390		3 390				
KLOECKNER & CO SE NPV (SALES)*	EUR		3 390		3 390	31 500	0.01	
NAGARRO SE NPV*	EUR	302			302	19 304	0.01	
NORMA GROUP SE NPV*	EUR	4 519		1 176	3 343	53 445	0.02	
PATRIZIA AG NPV (REGD)*	EUR	2 440			2 440	17 908	0.01	
PNE AG NPV (REGD)*	EUR		2 457		2 457	28 314	0.01	
PROSIEBENSAT1 MED. NPV*	EUR	17 502	9 434	12 708	14 228	72 236	0.02	
STRATEC SE NPV REG*	EUR	273			273	11 450	0.00	
STROEER SE&CO KGAA NPV*	EUR	1 390			1 390	57 815	0.02	
SUSE SA NPV REG S*	EUR		6 289	6 289				
TUI AG ORD REG SHS NPV (DI)*	GBP		24 690	1	24 689	112 982	0.04	
UNIPER SE NPV*	EUR		7 686	7 686				
UNITED INTERNET AG NPV(REGD)*	EUR		7 270		7 270	137 416	0.05	
VITESCO TECHNOLOGI NPV*	EUR	2 576		589	1 987	176 034	0.06	
WACKER NEUSON SE NPV(REGD)*	EUR	385			385	6 407	0.00	
WUSTENROT & WURTTTE NPV*	EUR	1 359			1 359	17 151	0.01	
ZEAL NETWORK SE NPV*	EUR	646		646				
TOTAL Germany						1 479 355	0.49	
Ghana								
KOSMOS ENERGY LTD COM USD0.01*	USD	26 102			26 102	171 980	0.06	
TOTAL Ghana						171 980	0.06	
Hong Kong								
C-MER EYE CARE HLD HKD0.1*	HKD	12 000			12 000	5 331	0.00	
EC HEALTHCARE HKD0.00001*	HKD	11 000			11 000	3 134	0.00	
FOSUN TOURISM GROU NPV*	HKD	11 000			11 000	8 585	0.00	
JS GLOBAL LIFESTYL USD0.00001*	HKD		68 000		68 000	9 728	0.00	
NISSIN FOODS COMPA NPV*	HKD	8 000			8 000	5 555	0.00	
SUNLIGHT REAL EST NPV REIT*	HKD	55 000			55 000	13 817	0.00	
TOTAL Hong Kong						46 150	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Ireland								
C&C GROUP ORD EURO.01*	EUR	5 426			5 426	8 341	0.00	
C&C GROUP ORD EURO.01*	GBP	6 777			6 777	10 418	0.00	
CIMPRESS PLC COM EURO.01*	USD	854			854	46 374	0.02	
TOTAL Ireland						65 133	0.02	
Israel								
AFRICA ISRAEL RESI NPV*	ILS		1 359		1 359	52 398	0.02	
ALTSHULER SHAHAM F ILS0.01*	ILS	26 320			26 320	26 880	0.01	
COGNYTE SOFTWARE L COM NPV WI*	USD	2 473		2 473				
DNYA CEBUS ILS1.00*	ILS	1 181			1 181	26 779	0.01	
ENLIGHT RENEWABLE ILS1*	ILS	44 396	34 211	71 461	7 146	87 465	0.03	
FATTAL HOLDINGS ILS1*	ILS	210			210	15 792	0.01	
FIVERR INTERNATION COM NPV*	USD	2 583		911	1 672	32 212	0.01	
INNOVIZ TECHNOLOGI COM USD0.0001 CL A*	USD		7 200		7 200	9 829	0.00	
ISRAEL CANADA T.R ILS1*	ILS	27 144		8 509	18 635	52 819	0.02	
ISRAEL CANADA T.R ILS1*	ILS	4 221			4 221	8 071	0.00	
JFROG LTD ILS0.01*	USD	5 738		2 074	3 664	74 991	0.02	
MALAM TEAM LTD ILS1*	ILS	482		482				
NAYAX LTD NPV*	ILS	455			455	8 386	0.00	
ONE SOFTWARE TECHN ILS1*	ILS	2 490			2 490	22 982	0.01	
PAZ ASHDOD REFI ILS0.01*	ILS		688		688	12 284	0.00	
PLAYTIKA HLDG CORP COM USD0.01*	USD		6 400	6 400				
RETAILORS LTD ILS0*	ILS	503			503	7 921	0.00	
RISKIFIED LTD COM NPV CL A*	USD		14 617		14 617	49 617	0.02	
SAPIENS INTL CP NV COM EURO.01*	ILS	1 198			1 198	27 515	0.01	
ZIM INTEGRATED SHI COM NPV*	USD		4 700	1 300	3 400	23 949	0.01	
TOTAL Israel						539 890	0.18	
Italy								
CAREL INDUSTRIES S NPV*	EUR	4 916			4 916	93 063	0.03	
CEMENTIR HOLDING N NPV*	EUR	1 366			1 366	10 341	0.00	
DIGITAL VALUE SPA NPV*	EUR	135			135	6 318	0.00	
GVS SPA NPV*	EUR	2 250	5 086		7 336	29 779	0.01	
ILLIMITY BANK SPA NPV*	EUR	11 491			11 491	53 211	0.02	
IVECO GROUP NV EUR1*	EUR	14 422		3 437	10 985	84 048	0.03	
MFE-MEDIAFOREUROPE EURO.06 A*	EUR	26 616	44 163	70 779				
MFE-MEDIAFOREUROPE EURO.06 A*	EUR		14 156	1	14 155	23 343	0.01	
MFE-MEDIAFOREUROPE EURO.6 B*	EUR		5 323	0	5 323	12 826	0.00	
PIRELLI & C SPA NPV*	EUR	14 814			14 814	59 864	0.02	
SAIPEM SPA NPV POST SPLIT*	EUR	159 651		103 634	56 017	77 404	0.03	
TECHNOPROBE SPA NPV*	EUR	14 629		4 676	9 953	65 821	0.02	
WIIT SPA NPV*	EUR	471			471	6 696	0.00	
TOTAL Italy						522 716	0.17	
Japan								
ABC-MART INC NPV*	JPY	2 400	5 400	2 400	5 400	75 623	0.03	
AEON HOKKAIDO CORP NPV*	JPY		5 600		5 600	29 512	0.01	
AEON MALL CO LTD NPV*	JPY	3 400			3 400	34 998	0.01	
ALFRESA HOLDINGS NPV*	JPY	8 400			8 400	120 538	0.04	
ALLEGRO MICROSYSTE COM USD0.01*	USD	2 460	1 923	1 061	3 322	78 482	0.03	
ALPS ALPINE CO LTD NPV*	JPY	8 300			8 300	61 297	0.02	
AMVIS HOLDINGS INC NPV*	JPY	2 000			2 000	30 731	0.01	
APIER GROUP INC NPV*	JPY		4 800	2 300	2 500	18 418	0.01	
BASE CO LTD NPV*	JPY		800		800	20 215	0.01	
BENGO4.COM INC NPV*	JPY	500			500	12 589	0.00	
CASIO COMPUTER CO NPV*	JPY	13 300		3 600	9 700	70 063	0.02	
CELLEBRITE DI LTD COM USD0.0001*	USD	2 000			2 000	12 158	0.00	
CHANGE INC NPV*	JPY	1 600			1 600	14 633	0.00	
CHUGIN FINANCIAL G NPV*	JPY	5 300			5 300	38 170	0.01	
CHUGOKU ELEC POWER NPV*	JPY	22 500			22 500	127 268	0.04	
CURVES HOLDINGS CO NPV*	JPY	1 600			1 600	6 288	0.00	
DAISHI HOKUETSU FI NPV*	JPY	800			800	18 821	0.01	
ELEC POWER DEV NPV*	JPY	6 600			6 600	91 595	0.03	
FREEE K K NPV*	JPY	3 200			3 200	47 881	0.02	
GMO FINANCIAL GATE NPV*	JPY		1 200	800	400	20 094	0.01	
HINO MOTORS NPV*	JPY	9 700			9 700	25 344	0.01	
HIROGIN HOLDINGS I NPV*	JPY	29 800		6 500	23 300	133 586	0.04	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
HOKKOKU FINANCIAL NPV*	JPY	700			700	20 885	0.01	
INFRONEER HLDGS IN NPV*	JPY	8 720			8 720	83 132	0.03	
INSOURCE CO LTD NPV*	JPY	800	1 600	800	1 600	8 461	0.00	
IR JAPAN HOLDINGS NPV*	JPY	400		400				
ITOCHU ADVANCE LOG REIT*	JPY		54		54	39 945	0.01	
IYOGIN HOLDINGS IN NPV*	JPY	26 400		6 700	19 700	127 909	0.04	
JAPAN ELEVATOR SER NPV*	JPY	1 800			1 800	21 471	0.01	
JAPAN EXCELLENT IN REIT*	JPY	126	96	110	112	89 243	0.03	
JAPAN PRIME REALTY INVESTMENT CORP*	JPY	36			36	76 580	0.03	
JMDC INC NPV*	JPY	3 000		1 100	1 900	47 918	0.02	
JUROKU FINANCIAL G NPV*	JPY	800			800	19 470	0.01	
KOBE STEEL NPV*	JPY	27 700		8 100	19 600	207 526	0.07	
KONICA MINOLTA INC NPV*	JPY	21 400			21 400	53 958	0.02	
KYOTO FINANCIAL GR NPV*	JPY		2 500		2 500	127 844	0.04	
LAWSON INC NPV*	JPY	3 100			3 100	136 023	0.05	
M&A RESEARCH INSTITUTE HOLDING NPV*	JPY		2 000	800	1 200	23 508	0.01	
MANAGEMENT SOLUTIO NPV*	JPY	900			900	14 002	0.00	
MEDIPAL HOLDINGS CORP NPV*	JPY	6 700	3 900		10 600	161 152	0.05	
MEDLEY INC NPV*	JPY	700			700	18 193	0.01	
MERCARI INC NPV*	JPY	8 400	4 900	7 900	5 400	97 380	0.03	
MITSUBISHI MATERLS NPV*	JPY	3 700	5 600		9 300	134 515	0.04	
MONEY FORWARD INC NPV*	JPY	4 700	2 800	5 000	2 500	56 666	0.02	
NACHI-FUJIKOSHI CO NPV*	JPY	300			300	6 742	0.00	
NGK SPARK PLUG CO NPV*	JPY	12 000	4 500	5 800	10 700	215 397	0.07	
NIKON CORP NPV*	JPY	13 100			13 100	111 467	0.04	
NIPPON KANZAI HOLD NPV*	JPY		2 400		2 400	35 997	0.01	
NOK CORP NPV*	JPY	3 500			3 500	37 163	0.01	
OPEN UP GROUP INC RG*	JPY	8 991		3 700	5 291	58 946	0.02	
ORIX JREIT INC REIT*	JPY	153		29	124	129 504	0.04	
PARK 24 CO LTD NPV*	JPY	8 000			8 000	81 291	0.03	
PLAID INC NPV*	JPY	600		600				
RAKSUL INC NPV*	JPY	700	1 400	700	1 400	10 566	0.00	
RAKUTEN BANK LTD NPV*	JPY		7 900		7 900	122 478	0.04	
RENOVA INC NPV*	JPY	1 100	2 900	2 100	1 900	12 319	0.00	
SANSAN INC NPV*	JPY	2 800			2 800	20 006	0.01	
SANTEN PHARM CO NPV*	JPY	13 600	11 000		24 600	193 280	0.06	
SAWAI GROUP HOLDIN NPV*	JPY	1 600			1 600	46 208	0.02	
SEGA SAMMY HLDGS I NPV*	JPY	15 300		8 000	7 300	102 911	0.03	
SHIMAMURA CO NPV*	JPY	2 000	1 000	1 200	1 800	161 110	0.05	
SIMPLEX HLDGS INC NPV*	JPY		3 500		3 500	52 790	0.02	
SOCIONEXT INC NPV*	JPY		2 400	600	1 800	155 973	0.05	
SOHGO SECURITY SER NPV*	JPY	2 300	30 200	2 300	30 200	159 989	0.05	
SOSILA LOGISTICS R REIT*	JPY	12			12	8 639	0.00	
SRE HLDGS CORP NPV*	JPY	600			600	8 206	0.00	
STAR ASIA INVESTME REIT*	JPY	78			78	26 717	0.01	
SUMITOMO PHARMA CO NPV*	JPY	7 800			7 800	21 561	0.01	
TAKARA LEBEN REAL REIT*	JPY	21	47		68	40 453	0.01	
TKP CORPORATION NPV*	JPY	800			800	9 807	0.00	
TOKYU FUDOSAN HLDG NPV*	JPY	23 400	16 700		40 100	210 074	0.07	
TOYO SEIKAN GROUP NPV*	JPY	4 300	6 000		10 300	156 282	0.05	
TRE HLDGS CORP NPV*	JPY		4 000		4 000	28 075	0.01	
UNITED URBAN INVESTMENT CORP*	JPY	178			178	163 010	0.05	
VISIONAL INC NPV*	JPY	1 500		500	1 000	44 047	0.01	
WEALTHNAVI INC NPV*	JPY	1 300			1 300	8 585	0.00	
WINGARC 1ST INC NPV*	JPY		2 100		2 100	33 882	0.01	
YAMADA HOLDINGS CO NPV*	JPY	57 600			57 600	165 378	0.05	
YAMAZAKI BAKING CO NPV*	JPY	11 700		3 700	8 000	154 074	0.05	
YOKOHAMA RUBBER CO NPV*	JPY	11 700		5 000	6 700	110 980	0.04	
TOTAL Japan						5 557 988	1.84	
Jersey (Channel islands)								
TP ICAP GROUP PLC ORD GBP0.25*	GBP	38 542			38 542	66 865	0.02	
TOTAL Jersey (Channel islands)						66 865	0.02	
Kazakhstan								
FREEDOM HOLDING CO COM USD0.001*	USD	500			500	37 330	0.01	
TOTAL Kazakhstan						37 330	0.01	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
Luxembourg								
CORE LABORATORIES COM NPV*	USD		1 600		1 600	31 189	0.01	
GLOBAL FASHION GRO EUR1*	EUR	2 825		2 825				
LOTTOMATICA GROUP NPV*	EUR		3 365		3 365	28 925	0.01	
TOTAL Luxembourg						60 114	0.02	
Malta								
MEDIA AND GAMES IV EUR1.00*	EUR	3 562		3 562				
TOTAL Malta							0.00	
Netherlands								
ALFEN NV EURO.10*	EUR	1 241			1 241	35 418	0.01	
BE SEMICONDUCTOR EURO.01*	EUR	5 561	2 082	7 643				
CM.COM EURO.06*	EUR	719		719				
EUROCOMMERCIAL EUR10.00*	EUR	5 052	210		5 262	102 448	0.03	
TOMTOM NV EURO.20*	EUR	3 496			3 496	19 000	0.01	
TOTAL Netherlands						156 866	0.05	
New Zealand								
GENESIS ENERGY LTD NPV*	NZD	26 938	2 110	29 048				
PUSHPAY HOLDINGS NPV*	NZD	30 000		30 000				
TOTAL New Zealand							0.00	
Norway								
AKER CARBON CAPTURE AS*	NOK	8 754			8 754	7 545	0.00	
AKER HORIZONS ASA NOK1*	NOK	5 622			5 622	1 562	0.00	
BW ENERGY LIMITED USD0.01*	NOK	124	266	2	388	882	0.00	
ELOPAK ASA NOK1.40*	NOK	5 729		5 729				
FREYR BATTERY SA*	USD	5 100			5 100	14 898	0.00	
FRONTLINE PLC.COM USD1*	NOK		10 801		10 801	219 347	0.07	
HEXAGON PURUS AS NOK0.1*	NOK		959	0	959	800	0.00	
KAHOOT AS NOK0.10*	NOK	8 739			8 739	24 845	0.01	
NORSKE SKOG ASA NOK4*	NOK		5 947		5 947	19 736	0.01	
NYKODE THERAPEUTICS ASA*	NOK	5 689			5 689	7 957	0.00	
TOMRA SYSTEMS ASA NOK0.50 (POST SPLIT)*	NOK	14 347		2 588	11 759	84 582	0.03	
TOTAL Norway						382 154	0.13	
Portugal								
GREENVOLT ENERGI COM NPV*	EUR	1 287	762	267	1 782	10 816	0.00	
SONAE EUR1*	EUR	23 857			23 857	21 319	0.01	
THE NAVIGATOR COMP EUR1*	EUR		14 476	8 917	5 559	20 106	0.01	
TOTAL Portugal						52 241	0.02	
Singapore								
HAFNIA LIMITED USD0.01*	NOK		17 287		17 287	103 221	0.03	
KBS US PRIME PROPE PRIME US REIT*	USD	20 900		20 900				
KEPPEL-KBS US REIT USD1.00*	USD	91 300		91 300				
LENDLEASE GBL COMM NPV*	SGD	39 216			39 216	13 285	0.00	
MAXEON SOLAR TECHN.COM NPV*	USD		3 400		3 400	19 308	0.01	
SASSEUR REIT NPV (STAPLED UNITS)*	SGD	141 800			141 800	58 869	0.02	
SCILEX HOLDING COM.COM USD0.0001*	USD		1 371	0	1 371	2 333	0.00	
SILVERLAKE AXIS NPV*	SGD	41 160		41 160				
WHEELS UP EXPERIEN.COM USD0.0001 CL A*	USD	3 500		3 500				
YANGZUJIANG FINANCIAL HOLDING LTD NPV*	SGD	162 400			162 400	34 520	0.01	
TOTAL Singapore						231 535	0.08	
Spain								
ACERINOX SA EURO.25*	EUR	14 386		5 662	8 724	77 188	0.03	
BANKINTER SA EURO.3(REGD)*	EUR	27 191	16 078		43 269	248 147	0.08	
LINEA DIRECTA SA EURO.04*	EUR	27 191			27 191	21 291	0.01	
MAPFRE SA EURO.10*	EUR	32 242	63 164	65 641	29 765	56 175	0.02	
PROSEGUR SEGURIDAD EURO.06(REGD)*	EUR	5 983			5 983	8 126	0.00	
TOTAL Spain						410 927	0.14	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Sweden								
AAK AB NPV (POST SPLIT)*	SEK	15 189	5 561	8 179	12 571	217 077	0.07	
ADDLIFE AB SER'B'NPV (POST SPLIT)*	SEK	4 776			4 776	28 282	0.01	
ADDETECH AB SER'B'NPV (POST SPLIT)*	SEK	15 180		1 990	13 190	175 552	0.06	
ALLEIMA AB NPV*	SEK		14 820		14 820	81 965	0.03	
ARJO AB SER'B'NPV*	SEK	21 922		8 257	13 665	41 473	0.01	
AVANZA BANK HLDG NPV (POST SPLIT)*	SEK	5 871	2 705	1 694	6 882	105 386	0.03	
BEIJER ALMA AB SER'B'NPV*	SEK	4 590		4 590				
BEIJER REF AB SER'B'NPV (POST SPLIT)*	SEK	10 673	13 229	23 902				
BETSSON AB NPV B (POST SPLIT)*	SEK		3 658	3 658				
BETSSON AB NPV B (RED SHS 26/09/2023)*	SEK		3 658		3 658	33 431	0.01	
BETSSON AB SER'B'NPV (POST SPLIT)*	EUR	3 658		3 658				
BIOGAIA AB SER'B'NPV (POST SPLIT)*	SEK	4 000			4 000	32 451	0.01	
BYGGHEMMA GROUP FI NPV*	SEK	4 424		4 424				
CALLIDITAS THERAPE SER'B'NPV*	SEK	2 505			2 505	18 915	0.01	
CELLINK AB SER'B'NPV*	SEK	1 755		1 755				
CIBUS NORDIC REAL NPV*	SEK	2 130			2 130	18 139	0.01	
CINT GROUP AB*	SEK	17 473		17 473				
ELECTROLUX AB SER'B'NPV (POST SPLIT)*	SEK		10 913		10 913	83 201	0.03	
ELECTROLUX PROFESS SER'B'NPV*	SEK	9 110			9 110	33 436	0.01	
EMBRACER GROUP AB SER'B'NPV (POST SPLIT)*	SEK		48 121		48 121	70 969	0.02	
FABEGE AB NPV (POST SPLIT)*	SEK	23 179		12 804	10 375	70 192	0.02	
FORTNOX AB NPV (POST SPLIT)*	SEK	23 380			23 380	84 059	0.03	
GARO AKTIEBOLAG NPV (POST SPLIT)*	SEK	1 421		1 421				
HEMNET AB NPV*	SEK	839	7 445	3 022	5 262	83 021	0.03	
HEXATRONIC GROUP NPV (POST SPLIT)*	SEK	15 405		6 869	8 536	18 057	0.01	
HUMBLE GROUP AB NPV*	SEK	5 145		5 145				
INSTALCO AB NPV (POST SPLIT)*	SEK	9 195			9 195	23 353	0.01	
K-FAST HOLDING AB SER'B'NPV (POST SPLIT)*	SEK	5 304		5 304				
KINNEVIK AB SER'B'NPV (POST SPLIT)*	SEK		14 532		14 532	112 426	0.04	
LOOMIS AB NPV*	SEK	3 193			3 193	75 267	0.02	
MEKONOMEN AB NPV*	SEK	809			809	5 917	0.00	
NEOBO FASTIGHETER NPV*	SEK		4 702	4 702				
NEW WAVE GROUP AB NPV B (POST SPLIT)*	SEK		4 274		4 274	25 313	0.01	
NOLATO AB SER'B'NPV (POST SPLIT)*	SEK	22 410			22 410	89 991	0.03	
NORDIC ENTERTAINM SER'B'NPV*	SEK	3 183			3 183	6 176	0.00	
NORDNET AB NPV*	SEK	10 537	6 592	9 414	7 715	98 975	0.03	
NYFOSA AB NPV*	SEK	7 360			7 360	32 253	0.01	
OX2 AB NPV*	SEK	1 566			1 566	5 748	0.00	
RVRC HOLDING AB NPV (WI)*	SEK	1 557			1 557	4 885	0.00	
SAMHALLSBYGG I NOR SER'D'NPV*	SEK	11 508		11 508				
SECTRA AB SER'B'NPV (POST SPLIT)*	SEK	4 052	6 064	10 116				
SECTRA AB SER'B'NPV (POST SPLIT)*	SEK		10 116		10 116	99 372	0.03	
SEDANA MEDICAL AB NPV*	SEK	1 764		1 764				
SKISTAR AB SER'B'NPV (POST SPLIT)*	SEK	3 508		3 508				
STILLFRONT GP AB NPV (POST SPLIT)*	SEK	18 733			18 733	17 601	0.01	
STORSKOGEN GROUP SER'B'NPV (WI)*	SEK	76 603			76 603	41 094	0.01	
SURGICAL SCIENCE S NPV (POST SPLIT)*	SEK	1 537			1 537	15 837	0.01	
SWECO AB SER'B'NPV (POST SPLIT)*	SEK	16 719		3 989	12 730	106 282	0.04	
SWEDENCARE AB NPV (POST SPLIT)*	SEK	2 161			2 161	7 961	0.00	
TROAX GROUP AB NPV*	SEK	1 112			1 112	16 159	0.01	
TRUECALLER AB SER'B'NPV (WI)*	SEK		16 526	10 873	5 653	12 405	0.00	
VESTUM AB NPV (POST SPLIT)*	SEK	42 063			42 063	11 875	0.00	
VIMIAN GROUP AB*	SEK	5 760			5 760	11 870	0.00	
VITROLIFE AB NPV (POST SPLIT)*	SEK	2 610			2 610	30 847	0.01	
VNV GLOBAL AB NPV*	SEK	1 670		1 670				
WALLENSTAM SER'B'NPV (POST SPLIT)*	SEK	14 036			14 036	43 033	0.01	
WIHLBORGS FAST. AB NPV (POST SPLIT)*	SEK	9 484	14 275		23 759	139 628	0.05	
XANO INDUSTRI AB SER'B'NPV (POST SPLIT)*	SEK	2 006			2 006	13 562	0.00	
TOTAL Sweden						2 243 435	0.74	
Switzerland								
GARRETT MOTION INC COM USD0.001*	USD		13 453		13 453	86 435	0.03	
TRANSOCEAN LTD COM CHF0.10*	USD	23 911	16 746		40 657	244 939	0.08	
TOTAL Switzerland						331 374	0.11	
United Republic of Tanzania								
HELIOS TOWERS PLC. ORD GBP1.00*	GBP	14 668			14 668	9 808	0.00	
TOTAL United Republic of Tanzania						9 808	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United Arab Emirates								
BORR DRILLING LTD USD0.10 (POST SPLIT)*	NOK	387	16 817	5 495	11 709	66 195	0.02	
NETWORK INTL HLDGS ORD GBPO.1 (WI)*	GBP	48 350		14 602	33 748	144 525	0.05	
TOTAL United Arab Emirates						210 720	0.07	
United Kingdom								
AIRTEL AFRICA PLC ORD USD0.5*	GBP	59 906			59 906	74 953	0.02	
AJ BELL PLC ORD GBPO.000125 (WI)*	GBP	10 356			10 356	28 956	0.01	
ALLFUNDS GROUP EURO.0025*	EUR		20 633	4 992	15 641	72 489	0.02	
ASTON MARTIN LAGON ORD GBPO.1*	GBP	16 030			16 030	38 732	0.01	
AUCTION TECHNOLOGY GROUP PLC*	GBP	1 760			1 760	10 903	0.00	
B & M EUROPEAN VAL ORD GBPO.1 (DI)*	GBP	61 369		12 347	49 022	286 266	0.10	
BREEDON GROUP PLC ORD GBPO.1.40*	GBP		33 822		33 822	116 718	0.04	
BRIDGEPOINT GROUP ORD GBPO.00005*	GBP	57 006		37 932	19 074	38 230	0.01	
BYTES TECHNOLOGY G ORD GBPO.01*	GBP	7 364			7 364	40 026	0.01	
CAPRICORN ENERGY P ORD GBPO.034265734*	GBP		4 418	4 418				
CAPRICORN ENERGY PLC ORD GBPO.016153846*	EUR	9 371		9 371				
CENTRICA ORD GBPO.061728395*	GBP	293 118	50 632	343 750				
CERES POWER HLDGS ORD GBPO.10*	GBP	4 352			4 352	9 516	0.00	
DARKTRACE PLC ORD GBPO.01*	GBP	24 516		9 696	14 820	57 280	0.02	
DELIVEROO HLDGS PL CLASS A ORD GBPO.005*	GBP	25 761			25 761	36 982	0.01	
DIRECT LINE INSURA ORD GBP 0.109090909*	GBP	61 799	23 294	25 396	59 697	99 742	0.03	
DOWLAIS GROUP PLC ORD GBPO.01*	GBP		39 426		39 426	43 538	0.01	
DR. MARTENS PLC ORD GBPO.01*	GBP	49 002			49 002	62 987	0.02	
DUCK CREEK TECHNOL COM USD0.01*	USD	3 542		3 542				
DUNELM GROUP LTD*	GBP	4 299			4 299	46 311	0.02	
EASYJET ORD GBPO.27285714*	GBP	26 606		11 967	14 639	59 167	0.02	
FLEX LNG LTD (BM) USD0.10 (POST SPLIT)*	NOK	2 392			2 392	66 640	0.02	
HAMMERSON ORD GBPO.05*	GBP	432 255		372 665	59 590	14 503	0.00	
HARBOUR ENERGY PLC ORD GBPO.00002*	GBP	34 561		10 706	23 855	66 859	0.02	
IMI ORD GBPO.2857*	GBP	11 186			11 186	180 967	0.06	
INDIVIOR PLC USD0.5*	GBP	10 112		2 493	7 619	132 515	0.04	
INTEGRAFIN HOLDING ORD GBPO.01*	GBP	11 725			11 725	28 330	0.01	
INVESTEC ORD GBPO.0002*	GBP	31 681	9 454	7 187	33 948	170 986	0.06	
JUDGES SCIENTIFIC ORD GBPO.05*	GBP	376			376	33 882	0.01	
MAN GROUP PLC (N) ORD USD0.0342857142*	GBP	83 359		24 974	58 385	141 522	0.05	
MELROSE INDUST PLC ORD GBPO.22857142*	GBP		78 975	78 975				
MICRO FOCUS INTL ORD GBPO.10*	GBP	13 296	9 208	22 504				
MOONPIG GROUP PLC ORD GBPO.1*	GBP	6 750			6 750	12 292	0.00	
NINETY ONE PLC ORD GBP1*	GBP	52 496		14 337	38 159	66 622	0.02	
NVENT ELECTRIC PLC COM USD0.01*	USD	11 685	1 337	4 665	8 357	366 043	0.12	
OSB GROUP PLC ORD GBP3.04*	GBP	37 506		9 779	27 727	91 796	0.03	
OXFORD BIOMEDICA ORD GBPO.50*	GBP	1 896			1 896	4 439	0.00	
OXFORD NANOPORE TE ORD GBPO.0001 (WI)*	GBP	18 007			18 007	40 486	0.01	
PENNON GROUP ORD GBPO.6105*	GBP	10 870	4 970	3 781	12 059	96 746	0.03	
QUILTER PLC ORD GBPO.08167*	GBP	57 271			57 271	50 532	0.02	
REDROW ORD GBPO.105*	GBP	19 422			19 422	104 365	0.03	
RENEWI PLC ORD GBP1*	GBP	4 794			4 794	31 076	0.01	
RIGHTMOVE ORD GBPO.001*	GBP	49 352	14 702	12 640	51 414	268 553	0.09	
S4 CAPITAL PLC ORD GBPO.25*	GBP	20 816			20 816	14 585	0.00	
SAGA PLC ORD GBPO.15*	GBP	32 022		32 022				
SSP GROUP PLC ORD GBPO.01085*	GBP	57 671		11 942	45 729	90 897	0.03	
SUPERMARKET INCOME ORD GBPO.01*	GBP	98 312			98 312	78 819	0.03	
SYNTHOMER PLC ORD GBPO.01*	GBP		5 272	1	5 271	11 030	0.00	
TARGET HLTHCARE RE ORD GBPO.01*	GBP	12 806			12 806	10 196	0.00	
TATE & LYLE ORD GBPO.2916666667*	GBP	15 899	6 606	6 845	15 660	109 035	0.04	
TEAM17 GROUP PLC ORD GBPO.01*	GBP	4 454			4 454	13 034	0.00	
THG PLC ORD GBPO.005*	GBP	57 873			57 873	44 685	0.01	
TRAINLINE PLC ORD GBPO.01*	GBP	18 869			18 869	54 260	0.02	
URBAN LOGISTICS ORD GBPO.01*	GBP	5 893			5 893	6 781	0.00	
WAREHOUSE REIT PLC ORD GBPO.01*	GBP		34 733		34 733	27 808	0.01	
WATCHES OF SWITZER ORD GBPO.0125*	GBP		9 564		9 564	52 913	0.02	
WICKES GROUP PLC ORD GBPO.1*	GBP	10 815			10 815	15 287	0.01	
YELLOW CAKE PLC ORD GBPO.01*	GBP	12 959			12 959	78 995	0.03	
TOTAL United Kingdom						3 700 274	1.23	
United States of America								
10X GENOMICS INC COM USD0.00001 CLASS A*	USD	4 889		906	3 983	127 880	0.04	
1LIFE HEALTHCARE I COM USD0.001*	USD	12 945	6 283	19 228				
23ANDME HLDG CO COM USD0.0001 CL A*	USD	5 500			5 500	4 240	0.00	
25SEVENTY BIO INC COM USD0.0001 (WI)*	USD	6 996		3 369	3 627	8 054	0.00	
4D MOLECULAR THERA COM USD0.0001*	USD	600	919	600	919	8 982	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
89BIO INC COM USD0.001*	USD		5 500		5 500	37 039	0.01	
8X8 INC NEW COM USD0.001*	USD	20 266		8 924	11 342	24 566	0.01	
ACADEMY SPORTS & O COM USD0.01*	USD	5 016		1 206	3 810	155 473	0.05	
ACCEL ENTMT INC COM USD0.0001 CLASS A-1*	USD	1 000	6 435		7 435	66 647	0.02	
ACCOLADE INC COM USD0.0001*	USD	1 843			1 843	10 902	0.00	
ACELYRIN INC COM USD0.00001*	USD		3 788		3 788	35 110	0.01	
ACM RESEARCH INC COM USD0.0001 CL A*	USD	5 805		2 987	2 818	34 877	0.01	
ACUITY BRANDS INC COM STK USD0.01*	USD	2 082			2 082	306 888	0.10	
ACV AUCTIONS INC COM USD0.001 CL A*	USD	7 200			7 200	87 343	0.03	
ADAPTHEALTH CORP COM USD0.0001 CL A*	USD	2 983			2 983	19 899	0.01	
ADAPTIVE BIOTECHNO COM USD0.0001*	USD	3 846			3 846	15 540	0.01	
ADTRAN HOLDINGS IN COM USD0.01*	USD	6 412		2 000	4 412	26 379	0.01	
ADVANCE AUTO PARTS COM USD0.0001*	USD		3 490		3 490	165 251	0.05	
ADVANTAGE SOLUTIO .COM USD0.01 CLASS A*	USD		25 234		25 234	52 818	0.02	
AEHR TEST SYSTEMS COM USD0.01*	USD		1 500		1 500	32 161	0.01	
AERSALE CORPORATIO COM USD0.0001*	USD	2 400			2 400	33 395	0.01	
AEVA TECHNOLOGIES COM USD0.0001*	USD	27 565		27 565				
AFFILIATED MNGRS COM USD0.01*	USD	2 116			2 116	236 395	0.08	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD		12 615		12 615	202 168	0.07	
AGCO CORP COM USD0.01*	USD	4 339		1 237	3 102	323 682	0.11	
AGILON HEALTH INC COM USD0.01*	USD	13 056	4 776	2 918	14 914	244 305	0.08	
AGNC INV CORP COM USD0.01*	USD	29 425	19 528	19 843	29 110	195 508	0.06	
AKERO THERAPEUTICS COM USD0.0001*	USD	2 020			2 020	21 913	0.01	
ALBIREO PHARMA INC COM USD0.01*	USD	900		900				
ALECTOR INC COM USD0.0001*	USD	1 814			1 814	8 584	0.00	
ALIGHT INC COM USD0.0001 CL A*	USD	17 218	14 322	5 022	26 518	160 241	0.05	
ALIGNMENT HEALTHCA COM USD0.001*	USD	10 057	10 473	9 158	11 372	71 202	0.02	
ALKAMI TECHNOLOGY COM USD0.001*	USD		6 305		6 305	102 995	0.03	
ALLAKOS INC COM USD0.001*	USD		5 300		5 300	9 212	0.00	
ALLBIRDS INC COM USD0.0001 CLASS A*	USD	9 343		9 343				
ALLOGENE THERAPEUT COM USD0.001*	USD	2 300			2 300	5 903	0.00	
ALLOVIR INC COM USD0.0001*	USD	1 727			1 727	2 357	0.00	
ALPHATEC HLDGS INC COM USD0.0001*	USD	7 561		2 835	4 726	39 482	0.01	
ALTA EQUIP GRP INC COM USD0.0001*	USD		1 100		1 100	9 200	0.00	
ALTAIR ENGINEERING COM USD0.0001 CL A*	USD	4 413		992	3 421	193 397	0.06	
ALTIMMUNE INC COM USD0.0001*	USD		3 600	3 600				
ALX ONCOLOGY HLDGS COM USD0.001*	USD	400		400				
AMC ENTMT HLDGS IN COM USD0.01 CL A (RS)*	USD		9 364	1	9 363	90 960	0.03	
AMERICAN WELL CORP COM USD0.01 CL A*	USD	23 727			23 727	25 264	0.01	
AMMO INC COM USD0.001*	USD	16 000		16 000				
AMNEAL PHARMACEUTI USD0.01 CLASS A*	USD	3 700		3 700				
AMPLITUDE INC COM USD0.00001 CLASS A*	USD	5 802		2 686	3 116	28 244	0.01	
ANTERIX INC COM USD0.0001*	USD	2 354			2 354	65 317	0.02	
ANTERO MIDSTREAM C COM USD1.00*	USD	12 100	10 378		22 478	252 428	0.08	
ANTERO RES CORP USD0.01*	USD	16 484	3 853	3 492	16 845	451 309	0.15	
APARTMENT INCOME R COM USD0.01 WI*	USD	9 585		2 471	7 114	189 108	0.06	
APARTMENT INV&MGMT COM USD0.01 CL A (POST REV)*	USD	4 068			4 068	21 694	0.01	
API GROUP CORPORAT COM USD0.0001*	USD	9 548		2 245	7 303	171 934	0.06	
APOLLO MEDICAL COM USD0.001*	USD	3 275		815	2 460	69 871	0.02	
APPHARVEST INC COM USD0.0001*	USD	2 100		2 100				
APPLOVIN CORP COM USD0.00003 CL A*	USD		9 129		9 129	302 738	0.10	
ARCELLX INC COM USD0.001*	USD		1 800	1 100	700	22 455	0.01	
ARCH RESOURCES INC COM USD0.01 CL A*	USD	500	549		1 049	143 989	0.05	
ARCHAEA ENERGY INC COM USD0.0001 CL A*	USD	6 679		6 679				
ARCHER AVIATION IN COM USD0.0001 CL A*	USD		14 925		14 925	64 517	0.02	
ARCONIC CORPORATIO COM USD0.01*	USD	4 700		4 700				
ARCOSA INC COM USD0.01*	USD	1 933			1 933	121 503	0.04	
ARCTURUS THERAPEU COM USD0.001*	USD	547			547	9 508	0.00	
ARCUTIS BIOTHERAPE COM USD0.0001*	USD	900		900				
ARES MANAGEMNT COR COM USD0.01 CLASS A*	USD	7 713		7 713				
ARLO TECHNOLOGIES COM USD0.001*	USD		9 550		9 550	73 786	0.02	
ARMOUR RESIDENTIAL COM USD0.001(POST REV SPLT)*	USD		4 698		4 698	62 287	0.02	
ARRAY TECHNOLOGIES COM USD0.001*	USD	11 376	4 169	5 328	10 217	161 134	0.05	
ARVINAS INC COM USD0.001*	USD	1 500			1 500	22 005	0.01	
ASANA INC COM USD0.00001 CL A*	USD	5 709		1 856	3 853	64 764	0.02	
ASPEN TECHNOLOGY COM USD0.10*	USD	1 168		1 168				
ASSETMARK FINANCIA COM USD0.001*	USD	300			300	6 528	0.00	
ATEA PHARMACEUTICA COM USD0.001*	USD	700		700				
ATLANTA BRAVES HOL COM USD0.001 SER A*	USD		1 708		1 708	58 926	0.02	
ATLANTA BRAVES HOL COM USD0.001 SER C*	USD		1 546		1 546	48 933	0.02	
ATLANTIC UNION BAN COM USD1.33*	USD	3 204			3 204	84 004	0.03	

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AUDACY INC COM USD0.01 CL A*	USD	4 100		4 100				
AURORA INNOVATION COM USD0.0001 CL A*	USD		21 000		21 000	33 444	0.01	
AUTOLIV INC COM*	USD	3 920	1 538	848	4 610	384 502	0.13	
AVANOS MEDICAL INC COM USD0.01*	USD	5 235		1 657	3 578	59 783	0.02	
AVEANNA HEALTHCARE COM USD0.01*	USD	2 300		2 300				
AVEO PHARMACEUTICA COM USD0.001(POST REV SPLT)*	USD		3 900	3 900				
AVEPOINT INC COM USD0.0001 CL A*	USD	1 900			1 900	12 951	0.00	
AVID BIOSERVICES I COM USD0.001*	USD	1 600			1 600	8 955	0.00	
AVIDITY BIOSCIENCE COM USD0.0001*	USD	1 639			1 639	7 682	0.00	
AVIDXCHANGE HLDGS COM USD0.001*	USD	4 000	10 559		14 559	114 475	0.04	
AVIENT CORPORATION COM USD0.01*	USD	5 321		897	4 424	127 304	0.04	
AXALTA COATING SYS COM USD1.00*	USD	13 541	6 887	7 690	12 738	304 064	0.10	
AXIS CAPITAL HLDGS COM USD0.0125*	USD	3 146	1 932		5 078	263 872	0.09	
AXONICS INC COM USD0.0001*	USD	2 227			2 227	103 786	0.03	
AXOS FINANCIAL INC COM USD0.01*	USD	1 900			1 900	62 299	0.02	
BALLY'S CORPORATION COM USD0.01*	USD	1 400			1 400	11 620	0.00	
BANK OZK COM USD0.01*	USD	7 142	2 738	2 662	7 218	235 227	0.08	
BARK INC USD0.0001*	USD	3 100		3 100				
BAUSCH HEALTH COMP COM NPV*	CAD		12 164		12 164	75 274	0.02	
BEAM THERAPEUTICS COM USD0.01*	USD	4 675			4 675	89 940	0.03	
BELLRING BRANDS IN COM USD0.01*	USD	9 531	3 609	6 356	6 784	269 979	0.09	
BEYOND MEAT INC COM USD0.0001*	USD	2 300			2 300	12 496	0.00	
BGC GROUP INC COM USD0.01 CL A*	USD		9 500		9 500	50 749	0.02	
BIGCOMMERCE HLDGS COM USD0.0001 SER 1*	USD	1 900			1 900	15 372	0.01	
BIOHAVEN LTD COM NPV WI*	USD	1	3 500	1	3 500	84 439	0.03	
BIOLIFE SOLUTIONS COM USD0.001*	USD	700			700	6 434	0.00	
BIONANO GENOMICS COM USD0.0001*	USD	14 078		14 078				
BIOXCEL THERAPEUTI COM USD0.001*	USD	1 000			1 000	3 654	0.00	
BJS WHSL CLUB HLDG COM USD0.01*	USD	7 499	1 580	1 210	7 869	487 820	0.16	
BLINK CHARGING CO COM USD0.001*	USD	2 310			2 310	5 003	0.00	
BLOOM ENERGY CORP COM USD0.0001 CL A*	USD	9 573		1 703	7 870	74 486	0.02	
BLUE OWL CAPITAL I COM USD0.0001 CL A*	USD	10 900	13 415		24 315	272 837	0.09	
BLUEGREEN VACATIO. COM USD0.01 CL A*	USD		600		600	18 297	0.01	
BONANZA CREEK ENER COM USD0.001*	USD	3 840		784	3 056	209 779	0.07	
BOWLERO CORP COM USD0.0001 CL A RG*	USD		6 134	3 801	2 333	21 423	0.01	
BRAZE INC COM USD0.0001 CL A*	USD	2 727		1 008	1 719	66 611	0.02	
BRIDGEBIO PHARMA I COM USD0.001*	USD	13 967	4 565	12 280	6 252	148 158	0.05	
BRIGHAM MINERALS I COM USD0.01 CL A*	USD	1 558		1 558				
BRIGHTHOUSE FINL I COM USD0.01 WI*	USD	5 610		1 347	4 263	175 743	0.06	
BRIGHTSPHERE INVE. COM USD0.001*	USD	3 117			3 117	44 422	0.01	
BRIGHTSPIRE CAPITA COM USD0.01 CL A*	USD	3 300	28 978	15 595	16 683	85 932	0.03	
BRIGHTVIEW HLDGS I USD0.01*	USD	2 500			2 500	15 334	0.01	
BRISTOW GRP INC COM USD0.01*	USD	2 456			2 456	58 425	0.02	
BROADMARK RLTY CAP COM USD0.001*	USD	13 502		13 502				
BROADSTONE NET LEA COM USD0.00025*	USD	5 279	9 852	2 603	12 528	161 326	0.05	
BRP GROUP INC COM USD0.01 CL A*	USD	1 600	4 100		5 700	108 570	0.04	
BTRS HOLDINGS INC COM USD0.0001*	USD	14 167		14 167				
BUMBLE INC COM USD0.01 A*	USD	3 388	5 489	3 615	5 262	64 360	0.02	
BURFORD CAPITAL LT ORD NPV*	GBP	15 997			15 997	179 658	0.06	
BUSINESS FIRST BAN COM USD1.00*	USD		1 600		1 600	28 452	0.01	
BUTTERFLY NETWORK COM USD0.0001 CL A*	USD	3 000			3 000	2 312	0.00	
C3.AI INC COM USD0.001 CLASS A*	USD	5 013			5 013	111 315	0.04	
C4 THERAPEUTICS IN COM USD0.0001*	USD	500		500				
CALIFORNIA RESOURC COM USD0.01*	USD	2 325			2 325	111 273	0.04	
CALLON PETROLEUM COM USD0.01(POST REV SPLIT)*	USD	1 903	2 755		4 658	158 327	0.05	
CAMBIUM NETWORKS C COM USD0.0001*	USD	988			988	4 478	0.00	
CANO HEALTH INC COM USD0.0001 CL A*	USD	5 900			5 900	706	0.00	
CANOO INC COM USD0.0001 CL A*	USD	25 617			25 617	6 390	0.00	
CANTALOUPE INC COM NPV*	USD		2 400		2 400	14 372	0.00	
CAPRI HOLDINGS LTD COM NPV*	USD	8 847		2 815	6 032	280 949	0.09	
CARIBOU BIOSCIENCE COM USD0.0001*	USD	1 000		1 000				
CARNIVAL PLC ORD USD1.66*	GBP	7 182			7 182	66 415	0.02	
CARPARTS COM INC COM USD0.001*	USD	11 413		11 413				
CASSAVA SCIENCES I COM USD0.001*	USD	1 286	1 704		2 990	54 829	0.02	
CASTLE BIOSCIENCES COM USD0.001*	USD	600			600	8 529	0.00	
CCC INTELLIGENT SO COM USD0.0001*	USD	10 834	9 280	5 540	14 574	142 843	0.05	
CELLEX THERAPEUTI COM USD0.001(POST REV SPLT)*	USD	1 800			1 800	38 528	0.01	
CELSIUS HOLDINGS I COM USD0.001*	USD	2 835	548	534	2 849	394 329	0.13	
CENTERSPACE COM NPV*	USD	580			580	25 642	0.01	
CERENCE INC COM USD0.01*	USD	1 517			1 517	21 136	0.01	
CEREVEL THERAPEUTI COM USD0.0001*	USD	5 371		1 422	3 949	84 993	0.03	
CERTARA INC COM USD0.01*	USD	3 837	4 713	3 286	5 264	58 396	0.02	
CHAMPIONX CORPORAT COM USD0.01*	USD	12 784		2 735	10 049	281 669	0.09	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
CHARGEPOINT HOLDIN COM USD0.0001 CL A*	USD	14 890			3 742	11 148	25 769	0.01	
CHESAPEAKE ENERGY COM USD0.01*	USD	6 926			6 926				
CHEVRON CORP COM USD0.75*	USD		2 106	2 106					
CHINOOK THERAPEUTI COM USD0.0001*	USD	4 953		4 953					
CHORD ENERGY CORP*	USD	2 366			2 366		355 963	0.12	
CITIZENS FINL GP COM USD0.01*	USD		3 096	3 096					
CLAROS MTG TR INC COM USD0.01*	USD		3 300		3 300		31 323	0.01	
CLEAR CHANNEL OUTD COM USD0.01 CL A*	USD	9 500			9 500		9 510	0.00	
CLEAR SECURE INC COM USD0.00001 CL A*	USD	3 400	3 856	1 563	5 693		87 143	0.03	
CLEARWATER ANALYTI COM USD0.001 CLASS A*	USD		4 349		4 349		71 557	0.02	
CLEARWAY ENRGY INC COM USD0.01 CLASS A*	USD	1 000			1 000		18 538	0.01	
CLEARWAY ENRGY INC COM USD0.01 CLASS C*	USD	4 744		1 309	3 435		67 866	0.02	
CLOVER HEALTH INVE COM USD0.0001 CL A*	USD	10 508			10 508		9 116	0.00	
COASTAL FINANCIAL COM NPV*	USD		800		800		27 061	0.01	
COGENT BIOSCIENCES COM USD0.001(POST REV SPLT) RG*	USD		8 657		8 657		64 287	0.02	
COHERENT CORP COM NPV*	USD	7 545	2 014	953	8 606		231 824	0.08	
COLFAX CORP COM USD0.001 WI*	USD	1 750	1 933		3 683		153 844	0.05	
COLUMBIA FINANCIAL COM USD0.01*	USD	4 800			4 800		70 329	0.02	
COMERICA INC COM*	USD	8 416		1 656	6 760		242 386	0.08	
COMPASS INC COM USD0.00001 CL A*	USD	18 457			18 457		33 258	0.01	
CONCENTRIX CORP COM USD0.0001*	USD	2 748			2 748		190 587	0.06	
CONSENSUS CLOUD SO COM USD0.001*	USD	600			600		11 789	0.00	
CONSTRUCTION PARTN COM USD0.001 CL A*	USD	3 219			3 219		112 637	0.04	
CONTEXTLOGIC INC COM USD0.0001 CL A*	USD	12 800		12 800					
CONTEXTLOGIC INC COM USD0.0001 CL A (P/S)*	USD		427	427					
CORE & MAIN INC COM USD0.01 CL A*	USD	4 400	3 496	1 574	6 322		173 060	0.06	
CORECIVIC INC COM USD0.01*	USD	4 707			4 707		54 402	0.02	
CORSAIR GAMING INC COM USD0.0001*	USD	1 429			1 429		16 633	0.01	
COUCHBASE INC COM USD0.00001*	USD	500			500		7 080	0.00	
COURSERA INC COM USD0.00001*	USD	1 700	7 778	5 510	3 968		62 616	0.02	
COUSINS PROPERTIES COM USD1(POST REV SPLT)*	USD	10 213	5 294	8 541	6 966		113 285	0.04	
CRANE COMPANY COM USD1.00 WI*	USD		2 605		2 605		230 738	0.08	
CRANE NXT CO COM USD1.00*	USD	1 901			1 901		89 960	0.03	
CREDO TECH GRP HLD COM USD0.00005*	USD		4 090		4 090		52 928	0.02	
CRESCENT ENERGY CO COM USD0.04 CL A*	USD	800	8 593		9 393		104 116	0.03	
CRINETICS PHARMACE COM USD0.001*	USD	200	4 053		4 253		113 365	0.04	
CROSSFIRST BANKSHA COM USD0.01*	USD	1 300			1 300		12 517	0.00	
CRYOPORT INC COM USD0.01*	USD	2 044			2 044		18 043	0.01	
CULLINAN MANAGEME COM USD0.001*	USD	600			600		5 094	0.00	
CUSHMAN AND WAKEFI COM USD0.01*	USD	5 000	8 708	6 433	7 275		48 794	0.02	
CUSTOM TRUCK ONE S COM USD0.0001*	USD		5 453		5 453		28 634	0.01	
CYTEK BIOSCIENCES COM USD0.001*	USD	4 759			4 759		18 233	0.01	
DANIMER SCIENTIFIC COM USD0.0001*	USD	20 026		20 026					
DAY ONE BIOPHARMAC COM USD0.0001*	USD		5 348		5 348		57 576	0.02	
DENBURY INC COM USD0.001*	USD	2 095	1 131		3 226		260 965	0.09	
DERMTECH INC COM USD0.0001*	USD	12 230		12 230					
DESIGNER BRANDS IN COM CL A NPV*	USD	2 699			2 699		24 832	0.01	
DESKTOP METAL INC COM USD0.0001 CL A*	USD	6 746			6 746		5 319	0.00	
DIAMOND OFFSHORE DRILLING INC*	USD		6 400		6 400		72 280	0.02	
DICE THERAPEUTICS COM USD0.0001*	USD	2 209		2 209					
DIGITALBRIDGE GROU COM USD0.01 CL A*	USD	13 667	9 257	15 060	7 864		113 433	0.04	
DIGITALOCEAN HLDGS COM USD0.000025*	USD	1 722	2 688		4 410		82 113	0.03	
DIME COMMTY BANCS COM USD0.01*	USD	1 248			1 248		20 886	0.01	
DISH NETWORK CORPO CLASS A COM USD0.01*	USD		14 528		14 528		64 784	0.02	
DIVERSIFIED HEALTH SHS OF BENEFICIAL INTEREST*	USD	8 537		8 537					
DOCGO INC COM USD0.0001 CL A*	USD	5 500			5 500		29 731	0.01	
DOMA HOLDINGS INC COM USD0.0001*	USD	47 200		47 200					
DOMO INC COM USD0.001 CLASS B*	USD	2 527			2 527		18 766	0.01	
DOUBLEVERIFY HLDGS COM USD0.001*	USD	496	4 459		4 955		125 494	0.04	
DOUGLAS ELLIMAN IN COM USD0.01*	USD	2 508		2 508					
DOXIMITY INC COM USD0.001 CL A*	USD		4 800		4 800		89 243	0.03	
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD	23 011		23 011					
DRIVEN BRANDS HLDG COM USD0.01*	USD	1 599			1 599		16 560	0.01	
DT MIDSTREAM INC COM USD0.01 WI*	USD	6 259		1 800	4 459		219 006	0.07	
DUN & BRADSTREET H COM USD0.0001*	USD	14 560	19 408	15 643	18 325		146 088	0.05	
DUOLINGO INC COM USD0.0001 CLASS A*	USD	400	1 517	273	1 644		218 509	0.07	
DUTCH BROS INC COM USD0.00001 CLASS A*	USD	1 423	3 923		5 346		118 417	0.04	
DXC TECHNOLOGY CO COM USD0.01*	USD	12 600		1 747	10 853		199 215	0.07	
DYNE THERAPEUTICS COM USD0.0001*	USD	900			900		5 774	0.00	
DYNEX CAPITAL INC COM USD0.01(POST REV SPLT)*	USD		10 316	7 928	2 388		21 819	0.01	
E2OPEN PARENT HOLD COM USD0.0001 CL A*	USD	11 908			11 908		31 319	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
EAGLE BULK SHIPPIN COM USD0.01(POST REV SPLT)*	USD	1 000			1 000	37 130	0.01	
EAST WEST BANCORP INC COM*	USD	8 094		921	7 173	350 020	0.12	
EASTERN BANKSHARES COM USD0.01*	USD	7 293			7 293	73 073	0.02	
ECOVYST INC COM USD0.01*	USD	4 222	10 475	2 985	11 712	98 058	0.03	
ELANCO ANIMAL HEAL COM NPV*	USD		27 794		27 794	222 840	0.07	
ELASTIC N V COM USD0.01*	USD	5 047		810	4 237	289 345	0.10	
ELEMENT SOLUTIONS COM USD0.01*	USD	17 442	16 513	18 367	15 588	258 608	0.09	
ELLINGTON FINL INC COM NPV*	USD	2 600			2 600	28 465	0.01	
EMBECTA CORPORATIO COM USD0.01*	USD	2 200			2 200	30 272	0.01	
ENDEAVOR GROUP HOL COM 0.00001 CL A*	USD	7 741	2 812	3 211	7 342	152 073	0.05	
ENERPAC TOOL GROUP COM USD0.20 CLASS A*	USD	2 900			2 900	74 688	0.02	
ENGAGESMART LLC COM USD0.001*	USD		5 300		5 300	109 247	0.04	
ENHABIT INC COM USD0.01 WI*	USD	2 505			2 505	16 801	0.01	
ENOVIX CORP COM USD0.0001*	USD	4 837	7 976	2 770	10 043	81 434	0.03	
ENVISTA HLDGS CORP COM USD0.01*	USD	10 587	3 463	3 038	11 012	233 200	0.08	
ENVIVA INC COM USD0.001*	USD	1 072			1 072	3 532	0.00	
EQRX INC COM USD0.0001*	USD	21 235			21 235	42 128	0.01	
EQUITRANS MIDSTREA COM NPV*	USD	17 392	7 353		24 745	199 745	0.07	
ERASCA INC COM USD0.0001*	USD	1 000			1 000	2 102	0.00	
ESAB CORPORATION COM USD0.001 WI*	USD	1 750	1 047		2 797	161 124	0.05	
ESSENTIAL PROPERTI USD0.01*	USD	10 463	4 434	4 231	10 666	213 060	0.07	
EUROPEAN WAX CTR I COM USD0.0001 CLASS A*	USD		3 642		3 642	48 954	0.02	
EVENTBRITE INC COM USD0.00001 CLASS A*	USD		5 344		5 344	40 268	0.01	
EVERQUOTE INC COM USD0.001 CL A*	USD	8 605		8 605				
EVO PAYMENTS INC COM USD0.0001 CL A*	USD	1 400	1 717	3 117				
EVOLV TECHNOLOGIES COM USD0.0001 CL A*	USD	2 800			2 800	10 830	0.00	
EXCELERATE ENERGY COM USD0.001 CL A*	USD		1 500		1 500	19 411	0.01	
EXP WORLD HOLD INC COM USD0.00001*	USD	2 400			2 400	28 983	0.01	
EXTRA SPACE STORAG COM USD0.01*	USD		4 355	4 355				
F45 TRAINING HLDGS COM USD0.00005*	USD	34 133		34 133				
FASTLY INC COM USD0.00002 CL A*	USD	8 338		2 426	5 912	78 928	0.03	
FED REALTY INV TR COM USD0.01*	USD	3 600			3 600	298 755	0.10	
FIGS INC COM USD0.0001 CL A*	USD	9 795		5 721	4 074	20 429	0.01	
FIRST ADVANTAGE CO COM USD0.001*	USD	3 800			3 800	44 991	0.01	
FIRSTCASH HOLDINGS COM USD0.01*	USD	3 104		890	2 214	219 458	0.07	
FISKER INC COM USD0.0001 CL A*	USD	16 404	15 269	20 470	11 203	45 879	0.02	
FLOW TRADERS LTD EURO.10*	EUR		2 027		2 027	33 673	0.01	
FLUENCE ENERGY INC COM USD0.00001 CLASS A*	USD		2 400		2 400	37 829	0.01	
FLUOR CORP NEW COM*	USD	9 332		1 875	7 457	225 914	0.07	
FLYWIRE CORP COM USD0.0001*	USD		4 300		4 300	105 226	0.03	
FOCUS FINANCIAL PA COM USD0.01 CL A*	USD	3 395		3 395				
FORGEROCK INC COM USD0.001 CLASS A*	USD		1 800	1 800				
FORTREA HOLDINGS I COM USD0.001 WI*	USD		3 700		3 700	95 628	0.03	
FRANCHISE GROUP IN COM USD0.01 CL A*	USD	900		900				
FRESHWORKS INC COM USD0.00001 CLASS A*	USD	7 771			7 771	126 872	0.04	
FRONTDOOR INC COM USD0.01*	USD	3 725			3 725	98 071	0.03	
FRONTIER COMMUN.PA COM NPV*	USD	12 300	4 610	7 653	9 257	150 964	0.05	
FRONTIER GROUP HLD COM USD0.001*	USD	900	4 480	3 595	1 785	5 507	0.00	
FUBOTV INC COM USD0.0001*	USD	2 900	38 984	2 900	38 984	85 855	0.03	
FUELCCELL ENERGY COM USD0.0001(POST REV SPLT)*	USD	13 300	17 729		31 029	30 779	0.01	
GANNETT CO INC COM USD0.01*	USD	12 300		12 300				
GENEDX HOLDINGS CORP RG*	USD	2 000		2 000				
GENERATION BIO CO COM USD0.0001*	USD	1 300		1 300				
GENESCO INC COM USD1*	USD	300			300	7 483	0.00	
GERMAN AMERN BNCRP COM NPV*	USD	900			900	22 385	0.01	
GEVO INC COM USD0.01*	USD	36 260		36 260				
GINKGO BIOWORKS HO COM USD0.0001 CL A*	USD	34 557	50 573		85 130	106 137	0.04	
GITLAB INC COM USD0.0000025 CLASS A*	USD	3 295	2 326	2 323	3 298	129 898	0.04	
GLATFELTER CORP COM USD0.01*	USD	1 287		1 287				
GOOSEHEAD INS INC COM USD0.01 CL A*	USD	700	1 129		1 829	107 975	0.04	
GOSSAMER BIO INC COM USD0.0001*	USD	2 100		2 100				
GRAFTECH INTL LTD COM USD0.01*	USD	7 500			7 500	23 548	0.01	
GRID DYNAMICS HOLD COM USD0.0001 CL A*	USD	1 000			1 000	9 228	0.00	
GROCERY OUTLET HLD COM USD0.001*	USD	7 181	3 967	6 810	4 338	109 236	0.04	
GROWGENERATION COR COM USD0.001*	USD	1 600		1 600				
GUARDANT HEALTH IN COM USD0.00001*	USD	6 280		1 288	4 992	117 572	0.04	
GULFPORT ENERGY CO COM USD0.01*	USD	1 400			1 400	157 488	0.05	
GXO LOGISTICS INC COM USD0.01*	USD	6 098	1 857	678	7 277	334 499	0.11	
HARBORONE BANCORP COM USD0.01*	USD	4 400			4 400	39 402	0.01	
HARMONY BIOSCIENCE COM USD0.00001*	USD	600	2 721		3 321	71 144	0.02	
HASHICORP INC COM USD0.000015 CL A*	USD		4 000		4 000	71 676	0.02	
HAYWARD HLDGS INC COM USD0.001*	USD	6 411	7 196	6 411	7 196	68 762	0.02	
HEALTH CATALYST IN COM USD0.001*	USD	1 000			1 000	6 816	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HELIOS TECHNOLOGIE COM USD0.001*	USD	1 300			1 300	61 188	0.02	
HELMERICH & PAYNE COM USD0.10*	USD	4 288	2 337		6 625	238 571	0.08	
HERTZ GLOBAL HLDGS COM USD0.01*	USD	11 910		4 615	7 295	55 965	0.02	
HESS MIDSTREAM LP CL A SHS RP LTD PTNR INTRST*	USD	3 400			3 400	92 825	0.03	
HF SINCLAIR CORP COM USD0.01*	USD	9 462		9 462				
HILLMAN SOLUTIONS COM USD0.0001*	USD	2 600	12 094		14 694	87 722	0.03	
HIMS & HERS HEALTH COM USD0.0001 CL A*	USD	4 159			4 159	22 634	0.01	
HIPPO HOLDINGS INC COM USD0.0001 (POST SPLIT)*	USD	232			232	1 520	0.00	
HONEST CO INC (THE) COM USD0.0001*	USD	20 715		20 715				
HUMACYTE INC COM USD0.0001 CL A*	USD	4 600		4 600				
HYATT HOTELS CORP COM USD0.01 CLASS 'A'*	USD	3 718		3 718				
HYDROFARM HLDGS GR COM USD0.0001*	USD	600		600				
HYLION HLDGS CORP COM USD0.0001 CL A*	USD	3 300		3 300				
IAA INC COM USD0.01*	USD	8 371		8 371				
IAC/INTERACTIVECOR COM USD0.0001*	USD		5 733	1 309	4 424	171 309	0.06	
IDEAYA BIOSCIENCES COM USD0.0001*	USD	600	3 620		4 220	104 344	0.03	
IGM BIOSCIENCES IN COM USD0.01*	USD	3 529			3 529	12 654	0.00	
IHEARTMEDIA INC COM USD0.001 CLASS A*	USD	5 300			5 300	11 335	0.00	
IMMUNITYBIO INC COM USD0.0001*	USD	2 300	11 490		13 790	39 406	0.01	
IMMUNOVANT INC COM USD0.0001*	USD	900	4 053	2 683	2 270	68 275	0.02	
INARI MEDICAL INC COM USD0.001*	USD	1 675	783		2 458	135 802	0.05	
INFORMATICA INC COM USD0.01 CLASS A*	USD		4 860		4 860	84 830	0.03	
INGREDION INC COM USD0.01*	USD	4 292	1 095	2 194	3 193	271 924	0.09	
INHIBRX INC COM USD0.0001*	USD		3 447		3 447	48 529	0.02	
INMODE LTD COM ILS0.01*	USD	5 001		1 427	3 574	62 123	0.02	
INOTIV INC COM NPV*	USD		2 400	2 400				
INSPIRE MEDICAL SY COM USD0.001*	USD	1 728			1 728	231 419	0.08	
INTAPP INC COM USD0.001*	USD	3 599		2 095	1 504	46 810	0.02	
INTEGRAL AD SCIENC COM USD0.001*	USD		5 554		5 554	58 025	0.02	
INTERNATIONAL MONE COM USD0.0001*	USD	3 434		1 249	2 185	31 736	0.01	
INVENTRUST PPTYS C COM USD0.001(POST REV SPLIT)*	USD	6 427			6 427	146 807	0.05	
INVESCO MORTGAGE C COM USD0.01(POST REV SPLIT)*	USD	922			922	5 731	0.00	
IONQ INC COM USD0.0001*	USD	9 919			9 919	87 018	0.03	
ISTAR FINANCIAL CLASS'A'SBI USD0.001*	USD	3 200		3 200				
IVANHOE ELEC INC COM USD0.0001*	USD		5 400		5 400	50 322	0.02	
IVERIC BIO INC COM USD0.001*	USD	2 370	5 154	7 524				
JACKSON FINANCIAL COM USD0.01 CL A WI*	USD	3 593	2 792	904	5 481	183 109	0.06	
JAMF HOLDING CORP COM USD0.001*	USD	992			992	14 498	0.00	
JANUS INTL GRP INC COM USD0.0001*	USD	7 200		3 158	4 042	34 430	0.01	
JEFFERIES FINL GRP COM USD0.0001*	USD	13 389	6 809	9 456	10 742	314 584	0.10	
JOINT CORP COM USD0.001*	USD	341		341				
JONES LANG LASALLE INC COM*	USD	3 283		640	2 643	307 681	0.10	
KARUNA THERAPEUTICS INC COM USD0.0001*	USD	1 754		171	1 583	240 020	0.08	
KEROS THERAPEUTICS COM USD0.0001*	USD	500			500	12 986	0.00	
KINETIK HOLDINGS I COM USD0.0001 CL A (POST RE)*	USD	800			800	25 802	0.01	
KINKSA PHARMACEUT COM USD0.000273235 CL A*	USD	600			600	8 327	0.00	
KNIFE RIV HOL CO COM USD0.01*	USD		1 983		1 983	90 809	0.03	
KNOWBE4 INC COM USD0.00001 CL A*	USD	2 809	2 341	5 150				
KODIAK SCIENCES IN COM USD0.0001*	USD	1 300		1 300				
KOHL'S CORPORATION COM USD0.01*	USD	7 034	3 187	5 580	4 641	95 241	0.03	
KONTOOR BRANDS INC COM NPV*	USD	1 800	2 424		4 224	178 556	0.06	
KRISPY KREME INC COM USD0.01*	USD	4 200		1 982	2 218	26 099	0.01	
KRYSTAL BIOTECH IN COM USD0.00001*	USD	500	540		1 040	110 612	0.04	
KURA SUSHI USA INC COM USD0.001 CL A*	USD		464		464	24 128	0.01	
KYNERA THERAPEUTIC USD0.0001*	USD	600			600	6 372	0.00	
KYNDRYL HLDGS INC COM USD0.01 WI*	USD	14 835	6 448	5 554	15 729	209 416	0.07	
LATCH INC COM USD0.0001 CL A*	USD	34 700		34 700				
LATHAM GROUP INC COM USD0.0001*	USD	3 000		3 000				
LEGALZOOM COM INC USD0.001*	USD		9 000		9 000	81 659	0.03	
LEMONADE INC COM USD0.00001*	USD	1 400			1 400	13 938	0.00	
LENDING CLUB CORP COM USD0.01(POST REV SPLIT)*	USD	4 220			4 220	19 932	0.01	
LEONARDO DRS INC COM USD0.01*	USD		5 902		5 902	102 427	0.03	
LESLIES INC COM USD0.001*	USD	6 860			6 860	30 840	0.01	
LEVI STRAUSS & CO COM USD0.001 CL A*	USD	6 021		2 943	3 078	38 292	0.01	
LIBERTY MEDIA CORP COM USD0.01 LIVE SER C*	USD		2 235		2 235	64 822	0.02	
LIFE TIME GROUP HL COM USD0.01*	USD		4 785		4 785	51 471	0.02	
LIGHTWAVE LOGIC COM USD0.001*	USD	7 900			7 900	32 568	0.01	
LINCOLN NATL CORP COM NPV*	USD		10 018	1 667	8 351	165 448	0.05	
LIONS GATE ENTERTA NON VOTING SHS CL B*	USD	4 237	8 175	4 805	7 607	51 644	0.02	
LIONS GATE ENTERTA VOTING SHARES CL A*	USD	3 325			3 325	23 784	0.01	
LIVENT CORPORATION COM USD0.001*	USD	10 226		1 503	8 723	115 821	0.04	
LIVERAMP HOLDINGS COM USD0.10*	USD	2 700			2 700	67 964	0.02	
LOVESAC COMPANY COM USD0.00001*	USD	2 754		1 428	1 326	19 863	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LUMEN TECHNOLOGIES COM USD1.00*	USD		31 751		31 751	42 187	0.01	
LUMINAR TECHNOLOGI COM USD0.0001 CL A*	USD	19 172		7 678	11 494	33 159	0.01	
LYFT INC COM USD0.00001 CLASS A*	USD		15 131		15 131	126 271	0.04	
MACY'S INC COM STK USD0.01*	USD	13 620			13 620	150 970	0.05	
MADISON SQUARE G.E COM USD0.01 CLASS A WI*	USD		971		971	26 934	0.01	
MAGNITE INC COM USD0.00001*	USD	5 272			5 272	31 857	0.01	
MAGNOLIA OIL & GAS COM USD0.0001 CLASS A*	USD	9 888	4 489	3 320	11 057	225 901	0.07	
MANPOWER GROUP COM USD0.01*	USD	3 143		544	2 599	165 494	0.05	
MARATHON DIGITAL H COM USD0.0001*	USD	4 980	7 366		12 346	98 985	0.03	
MARAVAI LIFESCIENC USD0.01 A*	USD	6 545			6 545	40 860	0.01	
MARKFORGED HOLDING COM USD0.0001*	USD	2 400		2 400				
MARQETA INC COM USD0.0001 A*	USD	24 896			24 896	117 135	0.04	
MASTERBRAND INC COM USD0.01 WI*	USD		9 100		9 100	92 007	0.03	
MATTERPORT INC COM USD0.0001*	USD	19 564			19 564	36 321	0.01	
MAXAR TECHN INC COM NPV*	USD	4 360		4 360				
MERIDIANLINK INC COM USD0.001*	USD	5 448		1 922	3 526	52 689	0.02	
META MATLS INC COM USD0.001*	USD	12 800		12 800				
MFA FINANCIAL INC COM USD0.01(POST REV SPLIT)*	USD	4 415			4 415	35 719	0.01	
MICROVAST HLDGS IN COM USD0.0001*	USD	7 100			7 100	7 947	0.00	
MIDDLEBY CORP COM USD0.01*	USD	2 313	530		2 843	292 025	0.10	
MIND MEDICINE (MIN COM NPV (POST REV SPLIT))*	CAD	1 658		1 658				
MINK THERAPEUTICS COM USD0.00001*	USD		102	102				
MIRION TECH INC COM USD0.001 CL A*	USD	9 000			9 000	56 760	0.02	
MIRUM PHARMACEUTIC COM USD0.0001*	USD		2 820		2 820	70 395	0.02	
MISTER CAR WASH IN COM USD0.01*	USD	5 600			5 600	26 501	0.01	
MODIVCARE INC COM USD0.001*	USD	392			392	15 069	0.01	
MOMENTIVE GLOBAL I COM USD0.00001*	USD	8 448		8 448				
MONTAUK RENEWABLES COM USD0.01*	USD	4 211			4 211	38 552	0.01	
MONTE ROSA THERAPE COM USD0.0001*	USD	1 000			1 000	3 094	0.00	
MONTROSE ENVIRONME COM USD0.000004*	USD	800			800	16 832	0.01	
MOONLAKE IMMUNOTHE ORD USD0.0001 CLASS A*	USD		1 900		1 900	89 584	0.03	
MORPHIC HOLDING IN COM USD0.0001*	USD	1 000			1 000	18 156	0.01	
MP MATERIALS CORP COM USD0.0001 CL A*	USD	6 090	4 733	1 959	8 864	132 294	0.04	
MR COOPER GRP INC COM USD0.01*	USD	5 749		2 203	3 546	182 424	0.06	
MULTIPLAN CORP COM USD0.0001 CL A*	USD	11 494			11 494	17 678	0.01	
N ABLE INC COM USD0.001*	USD	1 313			1 313	15 486	0.01	
NABORS INDS LTD COM USD0.001(POST REV SPLIT)*	USD	878			878	78 017	0.03	
NATIONAL RETAIL PROPERTIES INC*	USD	8 400	3 886	2 121	10 165	336 076	0.11	
NAVITAS SEMICONDUCC COM USD0.0001*	USD		16 705	9 262	7 443	35 493	0.01	
NCR ATLEOS CORPORA COM USD0.01 WI*	USD		4 734		4 734	95 038	0.03	
NEKTAR THERAPEUTICS COM*	USD	7 524		7 524				
NETSTREIT CORP COM USD0.01*	USD	4 500		1 743	2 757	35 753	0.01	
NEW FORTRESS ENRGY COM USD0.01*	USD	2 449			2 449	67 530	0.02	
NEW YORK CMNTY BANCORP INC COM*	USD	19 747	23 023	8 472	34 298	295 898	0.10	
NEW YORK MORTGAGE TRUST INC RG*	USD		3 250		3 250	23 040	0.01	
NEWELL BRANDS INC COM USD1*	USD		17 704		17 704	108 269	0.04	
NEXTDECADE CORP COM USD0.0001*	USD	4 500			4 500	17 978	0.01	
NEXTGEN HEALTHCARE COM USD0.01*	USD	6 985		2 847	4 138	90 078	0.03	
NEXTIER OILFIELD S COM USD0.01*	USD	8 014		8 014				
NEXTRACKER INC COM USD0.0001 CL A*	USD		2 500		2 500	79 083	0.03	
NIKOLA CORPORATION COM USD0.0001*	USD	19 066			19 066	18 739	0.01	
NLIGHT INC COM USD0.0001*	USD	1 300			1 300	9 855	0.00	
NOBLE CORPORATION COM USD0.0001 CL A*	USD	4 100	1 059	800	4 359	185 215	0.06	
NOBLE CORPORATION COM USD0.0001 CL A*	DKK	1 121			1 121	47 170	0.02	
NORTHERN OIL & GAS COM USD0.001(POST REV SPLIT)*	USD	6 598	3 519	6 542	3 575	124 899	0.04	
NORTHWEST NATURAL COM NPV*	USD	2 907			2 907	97 117	0.03	
NORTONLIFELOCK INC COM USD0.01*	USD	856		856				
NORWEGIAN CRUISE L COM USD0.001*	USD	24 370		2 487	21 883	270 839	0.09	
NOV INC COM USD0.01*	USD	23 806	5 057	5 523	23 340	423 962	0.14	
NOVAVAX INC COM USD0.01(POST REV SPLIT)*	USD	4 407			4 407	26 711	0.01	
NUTEX HEALTH INC COM USD0.001*	USD		36 100		36 100	6 801	0.00	
NUVALENT INC COM USD0.0001 CL A*	USD		1 200		1 200	56 885	0.02	
NUVATION BIO INC COM USD0.0001 CL A*	USD	2 600			2 600	2 280	0.00	
O-I GLASS INC COM USD0.01*	USD	10 671		3 239	7 432	104 496	0.03	
OAK STREET HEALTH COM USD0.001*	USD	7 703		7 703				
OCUGEN INC COM USD0.01*	USD	8 471		8 471				
OFFICE PROPERTIES COM USD0.01 SHS OF BEN INT*	USD	2 602			2 602	10 632	0.00	
OGE ENERGY CORP COM USD0.01*	USD	10 288	4 404	2 971	11 721	364 801	0.12	
OLO INC USD0.001 CL A*	USD	2 300	8 413	4 662	6 051	28 139	0.01	
OMEGA FLEX INC COM USD0.01*	USD		407		407	27 064	0.01	
OMNIAB INC COM USD0.001 WI*	USD		3 920	0	3 920	16 232	0.01	
ON24 INC COM USD0.0001*	USD	500			500	2 798	0.00	
ONESPAN INC COM USD0.001*	USD	8 239		3 800	4 439	31 914	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ONESPAWORLD HLDGS COM USD0.0001*	USD	1 500	9 130		10 630	101 382	0.03	
ONTO INNOVATION IN COM USD0.001*	USD	2 834			2 834	289 811	0.10	
OPEN LENDING CORP COM USD0.0001 CL A*	USD	3 600			3 600	19 624	0.01	
OPENDOOR TECHNOLOG COM USD0.0001*	USD	35 213			35 213	60 887	0.02	
OPORTUN FINANCIAL COM USD0.0001*	USD	700		700				
OPTIMIZERX CORP COM USD0.001(POST REV SPLT)*	USD	825		825				
OPTION CARE HEALTH COM USD0.0001(POST REV SPLT)*	USD	9 244	3 581	2 421	10 404	262 552	0.09	
ORGANON & CO COM USD0.01 WI*	USD	16 286		4 053	12 233	164 652	0.05	
ORIGIN MATLS INC COM USD0.0001 CLASS A*	USD	7 100			7 100	6 387	0.00	
ORION OFFICE REIT COM USD0.01 (WI)*	USD	5 500			5 500	23 925	0.01	
ORTHOFIX MEDICAL I COM USD0.10*	USD	300			300	3 014	0.00	
OSCAR HEALTH INC COM USD0.00001 CLS A*	USD	1 700			1 700	7 921	0.00	
OUTSET MEDICAL INC COM USD0.001*	USD	1 412			1 412	4 549	0.00	
OVINTIV INC COM USD0.01*	CAD	12 121		12 121				
OVINTIV INC COM USD0.01*	USD	2 032		2 032				
PAGERDUTY INC COM USD0.000005*	USD	7 317		2 497	4 820	88 475	0.03	
PALOMAR HOLDINGS I COM USD0.0001*	USD	1 008			1 008	45 940	0.02	
PARK HOTELS & RESO COM USD0.01 WI*	USD	18 291		8 861	9 430	98 948	0.03	
PARSONS CORPORATIO COM USD1.00*	USD	2 811	1 928	1 382	3 357	172 762	0.06	
PAYA HOLDINGS INC COM USD0.0001 CL A*	USD	3 282		3 282				
PAYCOR HCM INC COM USD0.001*	USD		4 519		4 519	88 748	0.03	
PAYMENTUS HLDGS IN COM USD0.0001 CL A*	USD	600			600	7 950	0.00	
PAYONEER GLOBAL IN COM USD0.0001 CL A*	USD	13 781			13 781	72 615	0.02	
PELTON INTERACTIV COM USD0.000025 CL A*	USD	14 071	5 700	4 726	15 045	65 173	0.02	
PENNANT GROUP INC COM USD0.001*	USD	6 107		2 676	3 431	33 940	0.01	
PENNYMAC FINL SVCS COM USD0.0001*	USD	3 496		603	2 893	176 922	0.06	
PERDOCEO EDUCATION COM USD0.01*	USD	2 700			2 700	44 450	0.01	
PERELLA WEINBERG P COM USD0.0001 CL A*	USD	1 400			1 400	12 499	0.00	
PERIMETER SOLN SA COM USD1*	USD	9 272		4 091	5 181	15 088	0.01	
PERMIAN RESOURCES COM USD0.0001*	USD	5 166	5 838		11 004	145 907	0.05	
PERRIGO CO LTD COM EURO.001*	USD	9 231	3 037	5 767	6 501	163 525	0.05	
PETCO HEALTH & WEL COM USD0.001 CLASS A*	USD	9 880			9 880	31 110	0.01	
PHATHOM PHARMACEUT COM USD0.0001*	USD	100			100	846	0.00	
PHILLIPS EDISON & COM USD0.01*	USD	6 767		995	5 772	185 477	0.06	
PHINIA INC COM USD0.01 WI*	USD		3 700		3 700	87 143	0.03	
PHREESIA INC COM USD0.01*	USD	1 300			1 300	16 161	0.01	
PIEDMONT LITHIUM I COM NPV*	USD	700			700	17 499	0.01	
PINNACLE WEST CAP CORP COM*	USD	6 516	895	1 207	6 204	418 817	0.14	
PLAINS GP HLDGS LP LTD PARTNER INT CL A NEW IN*	USD	8 852			8 852	126 314	0.04	
PLANET LABS PBC COM USD0.0001 CL A*	USD	17 066		8 845	8 221	16 160	0.01	
PLBY GROUP INC COM USD0.0001*	USD	8 716		8 716				
PLIANT THERAPEUTIC COM USD0.0001*	USD		3 600		3 600	48 062	0.02	
PLYMOUTH INDL REIT COM USD0.01*	USD	1 700			1 700	30 849	0.01	
PMV PHARMACEUTICAL COM USD0.00001*	USD	500		500				
POINT BIOPHARMA GL COM USD0.0001 CL A*	USD	2 000			2 000	23 042	0.01	
PORCH GROUP INC COM USD0.0001*	USD	2 100		2 100				
PORTILLOS INC COM USD0.01 CLASS A*	USD	1 863			1 863	25 347	0.01	
POSEIDA THERAPETUI COM USD0.0001*	USD		2 800	2 800				
POSHMARK INC COM USD0.001 CLASS A*	USD	1 329		1 329				
POWERSCHOOL HLDGS COM USD0.0001 CL A*	USD	2 400			2 400	43 508	0.01	
PRAXIS PRECISION M COM USD0.0001*	USD	20 304		20 304				
PRECIGEN INC COM NPV*	USD	5 573		5 573				
PREMIER FINANCIAL COM USD0.01*	USD	4 228			4 228	66 757	0.02	
PRIMO WATER CORP COM NPV*	CAD	5 861	7 593	4 195	9 259	109 799	0.04	
PRIVIA HEALTH GROU USD0.01*	USD	3 900			3 900	74 604	0.02	
PROCEPT BIROBOTIC COM USD0.00001*	USD		3 038		3 038	74 067	0.02	
PROCORE TECHNOLOGI COM USD0.0001*	USD	2 295	2 811	638	4 468	248 398	0.08	
PROG HOLDINGS INC COM USD0.5*	USD	5 473		2 418	3 055	76 150	0.03	
PROGYNY INC COM USD0.0001*	USD	2 564	3 697	2 179	4 082	114 639	0.04	
PROMETHEUS BIOSCIE COM USD0.0001*	USD		1 473	1 473				
PROVENTION BIO INC COM USD0.0001*	USD	1 200	6 215	7 415				
PUBMATIC INC COM USD0.0001 CL A*	USD	500	4 749	2 317	2 932	30 071	0.01	
PULMONX CORP COM USD0.001*	USD	846			846	6 767	0.00	
PURECYCLE TECHNOLO COM USD0.001*	USD	4 100			4 100	16 604	0.01	
PURPLE INNOVATION COM USD0.0001*	USD	2 000		2 000				
PVH CORP COM USD1*	USD	2 904	1 346		4 250	287 564	0.10	
QUANTUM-SI INC COM USD0.0001 CL A*	USD	1 800		1 800				
QUANTUMSCAPE CORP COM USD0.0001 CL A*	USD		13 300		13 300	63 181	0.02	
QUIDELORTHO CORPOR COM USD0.001*	USD	2 454	700	500	2 654	147 525	0.05	
QURATE RETAIL INC COM USD0.01 SERIES A*	USD	16 066			16 066	6 443	0.00	
R1 RCM INC COM USD0.01*	USD	11 194		3 600	7 594	81 480	0.03	
RACKSPACE TECHNOLO COM USD0.01*	USD	10 260			10 260	11 391	0.00	
RADIUS GLOBAL INFR COM NPV CLASS A*	USD	2 200		2 200				

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
RAMACO RES INC COM USD0.01 CL A WI*	USD		6 641		6 641		71 194	0.02	
RANKLIN BSP REALT COM USD0.01*	USD	1 118			1 118		12 830	0.00	
RANPAK HOLDGS CORP COM USD0.0001 CLASS A*	USD	800			800		2 301	0.00	
RAPT THERAPEUTICS COM USD0.0001*	USD	6 382		2 444	3 938		47 127	0.02	
READY CAPITAL CORP COM USD0.0001*	USD	1 678	6 377	0	8 055		69 126	0.02	
RECURSION PHARMACE COM USD0.00001 CL A*	USD		6 897		6 897		33 141	0.01	
REGENCY CENTERS COM USD0.01*	USD		416	416					
REINSURANCE GROUP COM USD0.01*	USD	4 398		1 077	3 321		451 740	0.15	
RELAY THERAPEUTICS COM USD0.001*	USD	7 501		2 663	4 838		29 059	0.01	
RELMADA THERAPEUTI COM USD0.001(POST REV SPLT)*	USD	400		400					
REMITLY GLOBAL INC*	USD	9 663	4 174	4 953	8 884		217 726	0.07	
RENAISSANCE RE HLG COM USD1*	USD	2 682	342	329	2 695		538 563	0.18	
REPAY HOLDINGS COR COM USD0.0001 CL A*	USD	4 600			4 600		25 076	0.01	
REPLIMUNE GROUP IN COM USD0.001*	USD	5 139		1 770	3 369		44 671	0.01	
RESIDEO TECHNOLOGI COM USD0.001*	USD	5 915			5 915		77 945	0.03	
REVOLUTION MEDICIN COM USD0.0001*	USD	900	4 646	1 488	4 058		73 121	0.02	
REVOLVE GROUP INC COM USD0.001 CL A*	USD	1 900			1 900		23 775	0.01	
REXNORD CORP COM USD0.01*	USD	9 803		2 782	7 021		169 065	0.06	
REYNOLDS CONSUMER COM USD0.001*	USD	4 393		1 556	2 837		65 655	0.02	
RITE AID CORP COM USD1.00(POST REV SPLIT)*	USD	10 077		10 077					
ROCKET COS INC COM USD0.00001 CL A*	USD	5 200			5 200		34 971	0.01	
ROCKET LAB USA INC COM USD0.0001 CL A*	USD	14 600			14 600		56 203	0.02	
ROCKET PHARMACEUTI COM USD0.01*	USD	2 030			2 030		33 438	0.01	
ROIVANT SCIENCES L COM 0.0000000341740141*	USD	27 458	10 392	24 413	13 437		105 653	0.04	
ROOT INC COM USD0.0001 CLASS A (POST)*	USD	227		227					
ROVER GROUP INC COM USD0.0001 CL A*	USD	4 700			4 700		27 588	0.01	
RPT REALTY COM USD0.01 SHS OF BEN INT*	USD	2 800			2 800		27 494	0.01	
RUSH STREET INTERA COM USD0.0001 CL A*	USD	2 163		2 163					
RXO INC COM USD0.001 WI*	USD		6 225		6 225		99 195	0.03	
RYAN SPECIALTY GRO COM USD0.001 CL A*	USD	6 538	2 127	2 668	5 997		235 767	0.08	
SAFEHOLD INC COM USD0.01 WI*	USD		3 316		3 316		49 098	0.02	
SAMSARA INC COM USD0.0001 CL A*	USD	1 201	5 551	6 752					
SCHOLAR ROCK HOLDI COM USD0.001*	USD	500	10 115		10 615		113 604	0.04	
SCHRODINGER INC COM USD0.01*	USD	4 444		1 218	3 226		63 707	0.02	
SEER INC COM USD0.00001 CLASS A*	USD	8 928		8 928					
SENTINELONE INC COM USD0.0001 CL A*	USD		14 600		14 600		207 672	0.07	
SERVICE PPTYS TR COM USD0.01 SH BEN INT*	USD	6 972			6 972		46 000	0.02	
SHARKNINJA INC COM USD0.0001*	HKD		2 720	2 720					
SHIFT4 PMTS INC COM USD0.0001 CLASS A*	USD	3 995		1 298	2 697		109 270	0.04	
SHOALS TECHNOLOGIE COM USD0.00001 CLASS A*	USD	6 823	4 095		10 918		152 616	0.05	
SHOCKWAVE MEDICAL COM USD0.001*	USD	2 036		145	1 891		354 954	0.12	
SHYFT GROUP INC COM USD0.01*	USD	4 925		1 403	3 522		35 193	0.01	
SI BONE INC COM USD0.0001*	USD	1 400			1 400		21 672	0.01	
SIGNIFY HEALTH INC COM USD0.01 CL A*	USD	5 619	3 746	9 365					
SILK ROAD MEDICAL COM USD0.001*	USD	1 400			1 400		9 568	0.00	
SILVERGATE CAP COR COM USD0.01 CLASS A*	USD	1 794		1 794					
SINCLAIR INC COM CL A USD0.01*	USD		2 700		2 700		26 709	0.01	
SITE CENTERS CORP COM USD0.10*	USD	13 303		2 710	10 593		112 404	0.04	
SITIME CORPORATION COM USD0.0001*	USD	983			983		89 279	0.03	
SITIO ROYALTIES CO COM USD0.0001 CLASS A*	USD		5 565	0	5 565		125 193	0.04	
SKILLSOFT CORP COM USD0.0001 CL A*	USD	1 400		1 400					
SKILLZ INC COM USD0.0001 CL A*	USD	2 100		2 100					
SL GREEN RLTY CORP COM USD0.01(POST REV SPLT)*	USD	2 960	2 886	3 066	2 780		74 102	0.02	
SMITH AND WESSON B COM USD0.001*	USD	3 181			3 181		42 641	0.01	
SNAP ONE HLDNS COR COM USD0.01*	USD	800			800		5 453	0.00	
SOFI TECHNOLOGIES COM USD0.0001 CL A*	USD	34 062	17 884		51 946		356 915	0.12	
SOLARWINDS CORP COM USD0.001(POST REV SPLT)*	USD	9 494		4 617	4 877		40 877	0.01	
SOLID POWER INC COM USD0.0001 CL A*	USD	12 339			12 339		14 822	0.00	
SOMALOGIC INC COM USD0.0001 CL A*	USD	19 082			19 082		38 725	0.01	
SONOS INC COM USD0.001*	USD	4 800	3 343	2 121	6 022		59 078	0.02	
SOTERA HEALTH CO COM USD0.01*	USD	4 300			4 300		49 541	0.02	
SOVOS BRANDS INC COM USD0.001*	USD	2 400			2 400		47 417	0.02	
SPECTRUM BRANDS HO COM USD0.01*	USD	2 331		532	1 799		123 312	0.04	
SPHERE ENTERTAINME COM USD0.01 CLASS A*	USD	971			971		29 081	0.01	
SPIRIT AEROSYSTEMS COM STK USD0.01 CLASS 'A'*	USD	6 135		1 015	5 120		105 304	0.03	
SPIRIT REALTY CAPI COM USD0.01(POST REV SPLIT)*	USD	6 252	6 398	3 261	9 389		307 515	0.10	
SPRINGWORKS THERAP COM USD0.0001*	USD	800	2 518		3 318		69 148	0.02	
SPRINKLR INC COM USD0.00003 CL A*	USD	9 300		5 948	3 352		41 456	0.01	
SPROUT SOCIAL INC COM USD0.0001 CLASS A*	USD	1 847	2 087		3 934		154 948	0.05	
SPX TECHNOLOGIES COM USD0.01*	USD	3 788			3 788		276 195	0.09	
SQUARESPACE INC COM USD0.0001 CL A*	USD	3 100		1 172	1 928		49 848	0.02	
STAR HOLDINGS COM USD0.001 SHS BEN INT WI*	USD		490	490					
STELLAR BANCORP IN COM USD0.01*	USD	1 103		1	1 102		21 803	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
STEM INC COM USD0.0001*	USD	2 400			2 400	7 382	0.00	
STEPSTONE GROUP IN COM USD0.001 CLASS A*	USD	4 019			4 019	103 507	0.03	
STERICYCLE INC COM USD0.01*	USD	6 199		1 515	4 684	175 793	0.06	
STERLING CHECK COR COM USD0.01*	USD	3 777			3 777	38 429	0.01	
STITCH FIX INC COM USD0.00002 CL A*	USD	2 400			2 400	7 164	0.00	
STOKE THERAPEUTICS COM USD0.0001*	USD	200			200	693	0.00	
STONEX GROUP INC COM USD0.01*	USD	547			547	47 450	0.02	
STRATEGIC EDUCATIO COM USD0.01*	USD	2 388		356	2 032	152 209	0.05	
STRIDE INC COM USD0.0001*	USD	1 572			1 572	78 654	0.03	
SUMO LOGIC INC COM USD0.0001*	USD		16 112	16 112				
SUN COUNTRY AIRLIN COM USD0.01*	USD	1 800	3 062	1 980	2 882	34 148	0.01	
SUNNOVA ENERGY INT COM USD0.0001*	USD	6 545			6 545	54 381	0.02	
SWEETGREEN INC COM USD0.001 CL A*	USD		4 500		4 500	42 304	0.01	
SYLVAMO CORPORATI COM USD1.00 WI*	USD	1 700			1 700	68 536	0.02	
TALOS ENERGY INC COM USD0.01*	USD	4 811			4 811	67 863	0.02	
TANGO THERAPEUTICS COM NPV*	USD	900			900	6 880	0.00	
TAPESTRY INC COM USD0.01*	USD	13 870	2 300	3 035	13 135	329 439	0.11	
TARGET HOSPITALITY COM USD0.0001*	USD		4 602		4 602	57 502	0.02	
TASKUS INC COM USD0.01 CL A*	USD	6 322		5 182	1 140	9 628	0.00	
TECHNIPFMC PLC COM USD1*	USD	20 111	7 951	4 340	23 722	464 578	0.15	
TELOS CORPORATION COM USD0.001*	USD	1 053		1 053				
TENABLE HOLDINGS I COM USD0.01*	USD	5 211	2 319		7 530	288 566	0.10	
TERNS PHARMACEUTIC COM USD0.0001*	USD		12 561		12 561	60 128	0.02	
THE AARONS COMPAN COM USD0.5*	USD	1 521			1 521	10 257	0.00	
THE AZEK COMPANY I COM USD0.001 CLASS A*	USD	6 648			6 648	158 510	0.05	
THE BEACHBODY COMP COM USD0.0001 CL A*	USD	6 200		6 200				
THE BEAUTY HEALTH COM USD0.0001 CL A*	USD	3 100			3 100	11 426	0.00	
THE CHEMOURS CO COM USD0.30 'WI'*	USD	9 558		2 346	7 212	158 241	0.05	
THE DUCKHORN PORTF COM USD0.01*	USD	2 600			2 600	24 679	0.01	
THE HOWARD HUGHES COM USD0.01*	USD		1 571		1 571	94 831	0.03	
THE NECESSITY RETA COM USD0.01 CLASS A*	USD	4 300		4 300				
THE ODP CORP COM USD0.01*	USD	2 122			2 122	86 746	0.03	
THE REALREAL INC COM USD0.00001*	USD	3 821		3 821				
THOUGHTWORKS HLDG COM USD0.001*	USD		14 010		14 010	43 222	0.01	
THREDUP INC COM USD0.0001 CL A*	USD	24 264		24 264				
THRYV HOLDINGS INC COM USD0.001*	USD	1 300			1 300	20 621	0.01	
TKO GROUP HLDGS COM USD0.01 CL A*	USD		3 131		3 131	233 591	0.08	
TORO CO COM*	USD	5 480		5 480				
TPG INC COM USD0.001 CL A*	USD		3 769		3 769	94 805	0.03	
TRAEGER INC COM USD0.0001*	USD	1 200			1 200	2 872	0.00	
TRANSCAT INC COM USD0.5*	USD		1 092		1 092	89 460	0.03	
TRANSMEDICS GROUP COM NPV*	USD	1 125	1 369		2 494	85 067	0.03	
TRAVEL PLUS LEISUR COM USD0.01*	USD	5 104			5 104	158 066	0.05	
TRAVELCENTERS OF COM USD0.0001*	USD		1 277	1 277				
TRAVERE THERAPEUTI COM USD0.0001*	USD	2 000			2 000	11 794	0.00	
TREACE MED CONCEPT COM USD0.001*	USD		1 900		1 900	17 343	0.01	
TRINSEO PLC COM USD0.01*	USD	3 160			3 160	17 801	0.01	
TRONOX HOLDINGS PL COM USD0.01*	USD	8 781		2 680	6 101	59 353	0.02	
TRUSTCO BANK CP NY USD1*	USD	830			830	19 284	0.01	
TUSIMPLE HLDGS INC COM USD0.0001 CL A*	USD	1 300	45 421		46 721	45 495	0.02	
TWIST BIOSCIENCE C COM USD0.00001*	USD	4 011			4 011	57 527	0.02	
TWO HARBORS INVESTM COM USD0.01(POST REV SPLIT)*	USD		3 218		3 218	34 000	0.01	
UDEMY INC COM USD0.00001*	USD		9 528		9 528	77 432	0.03	
UFP INDUSTRIES INC COM USD1.00*	USD	4 440		1 227	3 213	278 276	0.09	
UGI CORP NEW COM*	USD		10 414		10 414	197 127	0.07	
UNUM GROUP COM USD0.10*	USD	10 068	1 379	942	10 505	467 488	0.16	
UPBOUND GRP INC COM USD0.01*	USD	1 921			1 921	45 558	0.02	
UPSTART HLDGS INC COM USD0.0001*	USD	4 616			4 616	100 945	0.03	
UPWORK INC COM USD0.0001*	USD	5 100			5 100	48 501	0.02	
UTD THERAPEUTIC COM USD0.01*	USD	2 942		2 942				
UTZ BRANDS INC COM USD0.0001 CL A*	USD	1 900			1 900	21 078	0.01	
UWM HLDGS CORP COM USD0.0001 CL A*	USD	7 112	14 813	21 925				
VALARIS LTD COM USD0.40*	USD	2 500	2 707	1 200	4 007	240 820	0.08	
VAXCYTE INC COM USD0.001*	USD	3 887			3 887	170 147	0.06	
VELODYNE LIDAR INC COM USD0.0001*	USD	5 147		5 147				
VENTYX BIOSCIENCES COM USD0.0001*	USD		1 500		1 500	19 684	0.01	
VERRA MOBILITY COR COM USD0.0001*	USD	6 500			6 500	116 946	0.04	
VERTEX INC COM USD0.001 CLASS A*	USD	900			900	19 829	0.01	
VERTIV HOLDINGS CO COM USD0.0001*	USD	18 293		2 768	15 525	554 827	0.18	
VERU INC COM USD0.01*	USD	5 943		5 943				
VERVE THERAPEUTICS COM USD0.001*	USD	3 492		2 159	1 333	14 606	0.00	
VESTIS CORPORATION COM USD0.01 WI*	USD		7 300		7 300	101 577	0.03	
VICTORIAS SECRET A COM USD0.01 WI*	USD	4 975		978	3 997	65 038	0.02	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
VICTORY CAP HLDGS COM USD0.01 CL A*	USD		3 206		3 206	85 953	0.03	
VIKING THERAPEUTIC COM USD0.00001*	USD		5 200		5 200	46 423	0.02	
VIMEO INC COM USD0.01*	USD	6 316			6 316	17 703	0.01	
VINCO VENTURES INC COM USD0.001*	USD	5 100		5 100				
VIR BIOTECHNOLOGY COM USD0.0001*	USD	5 281			3 766	27 178	0.01	
VIRGIN GALACTIC HL COM USD0.0001*	USD	21 019		7 594	13 425	18 082	0.01	
VIRIDIAN THERAPEUT COM USD0.01*	USD		3 436	1 210	2 226	25 322	0.01	
VITAL ENERGY COM USD0.01(POST REV SPLIT)*	USD	1 428			1 428	65 030	0.02	
VITAL FARMS INC COM USD0.0001*	USD	1 100			1 100	11 072	0.00	
VITESSE ENERGY INC COM USD0.01 WI*	USD		1 216	0	1 216	26 216	0.01	
VOBILE GROUP LTD USD0.000025*	HKD	40 000			40 000	9 351	0.00	
VOLTA INC COM USD0.0001 CL A*	USD	5 000		5 000				
VONTIER CORP COM USD0.0001*	USD	7 195	3 034	2 792	7 437	200 063	0.07	
VOYA FINL INC COM USD0.01*	USD	4 999	957	883	5 073	308 256	0.10	
WARBY PARKER INC COM USD0.0001 CLASS A*	USD	6 285		3 123	3 162	37 351	0.01	
WESTROCK COFFEE CO COM USD0.001*	USD		3 000		3 000	22 496	0.01	
WEWORK INC COM USD0.0001 CL A*	USD	14 712		14 712				
WILLSCOT MOBILE MI COM USD0.01 CL A*	USD	10 669	2 091	1 288	11 472	411 444	0.14	
WINNEBAGO INDS INC COM*	USD	1 400			1 400	73 832	0.02	
WOLFSPEED INC COM USD0.00125*	USD	7 967		7 967				
WW INTERNATIONAL I COM NPV*	USD	1 900	10 227	1 900	10 227	72 781	0.02	
WYNDHAM HOTELS R COM USD0.01 WI*	USD	6 368		1 513	4 855	319 884	0.11	
XEROX HLDGS CORP COM USD1.00*	USD	10 820	6 943	12 172	5 591	65 331	0.02	
XOMETRY INC COM USD0.000001 CL A*	USD		4 766		4 766	63 108	0.02	
XPEL INC COM USD0.001*	USD	600			600	25 281	0.01	
XPERI INC COM USD0.001 WI*	USD	2 007		1	2 006	15 499	0.01	
XPO INC RG*	USD	6 225	971	1 322	5 874	405 252	0.13	
XYLEM INC COM USD0.01 WI*	USD		3 530	3 530				
Y-MABS THERAPEUTIC COM USD0.0001*	USD	800		800				
YETI HOLDINGS INC COM USD0.01*	USD	6 749		2 444	4 305	166 583	0.06	
ZENTALIS PHARMACEU COM USD0.001 CL A*	USD	900	2 988		3 888	57 886	0.02	
ZETA GLOBAL HLDGS COM USD0.001 CL A*	USD	4 100			4 100	29 103	0.01	
ZIONS BANCORPORATI COM USD0.001*	USD	9 554	2 893	2 619	9 828	275 922	0.09	
ZIPRECRUITER INC COM USD0.00001 CL A*	USD	5 900	6 127	5 900	6 127	59 383	0.02	
ZYMEWORKS DEL INC COM*	USD		5 301		5 301	33 866	0.01	
ZYNEX INC COM USD0.001*	USD		1 500		1 500	12 122	0.00	
TOTAL United States of America						53 134 272	17.64	
Total Registered shares						75 851 715	25.18	

Depository receipts

Australia

CORONADO GLOBAL RE NPV CDI 10:1*	AUD	38 135			38 135	37 904	0.01	
TOTAL Australia						37 904	0.01	

France

SES S.A. FDR EACH REP 1 'A' NPV*	EUR	13 330			13 330	70 587	0.02	
TOTAL France						70 587	0.02	

Hong Kong

MELCO RESORTS UNSP ARD EACH REP 3 ORD SHS*	USD	20 900		12 200	8 700	66 823	0.02	
TOTAL Hong Kong						66 823	0.02	

Israel

NANO DIMENSION LTD-SHS ADS REPR 1 SH*	USD	10 698			10 698	25 897	0.01	
TOTAL Israel						25 897	0.01	

Malta

KINDRED GROUP PLC SDR EACH REP 1 GBPO.000625*	SEK	18 929		6 188	12 741	94 709	0.03	
TOTAL Malta						94 709	0.03	

Netherlands

FASTNED B.V EURO.01*	EUR	562			562	13 677	0.00	
TOTAL Netherlands						13 677	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Sweden								
MILLICOM INTL CELL SDR EACH REP 1 USD1.50*	SEK	6 619	4 222	1 787	9 054	129 059	0.04	
TOTAL Sweden						129 059	0.04	
Total Depository receipts						438 657	0.15	
Investment certificates, closed end								
Australia								
CHARTER HALL RETAIL REIT*	AUD	24 170			24 170	42 476	0.01	
TOTAL Australia						42 476	0.01	
Belgium								
COFINIMMO SA NPV*	EUR	1 233	1 458		2 691	151 947	0.05	
TOTAL Belgium						151 947	0.05	
Canada								
ALLIED PROPERTIES REIT*	CAD	3 116			3 116	32 376	0.01	
TOTAL Canada						32 376	0.01	
Global								
PICTON PROPERTY INCOME LTD*	GBP	10 150	34 547		44 697	32 083	0.01	
TOTAL Global						32 083	0.01	
Hong Kong								
PROSPERITY REAL ESTATE INVESTMENT TRUST*	HKD	245 000		245 000				
TOTAL Hong Kong							0.00	
Japan								
GLOBAL ONE REAL ESTATE INVESTMENT CORP*	JPY		73	38	35	24 145	0.01	
HANKYU HANSHIN REIT INC*	JPY	28			28	23 892	0.01	
JAPAN LOGISTICS FUND INC*	JPY	72	48	47	73	122 782	0.04	
MORI HILLS REIT INVESTMENT CORP*	JPY	71			71	60 371	0.02	
NIPPON ACCOMMODATIONS FUND*	JPY	16			16	58 553	0.02	
TOTAL Japan						289 743	0.10	
New Zealand								
MACQUARIE GOODM PR NPV*	NZD	47 601			47 601	50 645	0.02	
TOTAL New Zealand						50 645	0.02	
Singapore								
CAPITALAND RETAIL CHINA TRUST*	SGD	20 891			20 891	10 963	0.00	
CDL HOSPITALITY TRUSTS*	SGD	121 420			121 420	78 233	0.03	
KEPPEL REIT NPV (REIT)*	SGD	181 749		105 600	76 149	40 212	0.01	
STARHILL GLOBAL REAL ESTATE INVESTMENT TRUST*	SGD	200 700			200 700	59 325	0.02	
TOTAL Singapore						188 733	0.06	
United Kingdom								
BMO COMMERCIAL PROPERTY TRUST*	GBP	61 651			61 651	43 027	0.01	
UK COMMERCIAL PROPERTY REIT LTD/FUND-DISTRIBUTIVE*	GBP	17 803	53 193		70 996	41 317	0.01	
TOTAL United Kingdom						84 345	0.03	
United States of America								
ACADIA REALTY TRUST*	USD	8 270	7 158	7 426	8 002	104 281	0.03	
ARBOR REALTY TRUST INC*	USD	10 913		3 215	7 698	88 340	0.03	
EPR PROPERTIES*	USD	3 252			3 252	126 370	0.04	
RAYONIER INC COM NPV*	USD	7 172			7 172	164 738	0.05	
UMH PROPERTIES INC*	USD	1 900			1 900	23 879	0.01	
UNIVERSAL HEALTH REALTY INCOME TRUST*	USD	323			323	11 299	0.00	
TOTAL United States of America						518 908	0.17	
Total Investment certificates, closed end						1 391 256	0.46	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Investment certificates, open end								
Belgium								
RETAIL ESTATES SICAF*	EUR	934			934	51 660	0.02	
TOTAL Belgium						51 660	0.02	
Canada								
BOARDWALK REAL ESTATE INVESTMENT TRUST*	CAD	2 227			2 227	94 542	0.03	
CHOICE PROPERTIES REIT*	CAD	16 516		5 841	10 675	84 254	0.03	
H&R REAL ESTATE INVESTMENT TRUST-CAD*	CAD	15 911		6 672	9 239	51 662	0.02	
NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST*	CAD	12 883	775	5 118	8 540	22 449	0.01	
SMART REAL ESTATE INVESTMENT TRUST UNITS VARIABLE VOTING*	CAD	2 833	5 618	1 659	6 792	95 682	0.03	
TOTAL Canada						348 590	0.12	
Israel								
REIT 1 LTD*	ILS	23 625			23 625	77 644	0.03	
TOTAL Israel						77 644	0.03	
Total Investment certificates, open end						477 894	0.16	
Rights								
Australia								
29METALS LTD-RIGHTS 25.09.23*	AUD		2 482	2 482				
TOTAL Australia							0.00	
Austria								
LENZING AG RIGHTS 23-05.07.2023*	EUR		426	426				
TOTAL Austria							0.00	
Belgium								
AEDIFICA SA RIGHTS 29.06.23*	EUR		1 394	1 394				
VGP NV RIGHTS 24.11.22*	EUR		325	325				
TOTAL Belgium							0.00	
Denmark								
NKT A/S RIGHTS 23-27.06.23*	DKK		1 488	1 488				
TOTAL Denmark							0.00	
Finland								
FINNAIR OYJ RIGHTS 23-17.11.23*	EUR		35 530		35 530	12 734	0.00	
TOTAL Finland						12 734	0.00	
France								
ALD SA RIGHTS 22-13.12.22*	EUR		3 896	3 896				
MERSEN SA RIGHTS 02.05.23*	EUR		1 757	1 757				
NEOEN SA RIGHTS 22.03.23*	EUR		1 489	1 489				
TOTAL France							0.00	
Germany								
TUI AG RIGHTS 23-17.04.23*	GBP		17 956	17 956				
TOTAL Germany							0.00	
Hong Kong								
HAITONG INTERNATIONAL RIGHTS 23-12.06.23*	HKD		25 224	25 224				
TOTAL Hong Kong							0.00	
Israel								
SHIKUN & BINUI LTD RIGHTS 22-28.12.22*	ILS		197	197				
TOTAL Israel							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Italy								
BANCA MONTE DEI PASCHI RIGHTS 31.10.22*	EUR	145		145				
BREMBO SPA RIGHTS 03.10.23*	EUR		10 207	10 207				
TOTAL Italy							0.00	
Netherlands								
KONINKLIJKE BAM GROEP NV (STOCK DIVIDEND) RIGHTS 23-22.05.23*	EUR		7 831	7 831				
NSI NV (STOCK DIVIDEND) RIGHTS 23-11.05.2023*	EUR		2 934	2 934				
TOTAL Netherlands							0.00	
New Zealand								
RYMAN HEALTHCARE LTD RIGHTS 23-06.03.23*	NZD		9 615	9 615				
TOTAL New Zealand							0.00	
Singapore								
CAPITALAND INDIA TRUS RIGHTS 10.07.23*	SGD		15 613	15 613				
CAPITALAND INDIA TRUS RIGHTS 10.07.23*	SGD		15 613	15 613				
KEPPEL INFRASTRUCTURE TRUST RIGHTS 23-10.05.23*	SGD		8 500	8 500				
SATS LTD-RIGHT 21.03.23*	SGD		8 753	8 753				
TOTAL Singapore							0.00	
Spain								
ALMIRALL SA RIGHTS 23-29.05.23*	EUR		3 103	3 103				
SACYR SA (STOCK DIVIDEND) RIGHTS 23-27.01.23*	EUR		17 203	17 203				
SACYR SA (STOCK DIVIDEND) RIGHTS 23-04.07.23*	EUR		17 585	17 585				
TALGO SA RIGHTS (STOCK DIVIDEND) 23-20.07.23*	EUR		21 731	21 731				
TECNICAS REUNIDAS SA RIGHTS 23-26.04.23*	EUR		1 133	1 133				
VIDRALA SA RIGHTS 23-02.11.23*	EUR		1 095		1 095	3 671	0.00	
TOTAL Spain						3 671	0.00	
Sweden								
BEIJER REF AB-RIGHTS 16.03.23*	SEK		12 924	12 924				
CASTELLUM AB RIGHTS 23-29.05.23*	SEK		12 513	12 513				
FINGERPRINT CARDS AB RIGHTS 24.11.22*	SEK		24 211	24 211				
TOTAL Sweden							0.00	
United States of America								
ALEXION PHARMACEUTICALS INC CVR RIGHTS PRP*	USD	4 282			4 282	1 793	0.00	
IPSEN BIOPHARMACEUTICALS INC RIGHTS PRP*	USD		900		900	1 761	0.00	
LANTHEUS HOLDINGS INC CVR RIGHTS PRP*	USD	3 762		3 762				
NOVARTIS AG RIGHTS 23-PRP*	USD		3 067		3 067	1 089	0.00	
RESOLUTE FOREST PRODUCTS INC RIGHTS PRP*	USD		3 700		3 700	6 734	0.00	
TOTAL United States of America						11 376	0.00	
Total Rights						27 782	0.01	
Total Securities traded on an exchange						297 174 816	98.64	

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

Bearer shares

Israel

TREMOR INTL LTD ORD ILS0.01 (DI)*	GBP	7 838			7 838	11 988	0.00	
TOTAL Israel						11 988	0.00	

Japan

NEXTAGE CO LTD NPV*	JPY	2 200			2 200	27 432	0.01	
TOTAL Japan						27 432	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United Kingdom								
AVACTA GROUP ORD GBPO.10*	GBP	10 911	89	11 000				
NEXT FIFTEEN COMMU ORD GBPO.025*	GBP		12 101		12 101	84 455	0.03	
RENEW HOLDINGS ORD GBPO.10*	GBP		3 513		3 513	27 815	0.01	
TOTAL United Kingdom						112 270	0.04	
Total Bearer shares						151 690	0.05	
Total Securities traded on other regulated markets which are open to the public						151 690	0.05	

Securities traded neither on an exchange nor on a regulated market

Bearer shares

Australia

ABACUS GROUP BR**	AUD	47 342	47 342	94 684				
HELIA GROUP LTD RG**	USD	54 512		54 512				
MAGELLAN FINANCIAL NPV**	AUD	10 393		5 714	4 679	17 497	0.01	
TOTAL Australia						17 497	0.01	

Austria

S IMMO AG NPV (TENDERED)**	EUR		1 774	1 774				
TOTAL Austria							0.00	

Canada

AURINIA PHARMACEUT COM NPV**	USD	5 100			5 100	34 067	0.01	
TOTAL Canada						34 067	0.01	

Germany

AAREAL BANK AG NPV (ASD 24.05.2022 CSH)**	EUR	2 598		2 598				
TOTAL Germany							0.00	

Hong Kong

BRIGHTOIL PETROLEU HKD0.025**	HKD	82 000			82 000		0.00	
TOTAL Hong Kong							0.00	

Israel

ITURAN ILSO.333**	USD	1 000			1 000	22 506	0.01	
TOTAL Israel						22 506	0.01	

Italy

D AMICO INTL SHIP NPV**	EUR		41 209	41 209				
TOTAL Italy							0.00	

Japan

BK OF KYOTO NPV**	JPY	2 500		2 500				
NIPPON KANZAI CO NPV**	JPY	2 400		2 400				
TOTAL Japan							0.00	

Malta

KAMBI GRP PLC EURO.001**	SEK	824			824	10 732	0.00	
TOTAL Malta						10 732	0.00	

Netherlands

FLOW TRADERS NV EURO.10**	EUR	2 027		2 027				
TOTAL Netherlands							0.00	

Norway

BW OFFSHORE LTD USDO.50**	NOK	6 537			6 537	12 418	0.00	
TOTAL Norway						12 418	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Sweden								
NEW WAVE GROUP AB SER'B'NPV**	SEK	2 137		2 137				
TOTAL Sweden							0.00	
United Kingdom								
ABCAM ORD GBPO.002**	GBP	14 101		14 101				
MARWYN MATERIALS ORD NPV**	GBP	169 110		169 110				
THOMAS COOK GROUP ORD GBPO.30**	GBP	53 802		53 802				
TOTAL United Kingdom							0.00	
United States of America								
AMC ENTMT HLDGS IN COM USD0.01 'A'***	USD		32 741	32 741				
CORE LABORATORIES ORD EURO.01**	USD	1 600		1 600				
DIEBOLD NIXDORF IN COM USD1.25**	USD	3 740		3 740				
FRESH MARKET INC/THE *ESCROW***	USD		1 100	1 100				
GCI LIBERTY INC-ESCROW**	USD		4 298		4 298	196	0.00	
HOWARD HUGHES CORP COM USD0.01**	USD	1 571		1 571				
LIBERTY MEDIA CORP COM USD0.01 SER C BRAVES GR**	USD	1 546		1 546				
NEW YORK REIT LIQUIDATING LLC-ESCROW**	USD		626		626	4 136	0.00	
SINCLAIR BROADCAST GROUP INC CL A**	USD	2 700		2 700				
WORLD WRESTLING ENTMT INC CL A**	USD	1 831		1 831				
ZOGENIX INC OR SHS**	USD	1 955		1 955				
TOTAL United States of America						4 332	0.00	
Total Bearer shares						101 551	0.03	
Other shares								
Sweden								
FINGERPRINT CARDS AB-UNITS CONS OF 5 SHS -B- + 1 WT**	SEK		1 513	1 513				
TOTAL Sweden							0.00	
Total Other shares							0.00	
Registered shares								
Australia								
ABACUS STORAGE KIN NPV CHESS DVP PLACEMENT 03/**	AUD		8 454	8 454				
CARSALLES.COM LTD NPV DVP INSTITUTIONAL ENTIT**	AUD		1 205	1 205				
HMC CAPITAL LTD RG**	AUD	10 812			10 812	26 477	0.01	
IMDEX LTD NPV CHESS DVP INSTITUTIONAL**	AUD		8 287	8 287				
KELSIAN GROUP LTD NPV DVP INSTITUTIONAL ENTIT**	AUD		708	708				
NEXTDC LTD NPV CHESS DVP PLACEMENT 23/**	AUD		2 734	2 734				
ORORA LTD NPV (PRIVATE PLACEMENT)**	AUD		26 285	26 285				
SANDFIRE RESOURCES LTD**	AUD		4 236	4 236				
THE STAR ENTERTAIN NPV DVP INSTITUTIONAL OFFER**	AUD		56 474	56 474				
TOTAL Australia						26 477	0.01	
Belgium								
SHURGARD SELF STOR NPV**	EUR	2 303		2 303				
TOTAL Belgium							0.00	
Canada								
EQB INC COM NPV**	CAD	1 200			1 200	54 137	0.02	
FILO CORP COM NPV**	CAD	5 600		5 600				
LITHIUM AMERICAS C.COM NPV (POST REV SPLIT)**	CAD	6 967		6 967				
TOTAL Canada						54 137	0.02	
China								
IDEANOMICS INC COM USD0.001**	USD	21 400		21 400				
TOTAL China							0.00	

		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Security								
Germany								
SOFTWARE AG NPV (SALE OFFER)**	EUR		2 242	2 242				
TUI AG NPV (REGD)**	GBP	67 341		67 341				
TOTAL Germany							0.00	
Italy								
AMCO - ASSET MANAGEMENT CO SPA**	EUR	230			230	0	0.00	
TOTAL Italy							0.00	
Netherlands								
MFE-MEDIAFOREUROPE EURO.6 B**	EUR	26 616		26 616				
TOTAL Netherlands							0.00	
Sweden								
BETSSON AB NPV B (REDEMPTION SHS)**	SEK		3 658	3 658				
BETSSON AB NPV B (REDEMPTION SHS)**	SEK		3 658	3 658				
MODERN TIMES GROUP SER'B'NPV (POST SPLIT)**	SEK	5 952			5 952	43 318	0.01	
SECTRA AB SER'B'NPV(RED SHS 21/10/23)**	SEK		10 116	10 116				
TOTAL Sweden						43 318	0.01	
United States of America								
ADEIA INC COM USD0.001**	USD	5 017			5 017	38 489	0.01	
CADENCE BANK COM USD2.50**	USD	11 530	9 110	7 873	12 767	246 081	0.07	
LOYALTY VENTURES I COM USD0.01 (WI)**	USD	742		742				
OMNIAB INC USD0.0001 A (USD12.5 VESTING)**	USD		303	0	303	0	0.00	
OMNIAB INC USD0.0001 A (USD15 VESTING)**	USD		303	0	303	0	0.00	
PROTERRA INC COM USD0.0001 CL A**	USD	5 900		5 900				
SAFEHOLD INC COM USD0.01**	USD	2 560	245	2 805				
TATTOOED CHEF INC COM USD0.0001 CLASS A**	USD	300		300				
TRICIDA INC COM USD0.001**	USD	3 300		3 300				
TOTAL United States of America						284 570	0.08	
Total Registered shares						408 502	0.13	
Depository receipts								
United States of America								
AMC ENTMT HLDGS IN PFD EQT UNIT DEP REP 1/100**	USD		60 900	60 900				
TOTAL United States of America							0.00	
Total Depository receipts							0.00	
Investment certificates, closed end								
Hong Kong								
FORTUNE REAL ESTATE INVESTMENT TRUST**	HKD	53 000			53 000	26 999	0.01	
TOTAL Hong Kong						26 999	0.01	
Total Investment certificates, closed end						26 999	0.01	
Rights								
Austria								
IMMOFINANZ AG RIGHTS 22-PRP**	EUR	3 580		3 580				
S IMMO AG RIGHTS PRP**	EUR		1 774		1 774	0	0.00	
TOTAL Austria							0.00	
Belgium								
UCB SA RIGHTS PRP**	USD	1 955		1 955				
TOTAL Belgium							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Netherlands								
EUROCOMMERCIAL PROPERTIES NV(STOCK DIVIDEND) RIGHTS PRP**	EUR		5 052	5 052				
POSTNL NV (STOCK DIVIDEND) RIGHTS 23-24.08.23**	EUR		6 308	6 308				
POSTNL NV RIGHTS 23-09.05.23**	EUR		6 232	6 232				
TOTAL Netherlands							0.00	
Singapore								
CAPITALAND ASCOTT TRU RIGHTS 23-24.08.23**	SGD		1 321	1 321				
ESR-LOGOS REIT RIGHTS 23-20.04.23**	SGD		19 355	19 355				
TOTAL Singapore							0.00	
Spain								
FAES FARMA SA RIGHTS 23-26.04.23**	EUR		14 905	14 905				
TOTAL Spain							0.00	
United Kingdom								
AVACTA GROUP PLC RIGHTS 07.11.22**	GBP	90		90				
SYNTHOMER PLC-RIGHTS 23-12.10.23**	GBP		4 518	4 518				
TOTAL United Kingdom							0.00	
United States of America								
DOMTAR CORP RIGHTS PRP**	USD		3 700	3 700				
GINGER ACQUISITION INC RIGHTS PRP**	USD	2 500			2 500	0	0.00	
TOTAL United States of America							0.00	
Total Rights							0.00	
Total Securities traded neither on an exchange nor on a regulated market						537 053	0.17	
Total securities and similar instruments						297 863 559	98.86	
(thereof in lending)							0.00	
Bank deposits at sight						3 063 235	1.02	
Derivative financial instruments						-180 499	-0.06	
Other assets						535 627	0.18	
TOTAL fund assets						301 281 922	100.00	
Short-term bank liabilities						-1 960 156		
Other liabilities						-156 780		
Net fund assets						299 164 986		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	297 146 007	98.63
Investments valuation based on market-observed parameters	537 053	0.17
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	297 683 060	98.80

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

Instrument	Number of contracts	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
Options/warrants on equities/equity baskets					
MAGELLAN FINANCIAL GROUP CALL WARRANT 35.00000 22-16.04.27*	1 299	AUD	341	116	0.00
POINTSBET HOLDINGS PTY LTD CALL WARRANT 10.00000 22-08.07.24*	1 389	AUD	604	0	0.00
ABENGOA SA CALL WARRANT EURO.0002 13-31.03.25*	13 962	EUR	87	134	0.00
WEBUILD SPA CALL WARRANT 0.000000 21-31.08.30*	542	EUR	888	888	0.00
			1 920	1 138	0.00

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on indices/commodities/currencies					
FTSE 250 INDEX FUTURE 15.12.23*	4	GBP	150 772	-14 511	0.00
RUSSELL 2000 E-MINI INDEX FUTURE 15.12.23*	18	USD	1 366 495	-167 126	-0.06
			1 517 267	-181 637	-0.06

Liquidity linked to open derivative financial instruments: CHF 1 519 187

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Options/warrants on equities/equity baskets			
LOGAN ENERGY CORP CALL WARRANT 23-31.07.23	CAD	10 000	10 000
FINGERPRINT CARDS AB CALL WARRANT 23-14.09.23	SEK	1 513	1 513
EZION HOLDINGS LTD CALL WARRANT 0.27630 18-16.04.23	SGD	0	58 266
TRIUMPH GROUP INC CALL WARRANTS 12.35000 19.12.23	USD	720	720
TRIUMPH GROUP INC CALL WARRANTS PRP	USD	720	720
Futures on indices/commodities/currencies			
FTSE 250 INDEX FUTURE 16.12.22	GBP	0	12
FTSE 250 INDEX FUTURE 17.03.23	GBP	11	11
FTSE 250 INDEX FUTURE 16.06.23	GBP	9	9
FTSE 250 INDEX FUTURE 15.09.23	GBP	6	6
FTSE 250 INDEX FUTURE 15.12.23	GBP	6	2
RUSSELL 2000 E-MINI INDEX FUTURE 16.12.22	USD	0	50
RUSSELL 2000 E-MINI INDEX FUTURE 17.03.23	USD	49	49
RUSSELL 2000 E-MINI INDEX FUTURE 16.06.23	USD	36	36
RUSSELL 2000 E-MINI INDEX FUTURE 15.09.23	USD	24	24
RUSSELL 2000 E-MINI INDEX FUTURE 15.12.23	USD	24	6

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
HKD	810 000	USD	104 164	15.12.2022
AUD	1 800 000	USD	1 213 308	15.12.2022
JPY	360 000 000	USD	2 620 068	15.12.2022
JPY	36 000 000	USD	268 909	10.01.2023
JPY	16 000 000	USD	124 666	23.01.2023
SGD	60 000	USD	44 285	05.06.2023
AUD	350 000	CHF	204 960	05.10.2023
JPY	20 000 000	CHF	122 686	05.10.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	1 519 186.67	0.51%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund – Equities Global Small Cap Passive II	
Class I-A1	0.26%
Class I-B	0.07%
Class I-X	0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	SGD 1 = CHF 0.66
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
ILS 1 = CHF 0.22	

UBS (CH) Institutional Fund – Equities Global (ex Switzerland) Sustainable

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		848 250 123.66	819 713 227.48	901 287 564.27
Class I-A1	CH0032870880			
Net asset value per unit in CHF		1 464.01	1 435.80	1 632.80
Issue and redemption price per unit in CHF ¹		1 465.33	1 435.37	1 634.92
Number of units outstanding		850.1130	527.7730	1 889.0440
Class I-B	CH0032870971			
Net asset value per unit in CHF		1 542.54	1 506.31	1 705.32
Issue and redemption price per unit in CHF ¹		1 543.93	1 505.86	1 707.54
Number of units outstanding		16 860.0410	17 107.7570	19 119.2360
Class I-X	CH0032871029			
Net asset value per unit in CHF		1 548.99	1 512.07	1 711.20
Issue and redemption price per unit in CHF ¹		1 550.38	1 511.62	1 713.42
Number of units outstanding		530 023.3310	524 570.3250	505 844.1950

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	2.4%	-12.0%	42.4%
Class I-B	CHF	3.1%	-11.4%	43.3%
Class I-X	CHF	3.1%	-11.3%	43.4%
Benchmark:				
MSCI World ex Switzerland (net div. reinv.)	CHF	0.5%	-10.7%	40.4%

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

The 10 largest issuers in % of total assets

Microsoft Corp	4.55
Adobe Inc	2.86
UnitedHealth Group	2.83
Visa Inc	2.61
Amazon.Com Inc	2.34
Equinor ASA	2.34
Eli Lilly & Co	2.31
Linde PLC	2.30
Alphabet Inc	2.27
Hess Corp	2.15
Others	69.96
TOTAL	96.52

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

Breakdown by sectors in % of total assets

Internet, software & IT services	18.43
Financial & investment companies	13.76
Electronics & semiconductors	10.70
Banks & credit institutions	6.44
Pharmaceuticals, cosmetics & medical products	5.89
Retail trade, department stores	5.77
Insurance	5.34
Petroleum	4.50
Mechanical engineering & industrial equipment	3.41
Food & soft drinks	3.25
Others	19.03
TOTAL	96.52

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	29 532 066.08	31 894 594.18
Securities		
– Shares and other equity instruments	841 789 595.66	790 907 039.20
Other assets	792 992.45	631 541.88
TOTAL fund assets	872 114 654.19	823 433 175.26
Loans	-23 671 252.57	-3 640 994.70
Other liabilities	-193 277.96	-78 953.08
Net fund assets	848 250 123.66	819 713 227.48

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	64 600.51	136.75
Negative interest	-32 479.89	-52 259.91
Income from securities		
– from shares and other equity instruments	10 012 862.92	11 621 423.05
– from bonus shares	43.20	1 427.88
Offset payments from securities lending	1 053 860.12	1 627 708.86
Income from securities lending	173 487.53	254 563.98
Purchase of current net income on issue of units	1 156 222.35	1 391 530.72
TOTAL income	12 428 596.74	14 844 531.33
Expenses		
Interest payable	-1 115.75	-5 745.13
Audit expenses	-11 669.30	-11 669.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-6 657.26	-8 793.15
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-14 559.31	-14 841.03
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-3 423.39	-214.10
Payment of current net income on redemption of units	-822 705.64	-1 492 690.32
TOTAL expenses	-860 130.65	-1 533 953.03
Net income	11 568 466.09	13 310 578.30
Realized capital gains and losses ¹	-3 059 689.94	27 368 645.52
Realized result	8 508 776.15	40 679 223.82
Unrealized capital gains and losses	16 741 970.78	-144 487 344.53
TOTAL result	25 250 746.93	-103 808 120.71

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	11 568 466.09	13 310 578.30
Available for distribution	11 568 466.09	13 310 578.30
Less federal withholding tax ¹	-4 048 963.13	-4 658 702.41
Net income retained for reinvestment	-7 519 502.96	-8 651 875.89
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	819 713 227.48	901 287 564.27
Paid federal withholding tax	-4 356 784.97	-3 064 270.54
Balance of unit movements	7 642 934.22	25 298 054.46
Total result	25 250 746.93	-103 808 120.71
Net fund assets at the end of the reporting period	848 250 123.66	819 713 227.48

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	527.7730	1 889.0440
Units issued	339.9100	207.9320
Units redeemed	-17.5700	-1 569.2030
Situation at the end of the period	850.1130	527.7730
Difference between units issued and units redeemed	322.3400	-1 361.2710
Class I-B		
Situation at the beginning of the financial year	17 107.7570	19 119.2360
Units issued	11 707.4070	9 600.9270
Units redeemed	-11 955.1230	-11 612.4060
Situation at the end of the period	16 860.0410	17 107.7570
Difference between units issued and units redeemed	-247.7160	-2 011.4790
Class I-X		
Situation at the beginning of the financial year	524 570.3250	505 844.1950
Units issued	90 156.8520	85 465.4240
Units redeemed	-84 703.8460	-66 739.2940
Situation at the end of the period	530 023.3310	524 570.3250
Difference between units issued and units redeemed	5 453.0060	18 726.1300

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 13.2.2024

Gross accumulation	CHF	9.598
Less federal withholding tax ¹	CHF	-3.360
Net accumulation per unit	CHF	6.238

Class I-B

Reinvestment on 13.2.2024

Gross accumulation	CHF	20.243
Less federal withholding tax ¹	CHF	-7.086
Net accumulation per unit	CHF	13.157

Class I-X

Reinvestment on 13.2.2024

Gross accumulation	CHF	21.166
Less federal withholding tax ¹	CHF	-7.409
Net accumulation per unit	CHF	13.757

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
China								
NXP SEMICONDUCTORS EURO.20*	USD	28 499	513	29 012				
TOTAL China							0.00	
Denmark								
GENMAB A5 DKK1*	DKK	27 306	2 988	2 496	27 798	7 129 255	0.82	
TOTAL Denmark						7 129 255	0.82	
France								
AXA EUR2.29*	EUR	601 783	258 985	223 636	637 132	17 132 832	1.96	
DANONE EURO.25*	EUR	157 507	140 573	26 699	271 381	14 657 822	1.68	
SOC GENERALE EUR1.25*	EUR	385 405	9 199	394 604				
UBISOFT ENTERTAIN EURO.31*	EUR	321 242	25 890	125 640	221 492	5 727 005	0.66	
TOTAL France						37 517 659	4.30	
Germany								
KNORR BREMSE AG NPV*	EUR	134 228	20 141	18 726	135 643	6 855 319	0.79	
TOTAL Germany						6 855 319	0.79	
Ireland								
BANK OF IRELAND GR EUR1*	EUR		1 032 524		1 032 524	8 392 611	0.96	
TOTAL Ireland						8 392 611	0.96	
Japan								
TECHNOPRO HLDGS IN NPV*	JPY	231 022	17 200	248 222				
TOTAL Japan							0.00	
Netherlands								
KONINKLIJKE PHILIPS NV EURO.20*	EUR	364 902	553 657	69 026	849 533	14 625 981	1.68	688 582
TOTAL Netherlands						14 625 981	1.68	
United Kingdom								
ASTRAZENECA ORD USD0.25*	GBP	102 915	10 402	9 360	103 957	11 766 973	1.35	
SAGE GROUP GBPO.01051948*	GBP	1 325 839	118 758	1 444 597				
SPECTRIS ORD GBPO.05*	GBP	302 933	78 230	40 490	340 673	11 662 363	1.34	
TOTAL United Kingdom						23 429 335	2.69	
United States of America								
AKAMAI TECHNOLOGIES INC COM*	USD	218 963	5 950	224 913				
BIO RAD LABS INC CL A*	USD	23 717	2 497	2 022	24 192	6 060 545	0.69	
BRUNSWICK CORP COM*	USD	82 222	12 235	8 877	85 580	5 410 468	0.62	
CADENCE DESIGN SYS COM USD0.01*	USD	78 868	7 342	34 604	51 606	11 264 325	1.29	
ECOLAB INC COM*	USD	76 566	7 827	19 588	64 805	9 892 599	1.13	
FIVE9 INC COM USD0.001*	USD		121 384	121 384				
MARSH & MCLENNAN COM USD1*	USD	92 374	14 722	11 431	95 665	16 510 916	1.89	
MKS INSTRUMENT INC COM*	USD		45 570	45 570				
MSA SAFETY INC COM NPV*	USD	58 181	19 489	23 656	54 014	7 760 661	0.89	
OKTA INC COM USD0.0001 CL A*	USD	72 032	2 856	74 888				
REGAL BELOIT CORP. COM USD0.01*	USD	50 793	27 246	6 654	71 385	7 692 378	0.88	
SLM CORP COM USD0.20*	USD	373 765	130 149	205 559	298 355	3 529 734	0.40	41 100
SPLUNK INC COM USD0.001*	USD	73 969	27 404	56 769	44 604	5 973 500	0.68	
SVB FINL GROUP COM*	USD		19 439	19 439				
TAKE TWO INTERACTI COM USD0.01*	USD		90 919	2 735	88 184	10 733 685	1.23	4 100
UNIVERSAL DISPLAY COM USD0.01*	USD	94 114	9 142	20 280	82 976	10 509 803	1.21	

		31.10.2022		31.10.2023		Market value ³	in % ³	Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF		in lending Quantity/ Nominal
VERTEX PHARMACEUTI COM USD0.01*	USD	44 357	4 151	4 040	44 468	14 653 905	1.68	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	160 659	7 304	167 963				
ZEBRA TECHNOLOGIES CORP CL A*	USD		35 615	1 127	34 488	6 573 129	0.75	
TOTAL United States of America						116 565 647	13.37	
Total Bearer shares						214 515 808	24.60	

Registered shares

Canada

CANADIAN PAC KANSAS CITY LT COM NPV*	USD	249 784	12 635	262 419				
CANADIAN PAC RY LT COM NPV*	USD		236 540	9 489	227 051	14 664 372	1.68	
TOTAL Canada						14 664 372	1.68	

Finland

METSO CORPORATION RG*	EUR	1 266 268	79 308	1 345 576				
TOTAL Finland							0.00	

France

MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR	346 979	45 797	46 560	346 216	9 331 587	1.07	
TOTAL France						9 331 587	1.07	

Italy

PRYSMIAN SPA EURO.10*	EUR	256 938	25 632	147 638	134 932	4 580 436	0.53	
TOTAL Italy						4 580 436	0.53	

Japan

KEYENCE CORP NPV*	JPY		33 400	600	32 800	11 461 300	1.31	
MITSUBISHI UFJ FIN NPV*	JPY		1 493 700	69 300	1 424 400	10 759 140	1.23	
NIPPON TEL&TEL CP NPV*	JPY	421 100	14 764 900	899 200	14 286 800	15 178 454	1.74	
SOFTBANK GROUP CO NPV*	JPY	259 400	24 300	68 500	215 200	7 919 318	0.91	
SONY GROUP CORPORA NPV*	JPY	159 800	85 000	40 900	203 900	15 223 830	1.75	
TOTAL Japan						60 542 042	6.94	

Netherlands

UNIVERSAL MUSIC GR EUR10.00*	EUR		326 334		326 334	7 251 278	0.83	
TOTAL Netherlands						7 251 278	0.83	

Norway

EQUINOR ASA NOK2.50*	NOK	670 397	73 203	74 449	669 151	20 410 985	2.34	102 537
NORSK HYDRO ASA NOK3.6666*	NOK	1 019 435	236 021	1 255 456				
TOTAL Norway						20 410 985	2.34	

United Kingdom

ASHTREAD GROUP ORD GBP0.10*	GBP	220 811	25 426	57 362	188 875	9 811 354	1.13	
HALEON PLC ORD GBP1.25*	GBP		2 689 214		2 689 214	9 785 160	1.12	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	1 624 314	147 233	331 431	1 440 116	9 419 467	1.08	
LONDON STOCK EXCH ORD GBP0.06918604*	GBP	181 126	42 430	22 672	200 884	18 368 040	2.11	
PRUDENTIAL ORD GBP0.05*	GBP	490 664	61 315	61 404	490 575	4 647 063	0.53	
UNILEVER PLC ORD GBP0.031111*	EUR	65 088	131 236	132 924	63 400	2 733 693	0.31	
UNILEVER PLC ORD GBP0.031111*	EUR	193 496	109 311	46 889	255 918	10 990 410	1.26	
TOTAL United Kingdom						65 755 188	7.54	

United States of America

ABBVIE INC COM USD0.01*	USD	98 987	7 568	57 032	49 523	6 362 758	0.73	
ADOBE INC COM USD0.0001*	USD	45 591	12 222	6 221	51 592	24 980 908	2.86	
ADVANCED MICRO DEV COM USD0.01*	USD	109 657	10 841	11 222	109 276	9 795 492	1.12	
ALLSTATE CORP COM*	USD	80 253	6 767	16 194	70 826	8 258 645	0.95	
ALPHABET INC CAP STK USD0.001 CL A*	USD		182 628	6 937	175 691	19 838 853	2.27	
AMAZON COM INC COM USD0.01*	USD		193 684	25 070	168 614	20 422 284	2.34	
AMERIPRISE FINL INC COM*	USD	61 942	8 162	8 085	62 019	17 754 454	2.04	
APTIV PLC COM USD0.01*	USD	122 349	41 414	18 178	145 585	11 553 096	1.32	
BROADCOM CORP COM USD1.00*	USD		11 325	205	11 120	8 514 459	0.98	
CF INDS HLDGS INC COM*	USD		151 301	3 512	147 789	10 730 041	1.23	
COSTCO WHSL CORP NEW COM*	USD	27 331	5 608	3 751	29 188	14 674 209	1.68	
ELECTRONIC ARTS INC COM*	USD	94 543	21 569	116 112				
ELI LILLY AND CO COM NPV*	USD	47 466	4 568	12 155	39 879	20 103 163	2.31	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
FIDELITY NATL INF COM STK USD0.01*	USD	105 651	86 228	9 115	182 764	8 168 190	0.94	
FORTREA HOLDINGS I COM USD0.001 WI*	USD		48 289	48 289				
HESS CORPORATION COM USD1*	USD	156 350	15 222	28 570	143 002	18 792 067	2.15	
INGERSOLL RAND INC COM USD1.00*	USD	363 695	34 535	145 126	253 104	13 976 867	1.60	
KENVUE INC COM USD0.01*	USD		313 464	313 464				
LAB CORP AMER HLDG COM USD0.1*	USD	48 280	5 294	14 523	39 051	7 098 077	0.81	
LINDE PLC COM EURO.001*	EUR		2 924		2 924	1 016 496	0.12	
LINDE PLC COM EURO.001*	USD		66 429	11 664	54 765	19 046 430	2.18	
MASCO CORP COM*	USD		130 477	3 819	126 658	6 004 160	0.69	44 150
MICRON TECHNOLOGY COM USD0.10*	USD	142 402	17 897	16 833	143 466	8 730 630	1.00	
MICROSOFT CORP COM USD0.0000125*	USD	141 812	27 826	40 556	129 082	39 718 145	4.55	
MODERNA INC COM USD0.0001*	USD		72 613		72 613	5 019 548	0.58	
NETFLIX INC COM USD0.001*	USD	32 767	3 857	10 191	26 433	9 903 348	1.14	
ON SEMICONDUCTOR COM USD0.01*	USD	82 168	13 149	12 190	83 127	4 738 699	0.54	
PROLOGIS INC COM USD0.01*	USD		73 133		73 133	6 705 385	0.77	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	78 906	336 342	23 931	391 317	5 776 235	0.66	368 672
SALESFORCE.COM INC COM USD0.001*	USD	45 344	6 692	6 318	45 718	8 355 666	0.96	
SERVICENOW INC COM USD0.001*	USD		15 334		15 334	8 119 546	0.93	
SHOALS TECHNOLOGIE COM USD0.00001 CLASS A*	USD	274 355	116 641	390 996				
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	28 734	39 360	68 094				
STARBUCKS CORP COM USD0.001*	USD	134 823	28 449	12 649	150 623	12 643 748	1.45	
TJX COS INC COM USD1*	USD	291 515	28 920	129 988	190 447	15 263 966	1.75	
UNITEDHEALTH GRP COM USD0.01*	USD	45 869	10 660	5 932	50 597	24 660 289	2.83	
VISA INC COM STK USD0.0001*	USD	106 405	13 098	13 081	106 422	22 769 280	2.61	106 422
WASTE MGMT INC DEL COM*	USD		67 711	2 974	64 737	9 681 322	1.11	
WELLS FARGO & CO COM USD1 2/3*	USD	517 916	60 405	148 360	429 961	15 561 445	1.78	
TOTAL United States of America						444 737 900	51.00	
Total Registered shares						627 273 788	71.93	
Total Securities traded on an exchange						841 789 596	96.52	

Securities traded neither on an exchange nor on a regulated market

Registered shares

United Kingdom

LINDE PLC COM EURO.001**	EUR	1 080	1 844	2 924				
LINDE PLC COM EURO.001**	USD	67 225		67 225				
TOTAL United Kingdom							0.00	
Total Registered shares							0.00	
Total Securities traded neither on an exchange nor on a regulated market							0.00	
Total securities and similar instruments						841 789 596	96.52	
(thereof in lending)						46 272 084	5.31	
Bank deposits at sight						29 532 066	3.39	
Other assets						792 992	0.09	
Total fund assets						872 114 654	100.00	
Short-term bank liabilities						-23 671 253		
Other liabilities						-193 277		
Net fund assets						848 250 124		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	841 789 596	96.52
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	841 789 596	96.52

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

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Global (ex Switzerland) Sustainable

Class I-A1

0.72%

Class I-B

0.06%

Class I-X

0.00%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	HKD 1 = CHF 0.12
CAD 1 = CHF 0.66	JPY 1 = CHF 0.01
DKK 1 = CHF 0.13	NOK 1 = CHF 0.08
EUR 1 = CHF 0.96	USD 1 = CHF 0.91
GBP 1 = CHF 1.10	

UBS (CH) Institutional Fund – Equities Israel Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		22 857 368.06	33 421 122.68	32 958 026.62
Class I-X	CH0366436894			
Net asset value per unit in CHF		747.96	1 019.89	1 184.57
Number of units outstanding		30 559.6750	32 769.5000	27 822.8630

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	-26.1%	-13.7%	34.4%
Benchmark:				
MSCI Israel (net div. reinv.)	CHF	-26.1%	-12.1%	35.3%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The 10 largest issuers in % of total assets

Check Point Software	13.63
Bank Leumi Le-Israel	11.42
Nice Ltd	10.82
Teva Pharmaceutical	10.78
Bank Hapoalim BM	10.54
CyberArk Software Ltd	7.48
Israel Discount Bank	6.32
Elbit Systems Ltd	5.57
Mizrahi Tefahot Bank	5.55
Wix.Com Ltd	4.82
Others	12.99
TOTAL	99.92

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

Breakdown by sectors in % of total assets

Banks & credit institutions	33.83
Internet, software & IT services	29.11
Telecommunications	10.82
Pharmaceuticals, cosmetics & medical products	10.78
Aerospace industry	5.57
Chemicals	4.29
Retail trade, department stores	3.49
Real Estate	2.03
TOTAL	99.92

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	18 312.50	20 102.38
Securities		
– Shares and other equity instruments	22 831 117.62	33 397 453.64
Other assets	43.02	26.80
TOTAL fund assets	22 849 473.14	33 417 582.82
Other liabilities	7 894.92	3 539.86
Net fund assets	22 857 368.06	33 421 122.68

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	70.72	0.18
Negative interest	-67.87	-94.14
Income from securities		
– from shares and other equity instruments	575 501.67	618 892.94
Purchase of current net income on issue of units	12 071.20	69 663.98
TOTAL income	587 575.72	688 462.96
Expenses		
Interest payable	-707.96	-635.35
Audit expenses	-13 069.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-3 369.77	-1 126.02
Payment of current net income on redemption of units	-53 702.78	-19 904.74
TOTAL expenses	-70 849.91	-34 735.51
Net income	516 725.81	653 727.45
Realized capital gains and losses	-2 235 058.12	-2 680 290.47
Realized result	-1 718 332.31	-2 026 563.02
Unrealized capital gains and losses	-6 976 449.25	-2 733 943.45
TOTAL result	-8 694 781.56	-4 760 506.47

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	516 725.81	653 727.45
Available for distribution	516 725.81	653 727.45
Less federal withholding tax ¹	-180 854.03	-228 804.61
Net income retained for reinvestment	-335 871.78	-424 922.84
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	33 421 122.68	32 958 026.62
Paid federal withholding tax	-233 233.50	-72 603.32
Balance of unit movements	-1 635 739.56	5 296 205.85
Total result	-8 694 781.56	-4 760 506.47
Net fund assets at the end of the reporting period	22 857 368.06	33 421 122.68

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	32 769.5000	27 822.8630
Units issued	2 154.4070	7 175.5870
Units redeemed	-4 364.2320	-2 228.9500
Situation at the end of the period	30 559.6750	32 769.5000
Difference between units issued and units redeemed	-2 209.8250	4 946.6370

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	16.908
Less federal withholding tax ¹	CHF	-5.918
Net accumulation per unit	CHF	10.990

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Israel								
AZRIELI GROUP ILS0.01*	ILS	12 650	1 023	1 590	12 083	464 680	2.03	
BANK HAPOALIM B.M. ILS1*	ILS	379 304	35 746	52 752	362 298	2 407 346	10.54	
BEZEQ ISRAEL TELCM ILS1*	ILS	617 970	34 335	652 305				
BK LEUMI LE ISRAEL ILS1*	ILS	461 092	44 336	67 749	437 679	2 610 273	11.42	
CHECK POINT SFTWRE ORD ILS0.01*	USD	30 601	1 716	5 630	26 687	3 115 560	13.64	
CYBER-ARK SOFTWARE COM ILS0.01*	USD	12 185	1 253	1 513	11 925	1 708 792	7.48	
ELBIT SYSTEMS LTD ILS1*	ILS	7 948	755	1 104	7 599	1 272 072	5.57	
FIRST INTER BK ISR ILS0.05*	ILS		16 868	16 868				
ICL GROUP LTD ILS1*	ILS	210 816	41 226	31 020	221 022	979 242	4.29	
ISRAEL DISCOUNT BK ILS0.10 SER'A*	ILS	370 147	35 995	52 561	353 581	1 444 222	6.32	
NICE SYSTEMS ILS1*	ILS	18 952	1 820	2 727	18 045	2 471 360	10.82	
TOWER SEMICONDUCTO ORD ILS1*	ILS	32 480	3 128	35 608				
WIX.COM LTD COM ILS0.01*	USD	17 043	1 256	2 875	15 424	1 100 709	4.82	
TOTAL Israel						17 574 256	76.91	
Total Bearer shares						17 574 256	76.91	
Registered shares								
Israel								
GLOBAL-E ONLINE LT COM NPV*	USD		27 990	2 126	25 864	797 264	3.49	
MIZRAHI TEFAHOT BK ILS0.01*	ILS	45 853	4 521	6 254	44 120	1 268 368	5.55	
MONDAY.COM LTD COM NPV*	USD		6 715	511	6 204	727 192	3.18	
ZIM INTEGRATED SHI COM NPV*	USD	25 086	1 053	26 139				
TOTAL Israel						2 792 824	12.22	
Total Registered shares						2 792 824	12.22	
Depository receipts								
Israel								
TEVA PHARMA IND ADR(CNV 1 ORD ILS0.10)*	USD	331 689	32 478	44 611	319 556	2 464 038	10.78	
TOTAL Israel						2 464 038	10.78	
Total Depository receipts						2 464 038	10.78	
Total Securities traded on an exchange						22 831 118	99.92	
Total securities and similar instruments						22 831 118	99.92	
(thereof in lending)							0.00	
Bank deposits at sight						18 313	0.08	
Other assets						42	0.00	
Total fund assets						22 849 473	100.00	
Other liabilities						7 895		
Net fund assets						22 857 368		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	22 831 118	99.92
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	22 831 118	99.92

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)

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

This sub-fund may not engage in securities lending.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Israel Passive II

Class I-X

0.06%

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

See appendix to supplementary information.

Exchange rates

ILS 1 = CHF 0.22

USD 1 = CHF 0.90

UBS (CH) Institutional Fund – Equities Japan Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		210 076 927.81	193 269 569.67	239 489 631.12
Class I-X	CH0125121183			
Net asset value per unit in CHF		1 783.24	1 691.64	2 064.80
Number of units outstanding		117 806.5340	114 249.8420	115 986.6680

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	6.2%	-17.5%	19.5%
Benchmark:				
MSCI Japan (net div. reinv.)	CHF	6.2%	-17.5%	19.5%

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

The 10 largest issuers in % of total assets

Toyota Motor Corp	5.53
Sony Corp Npv	3.16
Mitsubishi Corp	2.89
Keyence Corp	2.29
Tokyo Electron Npv	1.87
Sumitomo Npv	1.85
Hitachi Ltd	1.80
Shin-Etsu Chemical Npv	1.64
Mitsubishi Corp	1.61
Daiichi Sankyo Co Ltd	1.43
Others	74.64
TOTAL	98.71

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

Breakdown by sectors in % of total assets

Financial & investment companies	18.79
Electronics & semiconductors	18.71
Vehicles	10.31
Pharmaceuticals, cosmetics & medical products	6.32
Miscellaneous trading companies	5.92
Mechanical engineering & industrial equipment	4.11
Traffic & transportation	3.76
Telecommunications	3.48
Chemicals	3.43
Internet, software & IT services	3.09
Others	20.79
TOTAL	98.71

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

Statement of assets

	31.10.2023	31.10.2022
	CHF	CHF
Market values		
Bank deposits		
– at sight	1 095 649.14	2 005 753.10
Securities		
– Shares and other equity instruments	208 497 072.63	190 322 610.24
Derivative financial instruments	-89 391.57	39 131.83
Other assets	1 700 238.90	1 717 491.09
TOTAL fund assets	211 203 569.10	194 084 986.26
Loans	-1 126 641.29	-815 416.59
Net fund assets	210 076 927.81	193 269 569.67

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Income		
Income from bank assets	212.21	0.00
Negative interest	-2 401.47	-2 996.95
Income from securities		
– from shares and other equity instruments	4 381 523.91	4 482 662.49
Purchase of current net income on issue of units	145 258.07	615 340.11
TOTAL income	4 524 592.72	5 095 005.65
Expenses		
Interest payable	-113.62	-37.08
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-7 269.16	-5 463.54
Payment of current net income on redemption of units	-198 454.67	-642 436.28
TOTAL expenses	-224 507.25	-666 606.70
Net income	4 300 085.47	4 428 398.95
Realized capital gains and losses	1 065 490.67	2 584 706.16
Realized result	5 365 576.14	7 013 105.11
Unrealized capital gains and losses	7 182 279.37	-47 237 942.60
TOTAL result	12 547 855.51	-40 224 837.49

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	4 300 085.47	4 428 398.95
Available for distribution	4 300 085.47	4 428 398.95
Less federal withholding tax ¹	-1 505 029.91	-1 549 939.63
Net income retained for reinvestment	-2 795 055.56	-2 878 459.32
Balance carried forward	0.00	0.00

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	193 269 569.67	239 489 631.12
Paid federal withholding tax	-1 619 638.84	-1 480 215.61
Balance of unit movements	5 879 141.47	-4 515 008.35
Total result	12 547 855.51	-40 224 837.49
Net fund assets at the end of the reporting period	210 076 927.81	193 269 569.67

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	114 249.8420	115 986.6680
Units issued	18 567.9930	30 957.3060
Units redeemed	-15 011.3010	-32 694.1320
Situation at the end of the period	117 806.5340	114 249.8420
Difference between units issued and units redeemed	3 556.6920	-1 736.8260

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	36.501
Less federal withholding tax ¹	CHF	-12.776
Net accumulation per unit	CHF	23.725

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
Japan								
ADVANTEST CORP NPV*	JPY	12 900	56 200	14 300	54 800	1 256 277	0.59	
AISIN CORPORATION NPV*	JPY	9 700	800		10 500	328 224	0.16	
ASAHI INTECC CO LT NPV*	JPY	14 000	1 100		15 100	227 887	0.11	
AZBIL CORP NPV*	JPY	7 700	800		8 500	225 456	0.11	
BANDAI NAMCO HLDGS NPV*	JPY	13 400	44 600	15 900	42 100	785 008	0.37	
BAYCURRENT CONSULT NPV*	JPY		9 100		9 100	205 553	0.10	
CAPCOM CO LTD NPV*	JPY	11 800	1 300	700	12 400	360 568	0.17	
CENTRAL JAPAN RLWY NPV*	JPY	9 700	52 300	10 500	51 500	1 050 958	0.50	
CHIBA BANK NPV*	JPY	34 700	10 200	6 900	38 000	255 634	0.12	
CHUGAI PHARM CO NPV*	JPY	44 821	6 100	3 300	47 621	1 276 273	0.60	
CONCORDIA FINANCIA NPV*	JPY	68 100	6 200		74 300	310 971	0.15	
CYBER AGENT NPV*	JPY	28 500	5 100	2 400	31 200	148 056	0.07	
DAI-CHI LIFE HOLD NPV*	JPY	64 900	10 300	9 200	66 000	1 259 606	0.60	
DAIFUKU CO LTD NPV*	JPY	7 000	23 400	8 300	22 100	327 555	0.16	
DAIICHI SANKYO COM NPV*	JPY	116 954	24 200	10 500	130 654	3 028 972	1.43	
DAIKIN INDUSTRIES NPV*	JPY	16 600	3 500	1 400	18 700	2 430 572	1.15	
DAITO TRUST CONST NPV*	JPY	4 100	200		4 300	417 303	0.20	
DAIWA HOUSE INDS NPV*	JPY	39 900	6 700	4 800	41 800	1 036 624	0.49	
DAIWA HOUSE REIT I REIT*	JPY	151	21	12	160	257 286	0.12	
DISCO CORPORATION NPV*	JPY	1 900	6 700	2 100	6 500	1 021 594	0.48	
EISAI CO NPV*	JPY	16 900	3 000	2 000	17 900	856 310	0.41	
FANUC CORP NPV*	JPY	12 800	71 500	17 200	67 100	1 472 931	0.70	
FAST RETAILING CO NPV*	JPY	3 900	12 900	4 400	12 400	2 460 419	1.16	
FUJI ELECTRIC CO L NPV*	JPY	8 500	600		9 100	310 490	0.15	
GLP J-REIT REIT*	JPY	288	111	59	340	276 840	0.13	
GMO PAYMENT GATEWA NPV*	JPY	2 800	300	200	2 900	104 315	0.05	
HANKYU HANSHIN HLD NPV*	JPY	15 500	700		16 200	460 162	0.22	
HIKARI TSUSHIN INC NPV*	JPY	1 400			1 400	181 884	0.09	
HIROSE ELECTRIC NPV*	JPY	2 053			2 053	209 107	0.10	
HOSHIZAKI CORPORAT NPV*	JPY	7 000	600		7 600	221 405	0.10	
HULIC CO LTD NPV*	JPY	27 400			27 400	226 723	0.11	
IBIDEN CO LTD NPV*	JPY	7 600	1 200	1 000	7 800	297 209	0.14	
IDEMITSU KOSAN CO LTD*	JPY	13 610	1 000	1 000	13 610	279 620	0.13	
ISUZU MOTORS NPV*	JPY	38 700	3 700		42 400	423 073	0.20	
ITO EN LTD NPV*	JPY	3 500		3 500				
ITOCHU TECHNO-SOLU NPV*	JPY	6 300	800	7 100				
JAPAN EXCHANGE GP NPV*	JPY	33 900	4 500	3 000	35 400	630 616	0.30	
JAPAN POST INSURAN NPV*	JPY	13 400	4 100	4 200	13 300	231 492	0.11	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	80	6		86	289 916	0.14	
JSR CORP NPV*	JPY	12 200	900	900	12 200	294 638	0.14	
KAJIMA CORP NPV*	JPY	27 400	1 900		29 300	436 470	0.21	
KAKAKU.COM INC NPV*	JPY	9 000		9 000				
KANSAI ELEC POWER NPV*	JPY	46 200	6 000	1 700	50 500	584 616	0.28	
KAO CORP NPV*	JPY	31 700	2 900	1 600	33 000	1 089 464	0.52	
KAWASAKI KISEN KAI NPV*	JPY		11 200	1 700	9 500	293 596	0.14	
KDX REALTY INVESTMENT CORP*	JPY		426	142	284	268 958	0.13	
KEIO CORPORATION NPV*	JPY	6 700	600		7 300	196 083	0.09	
KEISEI ELEC RY CO NPV*	JPY	8 900	1 300	1 000	9 200	312 741	0.15	
KIKKOMAN CORP NPV*	JPY	9 900	400	800	9 500	486 435	0.23	
KINTETSU GROUP HOL NPV*	JPY	11 300	1 500		12 800	326 050	0.15	
KIRIN HOLDINGS CO LTD NPV*	JPY	54 500	10 200	9 800	54 900	699 224	0.33	
KOBAYASHI PHARMACE NPV*	JPY	3 700			3 700	138 294	0.07	
KOBE BUSSAN CO LTD NPV*	JPY	10 100	1 600	800	10 900	245 164	0.12	
KOEI TECMO HOLDING NPV*	JPY	8 080			8 080	95 359	0.05	
KOITO MFG CO LTD NPV*	JPY	14 400			14 400	193 787	0.09	
KOMATSU NPV*	JPY	61 500	10 700	6 800	65 400	1 360 945	0.64	
KOSE CORPORATION NPV*	JPY	2 300			2 300	136 924	0.06	
KURITA WATER INDS NPV*	JPY	7 000	500		7 500	204 520	0.10	
LASERTEC CORP NPV*	JPY	5 000	700	400	5 300	802 736	0.38	
M3 INC NPV*	JPY	29 100	4 900	2 400	31 600	439 401	0.21	
MAKITA CORP NPV*	JPY	14 500	2 800	1 000	16 300	378 179	0.18	
MATSUMOTOKIYOSHI H NPV*	JPY		33 200	8 300	24 900	394 716	0.19	
MCDONALD'S HOLDING NPV*	JPY	6 200			6 200	219 441	0.10	
MEIJI HOLDINGS CO NPV*	JPY	7 442	16 084	7 442	16 084	359 347	0.17	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
MINEBEA MITSUMI INC*	JPY	24 800	4 000	2 900	25 900		362 554	0.17	
MISUMI GROUP INC NPV*	JPY	18 900	900		19 800		268 836	0.13	
MITSUBISHI HC CAPI NPV*	JPY	42 300	19 600	3 500	58 400		347 037	0.16	
mitsui chemicals NPV*	JPY	11 900	1 000	800	12 100		273 609	0.13	
mitsui fudosan CO NPV*	JPY	59 924	9 200	5 700	63 424		1 237 503	0.59	
MONOTARO CO.LTD NPV*	JPY	16 900	3 200	3 100	17 000		122 637	0.06	
NIDEC CORPORATION NPV*	JPY	29 800	4 300	4 700	29 400		957 717	0.45	
NIHON M&A CENTER I NPV*	JPY	20 100	6 100	26 200					
NIPPON BUILDING FD REIT*	JPY	105			105		382 991	0.18	
NIPPON PAINT HLDGS NPV*	JPY	56 600	11 700	2 500	65 800		398 167	0.19	
NIPPON SANSO HOLDI NPV*	JPY	11 000	1 300		12 300		278 722	0.13	
NIPPON SHINYAKU CO NPV*	JPY	3 200	400	3 600					
NIPPON STEEL CORP NPV*	JPY	54 313	11 800	5 100	61 013		1 184 961	0.56	
NISSAN CHEMICAL CO NPV*	JPY	8 400	400		8 800		322 305	0.15	
NISSHIN SEIFUN GRP NPV*	JPY	13 095	3 600	16 695					
NISSIN FOODS HLDG NPV*	JPY	4 200	300	200	4 300		339 785	0.16	
NITORI HOLDINGS CO LTD*	JPY	5 300	600	200	5 700		562 074	0.27	
NITTO DENKO CORP NPV*	JPY	9 700	1 500	1 200	10 000		581 862	0.28	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	7 700	2 100	2 000	7 800		164 283	0.08	
OBAYASHI CORP NPV*	JPY	43 100	3 100		46 200		357 576	0.17	
OBIC CO LTD NPV*	JPY	4 700	400	200	4 900		654 996	0.31	
ODAKYU ELEC RLWY NPV*	JPY	19 800	3 500	1 700	21 600		277 895	0.13	
OJI HOLDINGS CO NPV*	JPY	51 400	17 800	5 600	63 600		245 894	0.12	
OLYMPUS CORP NPV*	JPY	82 400	12 800	5 700	89 500		1 075 093	0.51	
ONO PHARMACEUTICAL NPV*	JPY	24 300	5 300	2 200	27 400		428 336	0.20	
OPEN HOUSE CO LTD NPV*	JPY	5 300			5 300		156 948	0.07	
ORACLE CORP JAPAN NPV*	JPY	2 500	300		2 800		179 528	0.09	
ORIENTAL LAND CO NPV*	JPY	13 300	81 000	17 000	77 300		2 256 098	1.07	
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	25 700	2 400	1 200	26 900		469 822	0.22	
PERSOL HOLDINGS CO NPV*	JPY	11 700	130 100	13 800	128 000		172 524	0.08	
RAKUTEN GROUP INC NPV*	JPY	59 700	46 900		106 600		356 670	0.17	
RECRUIT HLDGS CO L NPV*	JPY	96 200	14 100	8 200	102 100		2 658 427	1.26	
SBI HOLDINGS INC NPV*	JPY	16 060	1 100		17 160		332 757	0.16	
SCSK CORP*	JPY	10 800	1 300	1 200	10 900		168 235	0.08	
SECOM CO NPV*	JPY	14 000	1 900	1 200	14 700		923 090	0.44	
SEKISUI HOUSE NPV*	JPY	41 000	7 000	5 400	42 600		752 349	0.36	
SHARP CORP NPV*	JPY	16 700	3 700		20 400		115 194	0.05	
SHIMANO INC NPV*	JPY	4 900	800	200	5 500		712 395	0.34	
SHIMIZU CORP NPV*	JPY	35 100	4 200		39 300		252 925	0.12	
SHIN-ETSU CHEMICAL NPV*	JPY	25 000	136 800	32 900	128 900		3 460 799	1.64	
SHIONOGI & CO NPV*	JPY	17 600	3 200	2 400	18 400		772 536	0.37	
SHISEIDO CO LTD NPV*	JPY	26 900	3 800	2 400	28 300		809 816	0.38	
SMC CORP NPV*	JPY	3 800	700	400	4 100		1 692 094	0.80	
SQUARE-ENIX HOLDIN NPV*	JPY	5 600	500		6 100		183 278	0.09	
SUMITOMO METAL MNG NPV*	JPY	16 800	1 200	600	17 400		440 819	0.21	
SUNTORY BEVERAGE & NPV*	JPY	9 400	600		10 000		269 088	0.13	
SUZUKI MOTOR CORP NPV*	JPY	24 700	4 500	2 900	26 300		914 101	0.43	
SYSMEX CORP NPV*	JPY	11 200	1 200	600	11 800		507 202	0.24	
T&D HOLDINGS INC NPV*	JPY	36 500	3 400	5 000	34 900		560 471	0.27	
TAISEI CORP NPV*	JPY	12 500		700	11 800		361 557	0.17	
TERUMO CORP NPV*	JPY	43 100	8 900	4 000	48 000		1 180 286	0.56	
TIS INC. NPV*	JPY	15 000	800		15 800		304 295	0.14	
TOBU RAILWAY CO NPV*	JPY	12 700	900		13 600		296 168	0.14	
TOHO CO LTD NPV*	JPY	7 700			7 700		237 412	0.11	
TOKYO GAS CO NPV*	JPY	26 800	2 400	1 500	27 700		562 443	0.27	
TOKYU CORP NPV*	JPY	35 700	3 400	3 700	35 400		361 628	0.17	
TORAY INDS INC NPV*	JPY	92 200	33 400	24 900	100 700		438 589	0.21	
TOSOH CORP NPV*	JPY	17 700	1 700	1 700	17 700		195 439	0.09	
TOTO LTD NPV*	JPY	9 800	900	1 700	9 000		195 939	0.09	
TOYOTA INDUSTRIES NPV*	JPY	9 800	400		10 200		677 594	0.32	
TOYOTA TSUSHO CORP NPV*	JPY	14 400	600		15 000		712 621	0.34	
USS CO LTD NPV*	JPY	14 900	1 300	1 400	14 800		233 587	0.11	
WELCIA HOLDINGS CO NPV*	JPY	6 500	1 100	1 100	6 500		97 629	0.05	
YAKULT HONSHA CO NPV*	JPY	8 500	18 800	9 100	18 200		389 014	0.18	
YAMAHA CORP NPV*	JPY	9 100	2 000	900	10 200		243 885	0.12	
YAMATO HOLDINGS CO NPV*	JPY	19 700	1 400	2 800	18 300		275 357	0.13	
ZENSHO HOLDINGS CO LTD NPV*	JPY		6 500		6 500		309 544	0.15	
ZOZO INC NPV*	JPY	8 110	2 100		10 210		175 255	0.08	
TOTAL Japan							72 290 216	34.23	
Total Bearer shares							72 290 216	34.23	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Registered shares								
Japan								
AEON CO LTD NPV*	JPY	43 200	9 100	6 700	45 600	867 807	0.41	
AGC INC NPV*	JPY	12 800	1 500	700	13 600	417 691	0.20	
AJINOMOTO CO INC NPV*	JPY	30 200	4 200	2 500	31 900	1 050 465	0.50	
ANA HOLDINGS INC NPV*	JPY	10 300	2 100	1 000	11 400	202 223	0.10	
ASAHI GROUP HLDGS NPV*	JPY	30 700	5 900	2 300	34 300	1 120 428	0.53	
ASAHI KASEI CORP NPV*	JPY	83 900	19 300	11 600	91 600	508 271	0.24	
ASTELLAS PHARMA NPV*	JPY	122 500	16 700	10 600	128 600	1 468 266	0.70	
BRIDGESTONE CORP NPV*	JPY	38 100	4 500	2 400	40 200	1 368 956	0.65	
BROTHER INDUSTRIES NPV*	JPY	16 000	1 500	1 500	16 000	224 885	0.11	
CANON INC NPV*	JPY	66 700	8 900	5 300	70 300	1 500 087	0.71	
CHUBU ELEC POWER NPV*	JPY	44 000	2 200		46 200	505 964	0.24	
DAI NIPPON PRINTING NPV*	JPY	14 800	2 200	1 100	15 900	373 485	0.18	
DAIWA SECS GROUP NPV*	JPY	87 200	13 800	4 100	96 900	503 092	0.24	
DENSO CORP NPV*	JPY	28 900	127 600	33 300	123 200	1 628 340	0.77	
DENTSU GROUP INC NPV*	JPY	14 500	700	900	14 300	373 797	0.18	
EAST JAPAN RAILWAY NPV*	JPY	20 100	4 000	2 600	21 500	1 017 030	0.48	
ENEOS HOLDINGS INC NPV*	JPY	205 390	40 500	40 600	205 290	687 985	0.33	
FUJI FILM HLD CORP NPV*	JPY	24 200	4 600	2 500	26 300	1 296 399	0.61	
FUJITSU NPV*	JPY	13 100	1 600	2 300	12 400	1 446 670	0.68	
HAKUHODO DY HLDGS NPV*	JPY	15 400	2 100	3 000	14 500	105 735	0.05	
HAMAMATSU PHOTONIC NPV*	JPY	9 400	400		9 800	327 248	0.15	
HITACHI CONST MACH NPV*	JPY	7 100	2 000	1 800	7 300	168 974	0.08	
HITACHI METALS NPV*	JPY	14 300		14 300				
HITACHI NPV*	JPY	64 600	9 300	7 300	66 600	3 792 761	1.80	
HONDA MOTOR CO NPV*	JPY	108 800	341 800	123 300	327 300	2 962 958	1.40	
HOYA CORP NPV*	JPY	24 400	3 100	2 400	25 100	2 162 130	1.02	
IIDA GROUP HOLDING NPV*	JPY	9 760	2 900	1 400	11 260	157 586	0.07	
INPEX CORPORATION NPV*	JPY	69 900	6 200	7 200	68 900	903 616	0.43	
ITOCHU CORP NPV*	JPY	79 300	11 700	6 800	84 200	2 718 562	1.29	
JAPAN AIRLINES CO NPV*	JPY	9 654	2 300	2 200	9 754	162 006	0.08	
JAPAN METRO FUND REIT*	JPY	468	28		496	290 601	0.14	
JAPAN POST BANK CO NPV*	JPY	29 200	76 200	2 800	102 600	862 841	0.41	
JAPAN POST HOLD CO NPV*	JPY	159 000	16 700	17 800	157 900	1 265 751	0.60	
JAPAN TOBACCO INC NPV*	JPY	80 000	10 800	5 700	85 100	1 800 553	0.85	
JFE HOLDINGS INC NPV*	JPY	32 200	2 000		34 200	428 389	0.20	
KDDI CORP NPV*	JPY	107 700	14 100	16 000	105 800	2 852 673	1.35	
KEYENCE CORP NPV*	JPY	12 932	2 300	1 400	13 832	4 833 314	2.29	
KONAMI HOLDINGS CORP NPV*	JPY	6 400	900		7 300	340 141	0.16	
KUBOTA CORP NPV*	JPY	68 600	10 800	6 800	72 600	878 631	0.42	
KYOCERA CORP NPV*	JPY	21 200	5 000	3 300	22 900	1 014 726	0.48	
KYOWA KIRIN CO LTD NPV*	JPY	17 800	2 300	1 400	18 700	264 969	0.13	
LIXIL CORPORATION COM NPV*	JPY	20 400	1 400	1 400	20 400	202 389	0.10	
LY CORPORATION NPV*	JPY	177 100	24 800	14 400	187 500	430 741	0.20	
MARUBENI CORP NPV*	JPY	103 900	12 100	13 900	102 100	1 336 269	0.63	
MAZDA MOTOR CORP NPV*	JPY	38 800	5 100	4 600	39 300	336 289	0.16	
DAI NIPPON PRINTING NPV*	JPY	87 100	16 300	13 000	90 400	460 708	0.22	
DAI NIPPON PRINTING NPV*	JPY	84 304	10 300	13 300	81 304	3 397 969	1.61	
DAI NIPPON PRINTING NPV*	JPY	128 900	18 900	12 200	135 600	1 366 887	0.65	
DAI NIPPON PRINTING NPV*	JPY	79 100	7 300	6 800	79 600	915 515	0.43	
DAI NIPPON PRINTING NPV*	JPY	21 600	4 000	3 100	22 500	1 039 997	0.49	
DAI NIPPON PRINTING NPV*	JPY	798 260	112 800	102 600	808 460	6 106 665	2.89	
DAI NIPPON PRINTING NPV*	JPY	93 200	16 300	16 500	93 000	3 027 277	1.43	
DAI NIPPON PRINTING NPV*	JPY	23 100	2 600	900	24 800	578 668	0.27	
DAI NIPPON PRINTING NPV*	JPY	161 702	20 800	11 900	170 602	2 609 561	1.24	
DAI NIPPON PRINTING NPV*	JPY	29 895	2 700	1 800	30 795	1 016 483	0.48	
DAI NIPPON PRINTING NPV*	JPY	38 200	129 000	44 200	123 000	1 831 172	0.87	
DAI NIPPON PRINTING NPV*	JPY	16 300	2 800	1 500	17 600	762 004	0.36	
DAI NIPPON PRINTING NPV*	JPY	32 600	3 000	11 600	24 000	395 952	0.19	
DAI NIPPON PRINTING NPV*	JPY	15 700	5 000	3 300	17 400	191 551	0.09	
DAI NIPPON PRINTING NPV*	JPY	73 700	10 600	10 900	73 400	2 743 889	1.30	
DAI NIPPON PRINTING NPV*	JPY	5 200	400	400	5 200	241 199	0.11	
DAI NIPPON PRINTING NPV*	JPY	143	161	143	161	260 055	0.12	
DAI NIPPON PRINTING NPV*	JPY	79 700	2 144 500	109 600	2 114 600	2 246 574	1.06	
DAI NIPPON PRINTING NPV*	JPY	32 100	3 700	1 000	34 800	768 924	0.36	
DAI NIPPON PRINTING NPV*	JPY	152 800	18 900	6 900	164 800	561 897	0.27	
DAI NIPPON PRINTING NPV*	JPY	196 800	42 100	29 600	209 300	729 344	0.35	
DAI NIPPON PRINTING NPV*	JPY	278	76	44	310	310 905	0.15	
DAI NIPPON PRINTING NPV*	JPY	22 421	6 800	2 000	27 221	645 136	0.31	
DAI NIPPON PRINTING NPV*	JPY	41 800	4 600	1 600	44 800	496 285	0.23	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
OMRON CORP NPV*	JPY	12 300	1 200	1 200	12 300		395 208	0.19	
ORIX CORP NPV*	JPY	80 500	12 400	10 100	82 800		1 350 860	0.64	
OSAKA GAS CO NPV*	JPY	24 100	5 500	3 100	26 500		452 564	0.21	
OTSUKA CORP NPV*	JPY	7 800	1 200	600	8 400		304 020	0.14	
OTSUKA HLDGS CO NPV*	JPY	26 300	3 400	2 300	27 400		831 481	0.39	
PANASONIC CORP NPV*	JPY	147 193	20 600	11 800	155 993		1 227 030	0.58	
RENEAS ELECTRONIC NPV*	JPY	78 700	17 200	6 100	89 800		1 055 224	0.50	
RESONA HOLDINGS NPV*	JPY	144 300	21 400	14 300	151 400		731 008	0.35	
RICOH CO NPV*	JPY	39 600			39 600		288 528	0.14	
ROHM CO LTD NPV*	JPY	5 800	26 100	6 100	25 800		369 914	0.18	
SEIKO EPSON CORP NPV*	JPY	18 700	3 100	1 600	20 200		252 054	0.12	
SEKISUI CHEMICAL NPV*	JPY	25 100	3 100	1 600	26 600		328 316	0.16	
SEVEN & I HOLDINGS NPV*	JPY	50 300	8 300	5 100	53 500		1 765 931	0.84	
SG HOLDINGS CO LTD NPV*	JPY	19 700	6 400	3 500	22 600		289 538	0.14	
SHIMADZU CORP NPV*	JPY	15 700	700		16 400		349 358	0.17	
SHIZUOKA FINANCIAL NPV*	JPY	29 200	2 700		31 900		244 693	0.12	
SOFTBANK CORP NPV*	JPY	192 100	23 100	13 300	201 900		2 068 574	0.98	
SOFTBANK GROUP CO NPV*	JPY	80 500	11 800	19 400	72 900		2 682 706	1.27	
SOMPO HOLDINGS INC NPV*	JPY	20 575	4 200	3 800	20 975		820 150	0.39	
SONY GROUP CORPORA NPV*	JPY	84 100	11 800	6 600	89 300		6 667 425	3.16	
SUBARU CORPORATION NPV*	JPY	41 600	8 000	6 600	43 000		661 354	0.31	
SUMCO CORPORATION NPV*	JPY	23 600	6 600	4 900	25 300		294 179	0.14	
SUMITOMO CHEM CO NPV*	JPY	100 800			100 800		231 384	0.11	
SUMITOMO CORP NPV*	JPY	74 600	10 700	11 300	74 000		1 306 675	0.62	
SUMITOMO ELECTRIC NPV*	JPY	47 300	5 600	2 800	50 100		472 358	0.22	
SUMITOMO MITSUI FG NPV*	JPY	87 050	12 200	9 000	90 250		3 915 568	1.85	
SUMITOMO MITSUI TR NPV*	JPY	22 384	3 200	2 500	23 084		778 187	0.37	
SUMITOMO RLTY&DEV NPV*	JPY	20 800	2 700	3 400	20 100		453 420	0.21	
TAKEDA PHARMACEUTI NPV*	JPY	100 400	18 500	7 000	111 900		2 732 041	1.29	
TDK CORP NPV*	JPY	26 000	2 000	600	27 400		915 123	0.43	
TOKIO MARINE HLDG NPV*	JPY	122 700	15 600	10 300	128 000		2 571 323	1.22	
TOKYO ELEC POWER H NPV*	JPY	101 700	6 000		107 700		412 255	0.20	
TOKYO ELECTRON NPV*	JPY	9 900	35 400	12 000	33 300		3 953 043	1.87	
TOPPAN HOLDINGS IN NPV*	JPY	16 900	1 300	1 100	17 100		354 713	0.17	
TOSHIBA CORP NPV*	JPY	26 000	4 900	24 800	6 100		168 579	0.08	
TOYOTA MOTOR CORP NPV*	JPY	707 600	100 800	57 600	750 800		11 685 151	5.53	
TREND MICRO INC NPV*	JPY	9 100	500		9 600		325 473	0.15	
UNICHARM CORP NPV*	JPY	26 700	6 400	4 300	28 800		886 253	0.42	
WEST JAPAN RAILWAY NPV*	JPY	14 500	2 700	1 700	15 500		535 190	0.25	
YAMAHA MOTOR CO NPV*	JPY	19 800	900		20 700		452 401	0.21	
YASKAWA ELEC CORP NPV*	JPY	16 100	700		16 800		492 348	0.23	
YOKOGAWA ELECTRIC NPV*	JPY	15 100	2 800	1 400	16 500		268 945	0.12	
TOTAL Japan							136 206 857	64.48	
Total Registered shares							136 206 857	64.48	
Total Securities traded on an exchange							208 497 073	98.71	
Total securities and similar instruments							208 497 073	98.71	
(thereof in lending)								0.00	
Bank deposits at sight							1 095 649	0.52	
Derivative financial instruments							-89 392	-0.04	
Other assets							1 700 239	0.81	
Total fund assets							211 203 569	100.00	
Short-term bank liabilities							-1 126 641		
Net fund assets							210 076 928		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	208 407 681	98.67
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	208 407 681	98.67

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)

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on indices/commodities/currencies					
TOPIX INDX FUTURE 07.12.23*	15	JPY	2 031 681	-89 392	-0.04
			2 031 681	-89 392	-0.04

Liquidity linked to open derivative financial instruments: CHF 2 031 681

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
TOPIX INDX FUTURE 08.12.22	JPY	0	20
TOPIX INDX FUTURE 09.03.23	JPY	25	25
TOPIX INDX FUTURE 08.06.23	JPY	28	28
TOPIX INDX FUTURE 07.09.23	JPY	16	16
TOPIX INDX FUTURE 07.12.23	JPY	21	6

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	51 865 870	CHF	350 000	04.11.2022
JPY	11 323 600	CHF	80 000	05.01.2023
CHF	120 000	JPY	17 489 100	11.04.2023
CHF	290 000	JPY	44 366 143	08.05.2023
JPY	45 775 050	CHF	300 000	08.05.2023
CHF	850 000	JPY	139 317 380	03.08.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	2 031 680.84	0.97%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Equities Japan Passive II
Class I-X

0.01%

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

See appendix to supplementary information.

Exchange rate

JPY 1 = CHF 0.01

UBS (CH) Institutional Fund – Equities Switzerland Passive Large Capped II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		111 295 965.35	130 041 391.42	78 281 627.03
Class I-X	CH0378452160			
Net asset value per unit in CHF		1 353.32	1 381.05	1 515.47
Number of units outstanding		82 239.4050	94 160.9250	51 655.1200

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	-1.1%	-8.1%	30.0%
Benchmark:				
SMI® (TR)	CHF	-1.0%	-8.0%	30.1%

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

The 10 largest issuers in % of total assets

Nestlé SA	17.88
Novartis AG	17.18
Roche Holding AG	15.79
UBS AG	6.24
Zurich Insurance Group	6.05
Cie Financiere Richemont SA	5.36
ABB Ltd	4.73
Sika AG	3.21
Alcon Inc	3.11
Holcim Ltd	2.86
Others	17.29
TOTAL	99.70

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

Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	32.96
Food & soft drinks	17.88
Financial & investment companies	12.48
Insurance	10.47
Chemicals	7.78
Watches & jewellery	5.36
Electrical devices & components	4.73
Building industry & materials	4.29
Telecommunications	1.33
Traffic & transportation	1.30
Others	1.12
TOTAL	99.70

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Securities		
– Shares and other equity instruments	111 241 265.64	129 942 993.53
Other assets	339 642.44	355 531.78
TOTAL fund assets	111 580 908.08	130 298 525.31
Loans	-283 339.38	-255 983.60
Other liabilities	-1 603.35	-1 150.29
Net fund assets	111 295 965.35	130 041 391.42

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	2.35	0.00
Negative interest	-1.75	-54.80
Income from securities		
– from shares and other equity instruments	2 926 091.00	3 137 342.82
– from bonus shares	0.00	155.11
Purchase of current net income on issue of units	500 437.22	578 432.52
TOTAL income	3 426 528.82	3 715 875.65
Expenses		
Interest payable	-18 310.51	-16 737.47
Audit expenses	-12 530.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-7 579.96	-1 609.95
Payment of current net income on redemption of units	1 270.33	-8 693.50
TOTAL expenses	-37 151.04	-39 571.82
Net income	3 389 377.78	3 676 303.83
Realized capital gains and losses	1 318 817.62	516 773.21
Realized result	4 708 195.40	4 193 077.04
Unrealized capital gains and losses	-5 164 047.44	-14 600 332.53
TOTAL result	-455 852.04	-10 407 255.49

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	3 389 377.78	3 676 303.83
Available for distribution	3 389 377.78	3 676 303.83
Less federal withholding tax	-1 186 282.22	-1 286 706.34
Net income retained for reinvestment	-2 203 095.56	-2 389 597.49
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	130 041 391.42	78 281 627.03
Paid federal withholding tax	-1 247 428.12	-1 004 076.47
Balance of unit movements	-17 042 145.91	63 171 096.35
Total result	-455 852.04	-10 407 255.49
Net fund assets at the end of the reporting period	111 295 965.35	130 041 391.42

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	94 160.9250	51 655.1200
Units issued	15 422.1080	42 875.7900
Units redeemed	-27 343.6280	-369.9850
Situation at the end of the period	82 239.4050	94 160.9250
Difference between units issued and units redeemed	-11 921.5200	42 505.8050

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	41.213
Less federal withholding tax	CHF	-14.425
Net accumulation per unit	CHF	26.788

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Switzerland								
SWISS RE AG CHF0.10*	CHF	35 856	6 955	11 697	31 114	3 084 020	2.76	
TOTAL Switzerland						3 084 020	2.76	
Total Bearer shares						3 084 020	2.76	
Other shares								
Switzerland								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	72 384	27 743	24 785	75 342	17 618 727	15.79	
TOTAL Switzerland						17 618 727	15.79	
Total Other shares						17 618 727	15.79	
Registered shares								
Switzerland								
ABB LTD CHF0.12 (REGD)*	CHF	202 189	43 454	72 347	173 296	5 275 130	4.73	
ALCON AG CHF0.04*	CHF	61 964	12 356	20 761	53 559	3 471 694	3.11	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	312 032	132 614	444 646				
GEBERIT CHF0.10(REGD)*	CHF	4 467	932	1 623	3 776	1 592 717	1.43	
GIVAUDAN AG CHF10*	CHF	987	181	318	850	2 567 000	2.30	
HOLCIM LTD CHF2 (REGD)*	CHF	69 931	12 644	25 630	56 945	3 193 476	2.86	
KUEHNE&NAGEL INTL CHF1 (REGD)(POST-SUBD)*	CHF		5 950		5 950	1 454 775	1.30	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	20 364	3 766	6 615	17 515	1 246 367	1.12	
LONZA GROUP AG CHF1 (REGD)*	CHF	9 253	1 785	3 054	7 984	2 529 331	2.27	
NESTLE SA CHF0.10(REGD)*	CHF	212 928	60 328	69 797	203 459	19 951 190	17.88	
NOVARTIS AG CHF0.49 (REGD)*	CHF	283 827	51 727	108 846	226 708	19 165 894	17.18	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	2 809	583	964	2 428	2 323 110	2.08	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	64 867	12 757	21 680	55 944	5 980 414	5.36	
SANDOZ GROUP AG CHF0.05*	CHF		44 917	44 917				
SIKA AG CHF0.01 (REG)*	CHF	19 135	3 706	6 326	16 515	3 582 104	3.21	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	5 899	1 414	1 873	5 440	1 166 880	1.05	
SWISS LIFE HLDG CHF5.1 (REGD)*	CHF	3 810	716	1 359	3 167	1 842 561	1.65	
SWISSCOM AG CHF1 (REGD)*	CHF	3 141	593	1 008	2 726	1 482 944	1.33	
UBS GROUP CHF0.10 (REGD)*	CHF	404 933	85 702	162 691	327 944	6 958 972	6.24	
ZURICH INSURANCE GRP CHF0.10*	CHF	18 711	3 473	6 499	15 685	6 753 961	6.05	
TOTAL Switzerland						90 538 519	81.14	
Total Registered shares						90 538 519	81.14	
Rights								
Switzerland								
CREDIT SUISSE GROUP AG RIGHTS 08.12.22*	CHF		314 000	314 000				
TOTAL Switzerland							0.00	
Total Rights							0.00	
Total Securities traded on an exchange						111 241 266	99.70	
Total securities and similar instruments						111 241 266	99.70	
(thereof in lending)							0.00	
Other assets						339 642	0.30	
Total fund assets						111 580 908	100.00	
Short-term bank liabilities						-283 339		
Other liabilities						-1 604		
Net fund assets						111 295 965		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets³
Investments valued at prices paid on the main market	111 241 266	99.70
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	111 241 266	99.70

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)

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

This sub-fund may not engage in securities lending.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Switzerland Passive Large Capped II

Class I-X

0.02%

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Equities Switzerland Passive All II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		4 283 044 453.15	4 820 995 187.13	5 602 177 621.16
Class I-A1	CH0046159478			
Net asset value per unit in CHF		2 454.02	2 513.83	2 867.97
Number of units outstanding		9 712.9630	5 052.7410	5 370.0660
Class I-B	CH0046160518			
Net asset value per unit in CHF		3 315.46	3 393.54	3 867.93
Number of units outstanding		111 024.7920	109 866.1970	103 649.3220
Class I-X	CH0046161532			
Net asset value per unit in CHF		3 129.04	3 201.80	3 648.28
Number of units outstanding		1 243 547.6880	1 385 302.7000	1 421 457.0540

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-1.6%	-11.7%	30.1%
Class I-B	CHF	-1.4%	-11.6%	30.2%
Class I-X	CHF	-1.4%	-11.5%	30.3%
Benchmark:				
SPI® (TR)	CHF	-1.4%	-11.6%	30.2%

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

The 10 largest issuers in % of total assets

Nestlé SA	18.82
Novartis AG	12.85
Roche Holding AG	12.33
UBS AG	4.67
Zurich Insurance Group	4.53
Cie Financiere Richemont SA	4.01
ABB Ltd	3.54
Sika AG	2.40
Alcon AG	2.33
Holcim Ltd	2.14
Others	32.02
TOTAL	99.64

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

Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	27.50
Food & soft drinks	20.96
Financial & investment companies	12.28
Insurance	8.60
Chemicals	6.64
Watches & jewellery	4.68
Electrical devices & components	4.02
Building industry & materials	3.23
Banks & credit institutions	2.23
Mechanical engineering & industrial equipment	1.62
Others	7.88
TOTAL	99.64

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	205 388.95	1 082 846.13
Securities		
– Shares and other equity instruments	4 281 768 315.03	4 819 429 748.47
Derivative financial instruments	-6 560.00	-1 180.00
Other assets	15 358 165.34	14 631 427.58
TOTAL fund assets	4 297 325 309.32	4 835 142 842.18
Loans	-14 237 795.79	-14 108 062.31
Other liabilities	-43 060.38	-39 592.74
Net fund assets	4 283 044 453.15	4 820 995 187.13

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	3 181.84	1 248.65
Negative interest	-798.79	-2 864.91
Income from securities		
– from shares and other equity instruments	129 191 044.08	131 432 624.37
– from bonus shares	9 576.00	4 070.32
Purchase of current net income on issue of units	8 131 775.99	9 386 850.24
TOTAL income	137 334 779.12	140 821 928.67
Expenses		
Interest payable	-532 827.09	-330 730.33
Audit expenses	-16 515.80	-16 515.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-24 885.74	-24 137.77
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-179 163.09	-174 708.37
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-285 294.25	-244 812.81
Payment of current net income on redemption of units	-8 307 694.55	-9 893 458.23
TOTAL expenses	-9 346 380.52	-10 684 363.31
Net income	127 988 398.60	130 137 565.36
Realized capital gains and losses	191 989 443.05	210 905 382.74
Realized result	319 977 841.65	341 042 948.10
Unrealized capital gains and losses	-344 115 669.87	-944 449 676.46
TOTAL result	-24 137 828.22	-603 406 728.36

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	127 988 398.60	130 137 565.36
Available for distribution	127 988 398.60	130 137 565.36
Less federal withholding tax	-44 795 939.51	-45 548 147.88
Net income retained for reinvestment	-83 192 459.09	-84 589 417.48
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	4 820 995 187.13	5 602 177 621.16
Paid federal withholding tax	-45 342 846.73	-42 414 787.21
Balance of unit movements	-468 470 059.03	-135 360 918.46
Total result	-24 137 828.22	-603 406 728.36
Net fund assets at the end of the reporting period	4 283 044 453.15	4 820 995 187.13

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	5 052.7410	5 370.0660
Units issued	4 660.2220	58.5020
Units redeemed	0.0000	-375.8270
Situation at the end of the period	9 712.9630	5 052.7410
Difference between units issued and units redeemed	4 660.2220	-317.3250
Class I-B		
Situation at the beginning of the financial year	109 866.1970	103 649.3220
Units issued	6 545.7440	7 325.5180
Units redeemed	-5 387.1490	-1 108.6430
Situation at the end of the period	111 024.7920	109 866.1970
Difference between units issued and units redeemed	1 158.5950	6 216.8750
Class I-X		
Situation at the beginning of the financial year	1 385 302.7000	1 421 457.0540
Units issued	144 355.8430	167 153.6620
Units redeemed	-286 110.8550	-203 308.0160
Situation at the end of the period	1 243 547.6880	1 385 302.7000
Difference between units issued and units redeemed	-141 755.0120	-36 154.3540

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	69.080
Less federal withholding tax	CHF	-24.178
Net accumulation per unit	CHF	44.902

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	97.677
Less federal withholding tax	CHF	-34.187
Net accumulation per unit	CHF	63.490

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	93.661
Less federal withholding tax	CHF	-32.782
Net accumulation per unit	CHF	60.879

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Austria								
AMS AG NPV (BR)*	CHF	880 800	129 103	123 422	886 481	2 862 447	0.07	
PIERER MOBILITY AG NPV*	CHF	29 000		2 750	26 250	1 367 625	0.03	
TOTAL Austria						4 230 072	0.10	
Liechtenstein								
LIECHTENS. LANDESB CHF5 (REGD)*	CHF	36 500	1 367	2 250	35 617	2 240 309	0.05	
TOTAL Liechtenstein						2 240 309	0.05	
Luxembourg								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	28 950		1 950	27 000	932 850	0.02	
TOTAL Luxembourg						932 850	0.02	
Switzerland								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	9 825	2 125	1 325	10 625	1 094 375	0.03	
BQE CANT DE GENEVE CHF50(REG)*	CHF	6 185		335	5 850	1 316 250	0.03	
BQE CANT DU JURA CHF14 (REGD)*	CHF	2 000			2 000	101 000	0.00	
CIE FINANCIER TRAD CHF2.5(BR)*	CHF	8 676	84	276	8 484	984 144	0.02	
COMET HOLDINGS CHF1 (REGD)*	CHF	25 100	2 753	4 248	23 605	4 204 051	0.10	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	24 275	687	2 394	22 568	3 606 366	0.08	
GALENICA AG CHF0.1*	CHF	161 155	19 399	26 362	154 192	10 569 862	0.25	
HIGHLIGHT EVENT CHF9.00 (BR)*	CHF	15 750		750	15 000	222 000	0.01	
IDORSIA AG CHF0.05*	CHF	354 459	29 674	27 062	357 071	613 091	0.01	
KUDELSKI SA CHF8.00 (BR)*	CHF	129 000		9 000	120 000	159 600	0.00	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	69 350	10 299	13 194	66 455	4 465 776	0.10	
LASTMINUTE.COM EURO.01 (BR)*	CHF	16 000		1 000	15 000	345 000	0.01	
LEONTEQ AG CHF1 (REGD)*	CHF	36 950		1 450	35 500	1 382 725	0.03	
MEDARTIS HLDG AG CHF0.2*	CHF	12 100	1 500	600	13 000	934 700	0.02	
NEWRON PHARMA SPA EURO.20 (BR)*	CHF	59 500		3 500	56 000	271 040	0.01	
ROCHE HLDGS AG CHF1(BR)*	CHF	87 200	21 943	17 902	91 241	22 554 775	0.52	
SENSIRION AG NPV*	CHF	33 375	3 376	4 317	32 434	2 205 512	0.05	
SKAN GROUP AG CHF0.01 (REGD)*	CHF	26 500	15 449	3 750	38 199	2 601 352	0.06	
SWATCH GROUP CHF2.25(BR)*	CHF	95 421	11 004	16 040	90 385	20 987 397	0.49	
SWISS RE AG CHF0.10*	CHF	946 374	130 341	179 511	897 204	88 930 860	2.07	
THURGAUER KTBK CHF20*	CHF	12 500		750	11 750	1 439 375	0.03	
VALARTIS GROUP AG CHF1*	CHF	2 000		2 000				
VON ROLL HOLDING CHF0.10*	CHF	250 000		250 000				
TOTAL Switzerland						168 989 251	3.93	
Total Bearer shares						176 392 482	4.10	
Participation certificates								
Switzerland								
BASELLANDSCH KTBK PTG CHF100*	CHF	1 800		100	1 700	1 492 600	0.03	
BASLER KTBK PTG CHF8.50*	CHF	18 400		900	17 500	1 123 500	0.03	
GRAUBUNDNER KTBK PTG CHF100*	CHF	2 420		170	2 250	3 712 500	0.09	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	3 405	451	723	3 133	31 486 650	0.73	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	132 846	22 997	29 198	126 645	23 201 364	0.54	
TOTAL Switzerland						61 016 614	1.42	
Total Participation certificates						61 016 614	1.42	
Other shares								
Switzerland								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	2 297 603	330 206	457 719	2 170 090	507 475 547	11.81	
TOTAL Switzerland						507 475 547	11.81	
Total Other shares						507 475 547	11.81	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Registered shares								
Global								
PRIVATE EQUITY HLD CHF6(REGD)*	CHF	7 460		460	7 000	466 200	0.01	
TOTAL Global						466 200	0.01	
Liechtenstein								
VP BANK AG CHF10 REG S*	CHF	10 000		500	9 500	780 900	0.02	
TOTAL Liechtenstein						780 900	0.02	
North America								
BB BIOTECH AG CHF0.20 (REGD)*	CHF	178 522	10 197	19 354	169 365	6 156 418	0.14	
TOTAL North America						6 156 418	0.14	
Switzerland								
ABB LTD CHF0.12 (REGD)*	CHF	5 312 868	905 778	1 222 869	4 995 777	152 071 452	3.54	
ACCELERON INDUSTR CHF1*	CHF	264 650	73 556	51 804	286 402	6 398 221	0.15	
ADDEX THERAPEUTICS CHF1.00 (REGD)*	CHF	89 000			89 000	4 450	0.00	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	552 054	71 995	105 913	518 136	17 740 977	0.41	
ADVAL-TECH-GRUPPE CHF20(REGD)*	CHF	800		100	700	77 700	0.00	
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF	76 500		2 500	74 000	1 357 900	0.03	
AIREISIS CHF0.25 (REGD)*	CHF	50 000			50 000	28 750	0.00	
ALCON AG CHF0.04*	CHF	1 630 600	227 017	313 876	1 543 741	100 065 292	2.33	
ALLREAL HOLDING AG CHF1*	CHF	50 049	3 447	5 451	48 045	7 004 961	0.16	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF	20 379	1 203	2 525	19 057	4 402 167	0.10	
ALUFLEXPACK AG CHF1*	CHF	25 500		1 500	24 000	228 000	0.01	
APG SGA SA CHF2.60*	CHF	4 225		225	4 000	676 000	0.02	
ARBONIA AG CHF4.20 (REGD)*	CHF	180 750		19 750	161 000	1 246 140	0.03	
ARUNDEL AG CHF9.50 (REGD)*	CHF	7 000			7 000	1 526	0.00	
ARYZIA AG CHF0.02 (REGD)*	CHF	3 226 171	476 518	612 207	3 090 482	5 139 472	0.12	
ASCOM HOLDING AG CHF0.50(REGD)*	CHF	112 400		5 400	107 000	1 006 870	0.02	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF	99 000	10 652	9 828	99 824	6 548 454	0.15	
BALOISE-HLDGS CHF0.1(REGD)*	CHF	150 446	21 474	29 409	142 511	18 554 932	0.43	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	11 743	1 434	2 180	10 997	15 120 875	0.35	
BASILEA PHARMACEUT CHF1(REGD)*	CHF	38 500	3 103	6 753	34 850	1 230 205	0.03	
BELIMO HOLDING AG CHF0.05*	CHF	32 527	3 409	5 412	30 524	11 629 644	0.27	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	7 000	490	1 390	6 100	1 647 000	0.04	
BELLEVUE GROUP AG CHF0.1*	CHF	25 020		520	24 500	485 100	0.01	
BERGBAHNEN ENGELBE CHF0.04*	CHF	9 500		250	9 250	393 125	0.01	
BERNER KTIBK CHF20 (REGD)*	CHF	14 225	552	975	13 802	3 284 876	0.08	
BKW AG CHF2.5*	CHF	64 000	6 514	9 228	61 286	9 352 244	0.22	
BOSSARD HLDGS AG CHF5*	CHF	17 834	3 407	3 061	18 180	3 403 296	0.08	
BQE CANT VAUDOISE CHF1*	CHF	91 506	6 661	10 339	87 828	9 011 153	0.21	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	21 368	1 493	2 115	20 746	6 709 256	0.16	
BURCKHARDT COMPRES CHF2.5*	CHF	9 683	249	1 132	8 800	4 048 000	0.09	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	24 948	996	2 048	23 896	2 026 381	0.05	
BVZ HOLDING AG CHF100(REGD)*	CHF	400		25	375	333 750	0.01	
CALIDA HLDG CHF0.10 (REGD)*	CHF	17 425		425	17 000	434 350	0.01	
CARLO GAVAZZI HLDG CHF15 (REG) 'B'*	CHF		1 150		1 150	357 650	0.01	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	94 240	2 093	4 240	92 093	5 751 208	0.13	
CICOR TECHNOLOGIES CHF10(REGD)*	CHF	6 500		500	6 000	262 200	0.01	
CLARIANT CHF4.00(REGD)*	CHF	752 103	85 638	131 879	705 862	9 084 444	0.21	
COLTENE HOLDING AG CHF5(REGD)*	CHF	13 490		490	13 000	828 100	0.02	
CONZZETA AG CHF2 (REGD) 'A'*	CHF	4 750	97	297	4 550	1 974 700	0.05	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	12 270		270	12 000	969 600	0.02	
CREALOGIX HOLDING CHF10(REGD)*	CHF	2 000		250	1 750	87 150	0.00	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	8 222 639	3 982 176	12 204 815				
DKSH HOLDING LTD CHF0.1*	CHF	115 210	8 620	12 337	111 493	6 210 160	0.14	
DOCMORRIS AG CHF30.00*	CHF	38 000	8 895	3 500	43 395	1 629 916	0.04	
DORMAKABA HOLDING CHF0.10 'B'(REGD)*	CHF	9 808	687	1 237	9 258	3 832 812	0.09	
DOTTIKON ES HLDG CHF0.01*	CHF	8 925	1 258	425	9 758	1 951 600	0.05	
DUFREY AG CHF5 (REGD)*	CHF	214 316	143 543	29 473	328 386	10 413 120	0.24	
EDISUN POWER EUROP CHF30.00 (REGD)*	CHF	1 100			1 100	118 250	0.00	
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF	311 467	80 067	49 872	341 662	3 717 283	0.09	
ELMA ELECTRONIC AG CHF20(REGD)*	CHF	125			125	127 500	0.00	
EMMI AG CHF10 (REGD)*	CHF	6 810	382	774	6 418	5 506 644	0.13	
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	22 350	2 914	3 973	21 291	13 200 420	0.31	
EPIC SUISSE AG CHF0.04*	CHF	7 500			7 500	480 000	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
EVOLVA HOLDING SA CHF0.05*	CHF	2 925 000		2 925 000				
EVOLVA HOLDING SA CHF12.5*	CHF		11 700		11 700	36 504	0.00	
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	19 800		1 800	18 000	359 640	0.01	
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT*	CHF	60 862	6 525	8 753	58 634	9 920 873	0.23	
FORBO HLDGS AG CHF0.10(REGD)*	CHF	3 470	210	358	3 322	3 322 000	0.08	
FUNDAMENTA REAL ES CHF6*	CHF	95 500		5 500	90 000	1 525 500	0.04	
GAM HOLDING AG CHF0.05 (REGD)*	CHF	455 000		455 000				
GEBERIT CHF0.10(REGD)*	CHF	118 283	19 173	28 704	108 752	45 871 594	1.07	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	269 530	30 152	44 952	254 730	11 951 932	0.28	
GIVAUDAN AG CHF10*	CHF	26 100	4 018	5 505	24 613	74 331 260	1.73	
GLARNER KB CHF10*	CHF	11 500			11 500	261 050	0.01	
GROUPE MINOTERIES CHF5(REGD)*	CHF	750		50	700	183 400	0.00	
GURIT HOLDING AG CHF5 (REGD) (SUBD)*	CHF	9 545		245	9 300	660 300	0.02	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	112 571	14 834	19 056	108 349	13 196 908	0.31	
HIAG IMMOBILIEN HL CHF1*	CHF	14 760		1 510	13 250	1 033 500	0.02	
HOCHDORF HOLDING CHF10(REGD)*	CHF	4 200		700	3 500	68 600	0.00	
HOLCIM LTD CHF2 (REGD)*	CHF	1 850 750	211 449	422 371	1 639 828	91 961 554	2.14	
HUBER & SUHNER AG CHF0.25*	CHF	55 210	4 013	7 415	51 808	3 217 277	0.07	
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	226		11	215	877 200	0.02	
IMPLENIA AG CHF1.02 (REGD)*	CHF	39 260	5 390	5 057	39 593	1 120 482	0.03	
INA INVEST HOLDING CHF0.03*	CHF	14 000			14 000	247 800	0.01	
INFICON HOLDING AG CHF5(REGD)*	CHF	5 696	438	763	5 371	5 290 435	0.12	
INTERROLL HLDG AG CHF1 (REGD)*	CHF	2 182	394	306	2 270	5 413 950	0.13	
INTERSHOP HLDG AG CHF10(REG)*	CHF	3 435	341	434	3 342	2 015 226	0.05	
INVESTIS HOLDING S CHF0.10*	CHF	8 730		230	8 500	802 400	0.02	
IVF HARTMANN HLDG CHF1.75*	CHF	2 250		250	2 000	212 000	0.00	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	702 986	78 295	144 551	636 730	34 128 728	0.79	
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF	16 500	290	1 500	15 290	2 357 718	0.05	
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	19 675	767	2 192	18 250	3 201 050	0.07	
KLINGELNBERG AG*	CHF	14 250		1 250	13 000	209 950	0.00	
KOMAX CHF0.10(REGD)*	CHF	12 490	840	1 341	11 989	2 155 622	0.05	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	186 413	20 900	35 761	171 552	41 944 464	0.98	
KUROS BIOSCIENCES CHF1(POST SPLIT)*	CHF	80 000			80 000	216 000	0.01	
LALIQUE GROUP SA CHF0.20 (REGD)*	CHF	5 500			5 500	179 300	0.00	
LECLANCHE SA CHF0.10 (REGD)*	CHF	590 000			590 000	258 420	0.01	
LEM HLDGS AG CHF0.50(REGD)(POST-SUBD)*	CHF	1 812	22	155	1 679	3 089 360	0.07	
LINDT & SPRUENGLI CHF100(REGD)*	CHF	353	46	66	333	32 967 000	0.77	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	541 992	77 362	112 424	506 930	36 073 139	0.84	
LONZA GROUP AG CHF1(REGD)*	CHF	243 466	34 966	48 336	230 096	72 894 413	1.70	
LUZERNER KANTONALBANK AG RG*	CHF		68 740	1 000	67 740	4 836 636	0.11	
MCH GROUP AG CHF 10.00*	CHF	33 750		10 750	23 000	101 660	0.00	
MEDACTA GROUP SA CHF0.10*	CHF	18 250	395	1 250	17 395	1 812 559	0.04	
MEDMIX AG CHF0.01*	CHF	81 000		9 000	72 000	1 357 920	0.03	
MEIER TOBLER GROU CHF0.10 (REGD)*	CHF	16 500		1 000	15 500	484 375	0.01	
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	564		24	540	704 700	0.02	
MEYER BURGER TECHN CHF0.05*	CHF	7 730 870	4 382 022	1 756 371	10 356 521	2 520 777	0.06	
MIKRON HLDG AG CHF0.10(REGD)*	CHF	23 250		500	22 750	316 225	0.01	
MOBILEZONE HOLDING CHF0.01(REG)*	CHF	140 375		22 375	118 000	1 628 400	0.04	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	23 472	2 246	3 787	21 931	5 504 681	0.13	
MOLECULAR PARTNERS CHF0.1*	CHF	99 000		7 000	92 000	301 760	0.01	
MONTANA AEROSPACE CHF1.00*	CHF	91 500		3 500	88 000	960 960	0.02	
NESTLE SA CHF0.10(REGD)*	CHF	8 994 289	1 204 348	1 951 462	8 247 175	808 717 981	18.82	
NOVARTIS AG CHF0.49 (REGD)*	CHF	7 468 447	874 689	1 813 510	6 529 626	552 014 582	12.85	
NOVAVEST REAL ESTA CHF31.85 (REGD) SERIES A*	CHF	24 050		1 050	23 000	846 400	0.02	
OBSEVA SA CHF0.076923*	CHF		235 000		235 000	11 750	0.00	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	642 000	30 916	77 272	595 644	2 151 466	0.05	
ORASCOM DEVELOPMEN CHF5 (REGD)*	CHF	43 000		3 000	40 000	200 000	0.00	
ORELL FUSSLI HLDG CHF1*	CHF	2 550		300	2 250	157 500	0.00	
ORIOR AG CHF4.00*	CHF	20 100		600	19 500	1 446 900	0.03	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	74 280	12 330	16 538	70 072	67 044 890	1.56	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	49 075	2 000	5 075	46 000	549 240	0.01	
PHOENIX MECANO (RG)*	CHF		1 900		1 900	699 200	0.02	
PLAZZA AG CHF0.50 (REGD)'A'*	CHF	4 610		310	4 300	1 298 600	0.03	
POLYPEPTIDE GROUP CHF0.01*	CHF	46 350	4 373	7 123	43 600	742 072	0.02	
POLYPHOR AG CHF2*	CHF	29 500			29 500	5 885	0.00	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	150 559	20 314	28 961	141 912	15 851 570	0.37	
RELIEF THERAPEUTIC CHF0.01 (REGD)*	CHF	6 675 000		6 675 000				
RELIEF THERAPEUTIC CHF4.00 (REGD)*	CHF		16 688	1	16 687	32 707	0.00	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	1 706 053	244 488	338 327	1 612 214	172 345 677	4.01	
RIETER HOLDING AG CHF5*	CHF	7 120	1 493	1 863	6 750	519 750	0.01	
ROMANDE ENERGIE HO CHF25(REGD)*	CHF	1 125		1 125				

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
ROMANDE ENERGIE HO CHF1*	CHF		26 875		26 875		1 521 125	0.04	
SANDOZ GROUP AG CHF0.05*	CHF		1 336 886	1	1 336 885		31 617 330	0.74	
SANTHERA PHARMA CHF0.1 (POST CONS)*	CHF		13 000		13 000		147 680	0.00	
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	1 555			1 555		769 725	0.02	
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	66 454	11 460	13 144	64 770		11 431 905	0.27	
SCHLATTER INDUS AG CHF16 (REGD)*	CHF	500			500		10 800	0.00	
SCHWEITER TECH SHS*	CHF		2 950		2 950		1 498 600	0.03	
SCHWEIZER NAT BK CHF250(REGD)*	CHF	260		10	250		1 100 000	0.03	
SEALSQ CORP COM USD0.01 WI*	CHF		1 154		1 154		0	0.00	
SF URBAN PROPRTIE CHF12.60 (REGD)*	CHF	8 540		240	8 300		722 100	0.02	
SFS GROUP AG CHF0.1*	CHF	59 935	5 151	8 400	56 686		5 124 414	0.12	
SGS SA CHF0.04*	CHF		496 770	27 859	468 911		34 690 036	0.81	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	13 562	1 086	2 229	12 419		8 935 471	0.21	
SIG COMBIBLOC GROU CHF0.1*	CHF	1 143 322	157 051	222 431	1 077 942		21 548 061	0.50	
SIKA AG CHF0.01 (REG)*	CHF	503 500	68 464	95 654	476 310		103 311 639	2.40	
SOFTWAREONE HLD AG CHF0.01*	CHF	362 805	35 460	58 512	339 753		6 054 398	0.14	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	156 298	34 949	34 014	157 233		33 726 479	0.78	
ST GALLER KTBK AG CHF80 (REGD)*	CHF	9 450	1 185	1 568	9 067		4 474 565	0.10	
STADLER RAIL AG*	CHF	188 320	10 697	19 295	179 722		5 521 060	0.13	
STARRAG GROUP HOLDING CHF8.5(REGD)*	CHF	3 250		250	3 000		153 000	0.00	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	370 000	50 607	70 454	350 153		37 448 863	0.87	
SULZER AG CHF0.01*	CHF	55 200	2 294	3 811	53 683		4 010 120	0.09	
SWATCH GROUP CHF0.45(REGD)*	CHF	178 625	11 225	17 296	172 554		7 575 121	0.18	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	101 363	15 281	25 311	91 333		53 137 539	1.24	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	252 844	33 701	48 831	237 714		20 063 062	0.47	
SWISS STEEL HOLDIN CHF0.15 (REGD)*	CHF	2 050 000			2 050 000		205 000	0.00	
SWISSCOM AG CHF1(REGD)*	CHF	83 739	13 793	19 119	78 413		42 656 672	0.99	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF	34 500	6 005	5 399	35 106		6 104 933	0.14	
TECAN GROUP AG CHF0.10(REGD)*	CHF	41 819	4 535	6 925	39 429		10 267 312	0.24	
TEMENOS AG CHF5 (REGD)*	CHF	220 682	30 923	39 338	212 267		13 827 072	0.32	
TORNOS HOLDING S.A CHF3.50 (REGD)*	CHF	25 500		2 500	23 000		130 640	0.00	
TX GROUP CHF10 (REGD)*	CHF	10 500		750	9 750		823 875	0.02	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	22 994	2 197	2 185	23 006		1 971 614	0.05	
UBS GROUP CHF0.10 (REGD)*	CHF	10 648 880	1 584 094	2 784 474	9 448 500		200 497 170	4.67	
V-ZUG HOLDING LTD*	CHF	7 780		1 280	6 500		380 250	0.01	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	50 835	10 699	14 045	47 489		4 701 411	0.11	
VARIA US PROPRTIE CHF1*	CHF	19 250		500	18 750		750 000	0.02	
VAT GROUP AG CHF0.10*	CHF	88 384	11 254	16 310	83 328		26 723 290	0.62	
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	2 945		120	2 825		1 194 975	0.03	
VETROPACK HLDG SA CHF1 A*	CHF	38 765		1 565	37 200		1 326 180	0.03	
VILLARS HLDG SA CHF44 (REGD)*	CHF	100			100		62 000	0.00	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	90 052	10 812	14 622	86 242		4 570 826	0.11	
VZ HOLDING AG CHF0.05 (REGD)*	CHF	50 000	4 084	7 433	46 651		4 161 269	0.10	
WALLISER KTBK CHF10 (REG A)*	CHF	14 725		725	14 000		1 526 000	0.04	
WARTECK INVEST AG CHF10(REGD)*	CHF	520		20	500		975 000	0.02	
WISEKEY INTERNATIO CHF0.05*	CHF	112 000		112 000					
WISEKEY INTERNATIO CHF2.50*	CHF		2 240		2 240		6 877	0.00	
XLIFE SCIENCES AG NPV*	CHF	7 000			7 000		266 000	0.01	
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	16 173	1 054	1 779	15 448		3 862 000	0.09	
ZEHNDER GROUP CHF0.05 (REGD) 'A'*	CHF	30 925		2 325	28 600		1 344 200	0.03	
ZUEBLIN IMMO HLDG CHF22.5 (REGD)*	CHF	5 750		500	5 250		137 550	0.00	
ZUG ESTATES HLDGS CHF25.00 'B'*	CHF	1 000		100	900		1 354 500	0.03	
ZUGER KANTONALBK CHF500 (REGD)*	CHF	465	5	42	428		3 364 080	0.08	
ZURICH INSURANCE GRP CHF0.10*	CHF	491 810	68 002	107 809	452 003		194 632 492	4.54	
TOTAL Switzerland							3 529 304 924	82.14	
Total Registered shares							3 536 708 442	82.31	

Rights

Switzerland

AUTONEUM HOLDING AG-RIGHTS 23-27.09.23*	CHF		8 500	8 500					
CREDIT SUISSE GROUP AG RIGHTS 08.12.22*	CHF		8 230 000	8 230 000					
HIGHLIGHT EVENT AND ENTERTAINMENT AG RIGHTS 23-01.11.23*	CHF		15 000		15 000		21 000	0.00	
LUZERNER KANTONALBANK AG RIGHTS 23-25.05.23*	CHF		48 125	48 125					
MEYER BURGER TECHNOLOGY AG RIGHTS 09.11.22*	CHF		7 730 870	7 730 870					
TOTAL Switzerland							21 000	0.00	
Total Rights							21 000	0.00	
Total Securities traded on an exchange							4 281 614 085	99.64	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Securities traded neither on an exchange nor on a regulated market

Bearer shares

Switzerland

CARLO GAVAZZI HLDG 'B' CHF15(BR)**	CHF	1 225		1 225			
PHOENIX MECANO CHF1(BR)**	CHF	1 965		1 965			
SCHWEITER TECH CHF1**	CHF	3 090	180	3 270			
TOTAL Switzerland						0.00	
Total Bearer shares						0.00	

Registered shares

Cayman Islands

ACHIKO AG CHF0.01**	CHF	165 000		165 000			
TOTAL Cayman Islands						0.00	

Israel

SHL TELEMEDICINE ILS0.01**	CHF	19 400		19 400	154 230	0.00	
TOTAL Israel					154 230	0.00	

Switzerland

LUZERNER KTBK CHF18.5 (REGD)**	CHF	10 550	295	10 845			
OBSEVA SA CHF1**	CHF	235 000		235 000			
SANTHERA PHARMA CHF1**	CHF	130 000		130 000			
SGS LTD CHF1(REGD)**	CHF	19 949	1 480	21 429			
TOTAL Switzerland						0.00	
Total Registered shares					154 230	0.00	

Rights

Switzerland

ORASCOM DEVELOPMENT HOLDING RIGHTS 23-26.04.23**	CHF		40 000	40 000			
TOTAL Switzerland						0.00	

Total Rights

Total Securities traded neither on an exchange nor on a regulated market					154 230	0.00	
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Total securities and similar instruments					4 281 768 315	99.64	
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(thereof in lending)						0.00	
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Bank deposits at sight					205 389	0.00	
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Derivative financial instruments					-6 560	0.00	
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Other assets					15 358 165	0.36	
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Total fund assets					4 297 325 309	100.00	
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Short-term bank liabilities					-14 237 796		
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Other liabilities					-43 060		
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Net fund assets					4 283 044 453		
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Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	4 281 607 525	99.64
Investments valuation based on market-observed parameters	154 230	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	4 281 761 755	99.64

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-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 indices/commodities/currencies					
SWISS MARKET INDEX FUTURE 15.12.23*	1	CHF	103 910	-6 560	0.00
			103 910	-6 560	0.00

Liquidity linked to open derivative financial instruments: CHF 103 910

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
SWISS MARKET INDEX FUTURE 16.12.22	CHF	0	1
SWISS MARKET INDEX FUTURE 17.03.23	CHF	1	1
SWISS MARKET INDEX FUTURE 16.06.23	CHF	1	1
SWISS MARKET INDEX FUTURE 15.09.23	CHF	1	1
SWISS MARKET INDEX FUTURE 15.12.23	CHF	1	0

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	103 910.00	0.00%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund

– *Equities Switzerland Passive All II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 4 838 062.19 were deposited which corresponds to 1 451.0893 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– *Equities Switzerland Passive All II*

Class I-A1

0.18%

Class I-B

0.05%

Class I-X

0.01%

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

See appendix to supplementary information.

Exchange rates

EUR 1 = CHF 0.96

USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Equities Switzerland Passive Large II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		722 901 211.84	791 425 277.61	924 737 727.96
Class I-B	CH0046164064			
Net asset value per unit in CHF		2 420.74	2 495.07	2 737.09
Number of units outstanding		3 175.3890	6 059.6170	6 450.3050
Class I-X	CH0046164148			
Net asset value per unit in CHF		3 139.29	3 234.84	3 547.65
Number of units outstanding		227 826.8960	239 982.8800	255 685.2950

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B	CHF	-2.1%	-8.1%	28.4%
Class I-X	CHF	-2.0%	-8.0%	28.5%
Benchmark:				
SPI 20® (TR)	CHF	-2.0%	-8.0%	28.5%

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

The 10 largest issuers in % of total assets

Nestlé SA	23.36
Novartis AG	15.96
Roche Holding AG	14.66
UBS AG	5.80
Zurich Insurance Group	5.63
Cie Financiere Richemont SA	4.98
ABB Ltd	4.39
Sika AG	2.99
Alcon AG	2.89
Holcim Ltd	2.66
Others	16.07
TOTAL	99.39

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

Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	30.62
Food & soft drinks	23.38
Financial & investment companies	11.60
Insurance	9.73
Chemicals	7.23
Watches & jewellery	4.98
Electrical devices & components	4.39
Building industry & materials	3.98
Telecommunications	1.23
Traffic & transportation	1.21
Others	1.04
TOTAL	99.39

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	1 810 452.07	718 287.84
Securities		
– Shares and other equity instruments	720 574 635.42	791 092 797.46
Derivative financial instruments	-6 560.00	-1 180.00
Other assets	2 589 696.20	2 487 285.07
TOTAL fund assets	724 968 223.69	794 297 190.37
Loans	-2 062 579.23	-2 867 132.63
Other liabilities	-4 432.62	-4 780.13
Net fund assets	722 901 211.84	791 425 277.61

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	171.27	0.00
Negative interest	-164.34	-620.08
Income from securities		
– from shares and other equity instruments	23 427 040.46	23 257 977.98
– from bonus shares	0.00	823.60
Purchase of current net income on issue of units	410 690.65	897 277.40
TOTAL income	23 837 738.04	24 155 458.90
Expenses		
Interest payable	-93 544.36	-55 101.85
Audit expenses	-13 284.80	-13 284.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-4 003.98	-7 689.22
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-51 799.88	-40 637.65
Payment of current net income on redemption of units	-1 432 921.06	-1 873 107.34
TOTAL expenses	-1 595 554.08	-1 989 820.86
Net income	22 242 183.96	22 165 638.04
Realized capital gains and losses	18 609 296.98	24 267 713.06
Realized result	40 851 480.94	46 433 351.10
Unrealized capital gains and losses	-53 739 395.60	-118 673 362.86
TOTAL result	-12 887 914.66	-72 240 011.76

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	22 242 183.96	22 165 638.04
Available for distribution	22 242 183.96	22 165 638.04
Less federal withholding tax	-7 784 764.39	-7 757 973.31
Net income retained for reinvestment	-14 457 419.57	-14 407 664.73
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	791 425 277.61	924 737 727.96
Paid federal withholding tax	-7 717 148.42	-7 779 989.84
Balance of unit movements	-47 919 002.69	-53 292 448.75
Total result	-12 887 914.66	-72 240 011.76
Net fund assets at the end of the reporting period	722 901 211.84	791 425 277.61

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-B	Number	Number
Situation at the beginning of the financial year	6 059.6170	6 450.3050
Units issued	420.4750	3 016.8820
Units redeemed	-3 304.7030	-3 407.5700
Situation at the end of the period	3 175.3890	6 059.6170
Difference between units issued and units redeemed	-2 884.2280	-390.6880
Class I-X	Number	Number
Situation at the beginning of the financial year	239 982.8800	255 685.2950
Units issued	15 910.9860	15 419.7290
Units redeemed	-28 066.9700	-31 122.1440
Situation at the end of the period	227 826.8960	239 982.8800
Difference between units issued and units redeemed	-12 155.9840	-15 702.4150

Net income retained for reinvestment (accumulation)

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	73.482
Less federal withholding tax	CHF	-25.719
Net accumulation per unit	CHF	47.763

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	96.603
Less federal withholding tax	CHF	-33.812
Net accumulation per unit	CHF	62.791

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Switzerland								
SWISS RE AG CHF0.10*	CHF	190 284	23 653	26 378	187 559	18 590 848	2.56	
TOTAL Switzerland						18 590 848	2.56	
Total Bearer shares						18 590 848	2.56	
Other shares								
Switzerland								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	463 559	59 046	68 079	454 526	106 290 905	14.66	
TOTAL Switzerland						106 290 905	14.66	
Total Other shares						106 290 905	14.66	
Registered shares								
Switzerland								
ABB LTD CHF0.12 (REGD)*	CHF	1 072 069	153 480	180 442	1 045 107	31 813 057	4.39	
ALCON AG CHF0.04*	CHF	329 370	41 592	47 796	323 166	20 947 620	2.89	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	1 661 958	901 853	2 563 811				
GEBERIT CHF0.10(REGD)*	CHF	23 633	3 388	4 324	22 697	9 573 595	1.32	
GIVAUDAN AG CHF10*	CHF	5 244	576	675	5 145	15 537 900	2.14	
HOLCIM LTD CHF2 (REGD)*	CHF	372 918	38 670	68 267	343 321	19 253 442	2.66	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF		36 367	390	35 977	8 796 377	1.21	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	108 783	9 319	12 006	106 096	7 549 791	1.04	
LONZA GROUP AG CHF1(REGD)*	CHF	49 143	5 998	7 030	48 111	15 241 565	2.10	
NESTLE SA CHF0.10(REGD)*	CHF	1 814 834	214 485	301 062	1 728 257	169 472 881	23.38	
NOVARTIS AG CHF0.49 (REGD)*	CHF	1 506 635	150 926	289 091	1 368 470	115 690 454	15.96	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	15 002	1 667	1 969	14 700	14 064 960	1.94	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	344 364	43 698	50 290	337 772	36 107 827	4.98	
SANDOZ GROUP AG CHF0.05*	CHF		271 812	271 812				
SIKA AG CHF0.01 (REG)*	CHF	101 285	12 433	13 818	99 900	21 668 310	2.99	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	31 526	5 865	4 491	32 900	7 057 050	0.97	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	20 313	2 217	3 430	19 100	11 112 380	1.53	
SWISSCOM AG CHF1(REGD)*	CHF	16 798	1 966	2 314	16 450	8 948 800	1.23	
UBS GROUP CHF0.10 (REGD)*	CHF	2 150 510	283 260	452 606	1 981 164	42 040 300	5.80	
ZURICH INSURANCE GRP CHF0.10*	CHF	99 296	12 054	16 560	94 790	40 816 574	5.63	
TOTAL Switzerland						595 692 882	82.17	
Total Registered shares						595 692 882	82.17	
Rights								
Switzerland								
CREDIT SUISSE GROUP AG RIGHTS 08.12.22*	CHF		1 660 000	1 660 000				
TOTAL Switzerland							0.00	
Total Rights							0.00	
Total Securities traded on an exchange						720 574 635	99.39	
Total securities and similar instruments						720 574 635	99.39	
(thereof in lending)							0.00	
Bank deposits at sight						1 810 452	0.25	
Derivative financial instruments						-6 560	0.00	
Other assets						2 589 697	0.36	
Total fund assets						724 968 224	100.00	
Short-term bank liabilities						-2 062 579		
Other liabilities						-4 433		
Net fund assets						722 901 212		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	720 568 075	99.39
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	720 568 075	99.39

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)

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on indices/commodities/currencies					
SWISS MARKET INDEX FUTURE 15.12.23*	1	CHF	103 910	-6 560	0.00
			103 910	-6 560	0.00

Liquidity linked to open derivative financial instruments: CHF 103 910

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
SWISS MARKET INDEX FUTURE 16.12.22	CHF	0	1
SWISS MARKET INDEX FUTURE 17.03.23	CHF	1	1
SWISS MARKET INDEX FUTURE 16.06.23	CHF	1	1
SWISS MARKET INDEX FUTURE 15.09.23	CHF	1	1
SWISS MARKET INDEX FUTURE 15.12.23	CHF	1	0

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	103 910.00	0.01%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– *Equities Switzerland Passive Large II*

Class I-B

0.05%

Class I-X

0.01%

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Equities Switzerland Small & Mid Cap Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		545 732 309.69	432 788 433.93	569 957 185.16
Class I-A1	CH0302288847			
Net asset value per unit in CHF		1 410.61	1 404.33	1 879.87
Number of units outstanding		90 451.5550	67 520.6270	36 457.3160
Class I-B	CH0302290082			
Net asset value per unit in CHF		1 021.21	1 015.84	1 358.75
Number of units outstanding		27 052.9280	22 271.2680	9 315.7710
Class I-X	CH0302290124			
Net asset value per unit in CHF		1 470.35	1 462.21	1 955.18
Number of units outstanding		152 502.1210	102 913.9160	141 667.2090
Class U-X	CH0302290181			
Net asset value per unit in CHF		100 795.75	100 237.80	134 032.01
Number of units outstanding		1 649.7030	1 644.7030	1 580.0710

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	1.1%	-25.0%	36.9%
Class I-B	CHF	1.2%	-24.9%	37.1%
Class I-X	CHF	1.3%	-24.8%	37.2%
Class U-X	CHF	1.3%	-24.8%	37.2%
Benchmark:				
SPI Extra® (TR)	CHF	1.3%	-25.0%	37.1%

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

The 10 largest issuers in % of total assets

Lindt & Spruengli AG	7.56
Straumann-Holding AG	4.41
SGS Ltd	4.09
Schindler Holding AG	4.07
Julius Baer Group	4.03
Sandoz Group AG	3.72
Swatch Group AG	3.34
VAT Group AG	3.15
Roche Holding AG	2.64
SIG Combibloc Group	2.53
Others	60.05
TOTAL	99.59

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

Breakdown by sectors in % of total assets

Financial & investment companies	15.06
Pharmaceuticals, cosmetics & medical products	14.42
Banks & credit institutions	11.32
Food & soft drinks	10.83
Mechanical engineering & industrial equipment	8.23
Real Estate	7.03
Miscellaneous services	6.27
Chemicals	4.09
Insurance	3.87
Watches & jewellery	3.34
Others	15.13
TOTAL	99.59

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	319 892.14	205 872.82
Securities		
– Shares and other equity instruments	545 195 547.06	432 457 231.53
Other assets	1 901 784.44	1 259 872.34
TOTAL fund assets	547 417 223.64	433 922 976.69
Loans	-1 663 092.04	-1 119 664.87
Other liabilities	-21 821.91	-14 877.89
Net fund assets	545 732 309.69	432 788 433.93

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	1 119.51	0.00
Negative interest	-154.48	-1 276.61
Income from securities		
– from shares and other equity instruments	12 162 662.55	9 341 152.52
– from bonus shares	4 969.26	0.00
Purchase of current net income on issue of units	3 187 180.73	1 572 634.30
TOTAL income	15 355 777.57	10 912 510.21
Expenses		
Interest payable	-47 299.19	-19 414.27
Audit expenses	-17 592.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-176 355.58	-123 944.62
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-12 539.93	-6 009.65
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 U-X	0.00	0.00
Other expenses	-28 091.42	-17 451.79
Payment of current net income on redemption of units	-1 058 346.34	-1 180 847.08
TOTAL expenses	-1 340 225.26	-1 363 106.21
Net income	14 015 552.31	9 549 404.00
Realized capital gains and losses	4 920 597.70	15 997 713.23
Realized result	18 936 150.01	25 547 117.23
Unrealized capital gains and losses	-23 308 192.99	-166 120 135.39
TOTAL result	-4 372 042.98	-140 573 018.16

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	14 015 552.31	9 549 404.00
Available for distribution	14 015 552.31	9 549 404.00
Less federal withholding tax	-4 905 443.31	-3 342 291.40
Net income retained for reinvestment	-9 110 109.00	-6 207 112.60
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	432 788 433.93	569 957 185.16
Paid federal withholding tax	-3 265 810.63	-2 541 591.22
Balance of unit movements	120 581 729.37	5 945 858.15
Total result	-4 372 042.98	-140 573 018.16
Net fund assets at the end of the reporting period	545 732 309.69	432 788 433.93

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	67 520.6270	36 457.3160
Units issued	78 125.7680	37 982.3470
Units redeemed	-55 194.8400	-6 919.0360
Situation at the end of the period	90 451.5550	67 520.6270
Difference between units issued and units redeemed	22 930.9280	31 063.3110
Class I-B		
Situation at the beginning of the financial year	22 271.2680	9 315.7710
Units issued	4 827.1740	21 062.2980
Units redeemed	-45.5140	-8 106.8010
Situation at the end of the period	27 052.9280	22 271.2680
Difference between units issued and units redeemed	4 781.6600	12 955.4970
Class I-X		
Situation at the beginning of the financial year	102 913.9160	141 667.2090
Units issued	63 058.7860	25 805.7720
Units redeemed	-13 470.5810	-64 559.0650
Situation at the end of the period	152 502.1210	102 913.9160
Difference between units issued and units redeemed	49 588.2050	-38 753.2930
Class U-X		
Situation at the beginning of the financial year	1 644.7030	1 580.0710
Units issued	20.0000	97.6320
Units redeemed	-15.0000	-33.0000
Situation at the end of the period	1 649.7030	1 644.7030
Difference between units issued and units redeemed	5.0000	64.6320

Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	34.286
Less federal withholding tax	CHF	-12.001
Net accumulation per unit	CHF	22.285
Class I-B		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	26.194
Less federal withholding tax	CHF	-9.168
Net accumulation per unit	CHF	17.026
Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	38.425
Less federal withholding tax	CHF	-13.449
Net accumulation per unit	CHF	24.976
Class U-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	2 634.18
Less federal withholding tax	CHF	-921.97
Net accumulation per unit	CHF	1 712.21

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Austria								
AMS AG NPV (BR)*	CHF	435 119	223 803	119 427	539 495	1 742 029	0.32	
PIERER MOBILITY AG NPV*	CHF	14 150	6 120	2 160	18 110	943 531	0.17	
TOTAL Austria						2 685 560	0.49	
Liechtenstein								
LIECHTENS. LANDESB CHF5 (REGD)*	CHF	18 189	9 094	4 099	23 184	1 458 274	0.27	
TOTAL Liechtenstein						1 458 274	0.27	
Luxembourg								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	14 304	6 053	1 723	18 634	643 805	0.12	
TOTAL Luxembourg						643 805	0.12	
Switzerland								
ASMALLWORLD AG NPV*	CHF	5 500			5 500	8 690	0.00	
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	4 477	3 513	1 390	6 600	679 800	0.12	
BQE CANT DE GENEVE CHF50(REG)*	CHF	3 025	1 402	429	3 998	899 550	0.16	
BQE CANT DU JURA CHF14 (REGD)*	CHF	1 200			1 200	60 600	0.01	
CIE FINANCIER TRAD CHF2.5(BR)*	CHF	4 250	1 895	413	5 732	664 912	0.12	
COMET HOLDINGS CHF1 (REGD)*	CHF	12 097	6 707	3 521	15 283	2 721 902	0.50	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	11 720	5 716	2 615	14 821	2 368 396	0.43	
GALENICA AG CHF0.1*	CHF	78 600	44 363	23 352	99 611	6 828 334	1.25	
HIGHLIGHT EVENT CHF9.00 (BR)*	CHF	7 600	2 308		9 908	146 638	0.03	
IDORSIA AG CHF0.05*	CHF	173 073	111 972	34 394	250 651	430 368	0.08	
KUDELSKI SA CHF8.00 (BR)*	CHF	62 500	23 471		85 971	114 341	0.02	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	33 500	17 245	8 340	42 405	2 849 616	0.52	
LASTMINUTE.COM EURO.01 (BR)*	CHF	7 600	2 605		10 205	234 715	0.04	
LEONTEQ AG CHF1 (REGD)*	CHF	18 408	7 728	2 136	24 000	934 800	0.17	
MEDARTIS HLDG AG CHF0.2*	CHF	6 237	5 279	1 328	10 188	732 517	0.13	
NEWRON PHARMA SPA EURO.20 (BR)*	CHF	24 750	12 776		37 526	181 626	0.03	
PERFECT HOLDING SA CHF0.04 (REGD)*	CHF	350 000			350 000	210	0.00	
PERROT DUVAL HLDG CHF50(BR)*	CHF	100			100	6 200	0.00	
ROCHE HLDGS AG CHF1(BR)*	CHF	41 750	29 157	12 430	58 477	14 455 514	2.64	
SENSIRION AG NPV*	CHF	16 500	8 165	2 898	21 767	1 480 156	0.27	
SKAN GROUP AG CHF0.01 (REGD)*	CHF	12 725	15 215	2 987	24 953	1 699 299	0.31	
SWATCH GROUP CHF2.25(BR)*	CHF	45 409	24 247	11 956	57 700	13 397 940	2.45	
THURGAUER KTBK CHF20*	CHF	6 250	2 527	687	8 090	991 025	0.18	
VALARTIS GROUP AG CHF1*	CHF	2 000		2 000				
VON ROLL HOLDING CHF0.10*	CHF	146 025	16 938	162 963				
TOTAL Switzerland						51 887 150	9.48	
Total Bearer shares						56 674 789	10.35	
Participation certificates								
Switzerland								
BASELLANDSCH KTBK PTG CHF100*	CHF	890	377	131	1 136	997 408	0.18	
BASLER KTBK PTG CHF8.50*	CHF	9 150	3 589	775	11 964	768 089	0.14	
GRAUBUNDNER KTBK PTG CHF100*	CHF	1 170	550	240	1 480	2 442 000	0.45	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	1 633	899	520	2 012	20 220 600	3.69	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	63 950	34 805	17 447	81 308	14 895 626	2.72	
TOTAL Switzerland						39 323 722	7.18	
Total Participation certificates						39 323 722	7.18	
Registered shares								
Global								
PRIVATE EQUITY HLD CHF6(REGD)*	CHF	3 649	1 104		4 753	316 550	0.06	
TOTAL Global						316 550	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Liechtenstein								
VP BANK AG CHF10 REG S*	CHF	5 000	2 214	774	6 440	529 368	0.10	
TOTAL Liechtenstein						529 368	0.10	
North America								
BB BIOTECH AG CHF0.20 (REGD)*	CHF	87 250	44 619	21 017	110 852	4 029 470	0.74	
TOTAL North America						4 029 470	0.74	
Switzerland								
ACCELLERON INDUSTR CHF1*	CHF	121 550	96 220	29 466	188 304	4 206 711	0.77	
ADDEX THERAPEUTICS CHF 1.00 (REGD)*	CHF	50 000			50 000	2 500	0.00	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	264 500	142 194	70 543	336 151	11 509 810	2.10	
ADVAL-TECH-GRUPPE CHF20(REGD)*	CHF	330			330	36 630	0.01	
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF	38 500	14 450	3 950	49 000	899 150	0.16	
AIREISIS CHF0.25 (REGD)*	CHF	29 000			29 000	16 675	0.00	
ALLREAL HOLDING AG CHF1*	CHF	24 275	12 609	5 975	30 909	4 506 532	0.82	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF	9 774	4 902	2 294	12 382	2 860 242	0.52	
ALUFLEXPAC AG CHF1*	CHF	12 750	7 940	3 561	17 129	162 726	0.03	
APG SGA SA CHF2.60*	CHF	2 100	887	260	2 727	460 863	0.08	
ARBONIA AG CHF4.20 (REGD)*	CHF	86 979	38 858	16 942	108 895	842 847	0.15	
ARUNDEL AG CHF9.50 (REGD)*	CHF	7 250			7 250	1 581	0.00	
ARYZTA AG CHF0.02 (REGD)*	CHF	1 559 938	868 441	443 579	1 984 800	3 300 722	0.60	
ASCOM HOLDING AG CHF0.50(REGD)*	CHF	58 233	22 280	9 096	71 417	672 034	0.12	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF	47 917	28 467	12 700	63 684	4 177 670	0.76	
BALOISE-HLDGS CHF0.1(REGD)*	CHF	71 750	39 402	19 742	91 410	11 901 582	2.17	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	5 590	3 037	1 533	7 094	9 754 250	1.78	
BASILEA PHARMACEUT CHF1(REGD)*	CHF	18 650	10 461	5 278	23 833	841 305	0.15	
BELIMO HOLDING AG CHF0.05*	CHF	15 500	8 460	4 195	19 765	7 530 465	1.38	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	3 330	1 461	840	3 951	1 066 770	0.19	
BELLEVUE GROUP AG CHF0.1*	CHF	12 850	6 102	2 378	16 574	328 165	0.06	
BERGBAHNEN ENGELBE CHF0.04*	CHF	4 650	850		5 500	233 750	0.04	
BERNER KTBK CHF20 (REGD)*	CHF	7 050	3 178	1 281	8 947	2 129 386	0.39	
BKW AG CHF2.5*	CHF	30 879	17 162	8 657	39 384	6 009 998	1.10	
BOSSARD HLDGS AG CHF5*	CHF	8 664	5 026	2 166	11 524	2 157 293	0.39	
BQE CANT VAUDOISE CHF1*	CHF	44 500	23 948	11 738	56 710	5 818 446	1.06	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	10 400	5 828	2 980	13 248	4 284 403	0.78	
BURCKHARDT COMPRES CHF2.5*	CHF	4 650	2 468	1 519	5 599	2 575 540	0.47	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	11 856	6 484	1 936	16 404	1 391 059	0.25	
BVZ HOLDING AG CHF100(REGD)*	CHF	200	55		255	226 950	0.04	
CALIDA HLDG CHF0.10 (REGD)*	CHF	8 800	3 268	250	11 818	301 950	0.06	
CARLO GAVAZZI HLDG CHF1.5 (REG) 'B'*	CHF		796		796	247 556	0.05	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	46 536	24 135	10 724	59 947	3 743 690	0.68	
CICOR TECHNOLOGIES CHF10(REGD)*	CHF	3 500	321		3 821	166 978	0.03	
CLARIANT CHF4.00(REGD)*	CHF	357 506	188 097	93 538	452 065	5 818 077	1.06	
COLTENE HOLDING AG CHF5(REGD)*	CHF	6 700	3 114	833	8 981	572 090	0.10	
CONZZETA AG CHF2 (REGD) 'A'*	CHF	2 309	1 136	544	2 901	1 259 034	0.23	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	6 250	2 262	362	8 150	658 520	0.12	
CREALOGIX HOLDING CHF10(REGD)*	CHF	1 050			1 050	52 290	0.01	
DKSH HOLDING LTD CHF0.1*	CHF	56 129	30 288	15 107	71 310	3 971 967	0.73	
DOCMORRIS AG CHF30.00*	CHF	17 975	12 523	3 228	27 270	1 024 261	0.19	
DORMAKABA HOLDING CHF0.10 'B'(REGD)*	CHF	4 753	2 518	1 275	5 996	2 482 344	0.45	
DOTTIKON ES HLDG CHF0.01*	CHF	4 422	2 721	843	6 300	1 260 000	0.23	
DUFREY AG CHF5 (REGD)*	CHF	104 225	139 860	31 902	212 183	6 728 323	1.23	
EDISUN POWER EUROP CHF30.00 (REGD)*	CHF	625	200		825	88 688	0.02	
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF	153 000	116 614	47 922	221 692	2 412 009	0.44	
ELMA ELECTRONIC AG CHF20(REGD)*	CHF	75			75	76 500	0.01	
EMMI AG CHF10 (REGD)*	CHF	3 348	1 829	960	4 217	3 618 186	0.66	
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	10 649	5 873	2 978	13 544	8 397 280	1.53	
EPIC SUISSE AG CHF0.04*	CHF	4 200	1 692		5 892	377 088	0.07	
EVOLVA HOLDING SA CHF0.05*	CHF	1 731 000	376 275	2 107 275				
EVOLVA HOLDING SA CHF12.5*	CHF		8 429	0	8 429	26 298	0.00	
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	9 000	2 763		11 763	235 025	0.04	
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT*	CHF	29 693	16 362	8 401	37 654	6 371 057	1.16	
FORBO HLDGS AG CHF0.10(REGD)*	CHF	1 683	850	428	2 105	2 105 000	0.38	
FUNDAMENTA REAL ES CHF6*	CHF	46 850	20 585	6 200	61 235	1 037 933	0.19	
GAM HOLDING AG CHF0.05 (REGD)*	CHF	221 000	22 000	243 000				
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	129 040	67 535	33 241	163 334	7 663 631	1.40	
GLARNER KB CHF10*	CHF	7 250	6 104	1 268	12 086	274 352	0.05	
GROUPE MINOTERIES CHF5(REGD)*	CHF	329	257		586	153 532	0.03	
GURIT HOLDING AG CHF5 (REGD) (SUBD)*	CHF	4 928	2 358	986	6 300	447 300	0.08	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	54 675	30 344	15 252	69 767	8 497 621	1.55	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
HIAG IMMOBILIEN HL CHF1*	CHF	7 500	3 033	1 183	9 350	729 300	0.13		
HOCHDORF HOLDING CHF10(REGD)*	CHF	1 900			1 900	37 240	0.01		
HUBER & SUHNER AG CHF0.25*	CHF	26 807	13 333	6 510	33 630	2 088 423	0.38		
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	110	45	10	145	591 600	0.11		
IMPLENIA AG CHF1.02 (REGD)*	CHF	19 402	14 767	5 473	28 696	812 097	0.15		
INA INVEST HOLDING CHF0.03*	CHF	7 000	2 791		9 791	173 301	0.03		
INFICON HOLDING AG CHF5(REGD)*	CHF	2 755	1 435	710	3 480	3 427 800	0.63		
INTERROLL HLDG AG CHF1 (REGD)*	CHF	1 076	672	283	1 465	3 494 025	0.64		
INTERSHOP HLDG AG CHF10(REGD)*	CHF	1 720	862	421	2 161	1 303 083	0.24		
INVESTIS HOLDING S CHF0.10*	CHF	4 500	1 462	65	5 897	556 677	0.10		
IVF HARTMANN HLDG CHF1.75*	CHF	1 050	260		1 310	138 860	0.03		
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	335 040	180 498	104 336	411 202	22 040 427	4.03		
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF	7 800	3 588	1 188	10 200	1 572 840	0.29		
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	9 380	4 542	2 074	11 848	2 078 139	0.38		
KLINGELNBERG AG*	CHF	6 500	2 675		9 175	148 176	0.03		
KOMAX CHF0.10(REGD)*	CHF	6 000	3 041	1 131	7 910	1 422 218	0.26		
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	89 200	24 135	113 335					
KUROS BIOSCIENCES CHF1(POST SPLIT)*	CHF	36 500	20 733		57 233	154 529	0.03		
LALIQUE GROUP SA CHF0.20 (REGD)*	CHF	3 100	392		3 492	113 839	0.02		
LECLANCHE SA CHF0.10 (REGD)*	CHF	399 000	201 000		600 000	262 800	0.05		
LEM HLDGS AG CHF0.50(REGD)(POST SUBD)*	CHF	877	412	186	1 103	2 029 520	0.37		
LINDT & SPRUENGLI CHF100(REGD)*	CHF	169	90	45	214	21 186 000	3.87		
LUZERNER KANTONALBANK AG RG*	CHF		51 209	12 990	38 219	2 728 837	0.50		
MCH GROUP AG CHF 10.00*	CHF	18 000		4 250	13 750	60 775	0.01		
MEDACTA GROUP SA CHF0.10*	CHF	9 151	4 026	1 824	11 353	1 182 983	0.22		
MEDMIX AG CHF0.01*	CHF	38 417	15 728	5 218	48 927	922 763	0.17		
MEIER TOBLER GROU CHF0.10 (REGD)*	CHF	8 000	3 539	1 639	9 900	309 375	0.06		
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	280	103	13	370	482 850	0.09		
MEYER BURGER TECHN CHF0.05*	CHF	3 759 755	4 320 862	1 524 617	6 556 000	1 595 730	0.29		
MIKRON HLDG AG CHF0.10(REGD)*	CHF	10 000	2 608		12 608	175 251	0.03		
MOBILEZONE HOLDING CHF0.01(REG)*	CHF	62 055	32 484	17 394	77 145	1 064 601	0.19		
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	11 372	5 904	2 810	14 466	3 630 966	0.66		
MOLECULAR PARTNERS CHF0.1*	CHF	46 000	22 839		68 839	225 792	0.04		
MONTANA AEROSPACE CHF1.00*	CHF	46 300	19 929	5 979	60 250	657 930	0.12		
NOVAVEST REAL ESTA CHF31.85 (REGD) SERIES A*	CHF	11 900	4 110		16 010	589 168	0.11		
OBSEVA SA CHF0.076923*	CHF		114 532		114 532	5 727	0.00		
OC OERLIKON CORP CHF1.00(REGD)*	CHF	312 100	153 135	76 919	388 316	1 402 597	0.26		
ORASCOM DEVELOPMEN CHF5 (REGD)*	CHF	21 000	4 626		25 626	128 130	0.02		
ORELL FUESSLI HLDG CHF1*	CHF	1 250	736	189	1 797	125 790	0.02		
ORIOR AG CHF4.00*	CHF	10 200	5 147	2 312	13 035	967 197	0.18		
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	24 550	18 557	5 656	37 451	447 165	0.08		
PHOENIX MECANO (RG)*	CHF		1 300		1 300	478 400	0.09		
PLAZZA AG CHF0.50 (REGD)'A'*	CHF	2 300	901	533	2 668	805 736	0.15		
POLYPEPTIDE GROUP CHF0.01*	CHF	23 548	10 277	3 592	30 233	514 566	0.09		
POLYPHOR AG CHF2*	CHF	12 600			12 600	2 514	0.00		
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	72 050	39 272	19 758	91 564	10 227 699	1.87		
RELIEF THERAPEUTIC CHF0.01 (REGD)*	CHF	3 695 000	851 804	4 546 804					
RELIEF THERAPEUTIC CHF4.00 (REGD)*	CHF		11 367	0	11 367	22 279	0.00		
RIETER HOLDING AG CHF5*	CHF	3 726	2 808	1 089	5 445	419 265	0.08		
ROMANDE ENERGIE HO CHF25(REGD)*	CHF	570	134	704					
ROMANDE ENERGIE HO CHF1*	CHF		18 662	308	18 354	1 038 836	0.19		
SANDOZ GROUP AG CHF0.05*	CHF		863 804	3 408	860 396	20 348 365	3.72		
SANTHERA PHARMA CHF0.1 (POST CONS)*	CHF		19 765	0	19 765	224 530	0.04		
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	760	310	220	850	420 750	0.08		
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	32 400	18 661	9 140	41 921	7 399 057	1.35		
SCHLATTER INDUS AG CHF16 (REGD)*	CHF	600			600	12 960	0.00		
SCHWEITER TECH SHS*	CHF		2 176	216	1 960	995 680	0.18		
SCHWEIZER NAT BK CHF250(REGD)*	CHF	130	53	13	170	748 000	0.14		
SEALSQ CORP COM USD0.01 WI*	CHF		453		453	0	0.00		
SF URBAN PROPRTIE CHF12.60 (REGD)*	CHF	4 250	1 406		5 656	492 072	0.09		
SFS GROUP AG CHF0.1*	CHF	28 600	15 720	7 893	36 427	3 293 001	0.60		
SGS SA CHF0.04*	CHF		340 825	38 271	302 554	22 382 945	4.09		
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	6 600	3 384	1 949	8 035	5 781 183	1.06		
SIG COMBIBLOC GROU CHF0.1*	CHF	544 744	295 744	146 441	694 047	13 874 000	2.53		
SOFTWAREONE HLD AG CHF0.01*	CHF	175 548	91 483	41 772	225 259	4 014 115	0.73		
ST GALLER KTBK AG CHF80 (REGD)*	CHF	4 596	2 360	1 084	5 872	2 897 832	0.53		
STADLER RAIL AG*	CHF	91 601	51 896	27 031	116 466	3 577 836	0.65		
STARRAG GROUP HOLDING CHF8.5(REGD)*	CHF	1 500	463		1 963	100 113	0.02		
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	177 400	96 680	48 314	225 766	24 145 674	4.41		
SULZER AG CHF0.01*	CHF	27 345	12 733	5 374	34 704	2 592 389	0.47		
SWATCH GROUP CHF0.45(REGD)*	CHF	86 800	46 364	22 474	110 690	4 859 291	0.89		
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	120 389	65 849	33 136	153 102	12 921 809	2.36		

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
SWISS STEEL HOLDING CHF0.15 (REGD)*	CHF	1 094 626	511 172	216 945	1 388 853	138 885	0.03	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF	16 698	10 370	4 718	22 350	3 886 665	0.71	
TECAN GROUP AG CHF0.10(REGD)*	CHF	19 994	10 477	5 031	25 440	6 624 576	1.21	
TEMENOS AG CHF5 (REGD)*	CHF	105 248	58 749	29 312	134 685	8 773 381	1.60	
TORNOS HOLDING S.A CHF3.50 (REGD)*	CHF	12 000	2 000		14 000	79 520	0.01	
TX GROUP CHF10 (REGD)*	CHF	5 130	2 303	630	6 803	574 854	0.11	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	11 150	5 873	2 558	14 465	1 239 651	0.23	
V-ZUG HOLDING LTD*	CHF	3 950	1 137	350	4 737	277 115	0.05	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	24 769	13 334	6 553	31 550	3 123 450	0.57	
VARIA US PROPRTIE CHF1*	CHF	9 750	4 879	1 511	13 118	524 720	0.10	
VAT GROUP AG CHF0.10*	CHF	42 200	22 933	11 403	53 730	17 231 211	3.15	
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	1 475	620	222	1 873	792 279	0.14	
VETROPACK HLDG SA CHF1 A*	CHF	19 652	8 388	3 029	25 011	891 642	0.16	
VILLARS HLDG SA CHF44 (REGD)*	CHF	55			55	34 100	0.01	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	43 932	23 547	11 800	55 679	2 950 987	0.54	
VZ HOLDING AG CHF0.05 (REGD)*	CHF	24 300	12 409	5 547	31 162	2 779 650	0.51	
WALLISER KTBK CHF10 (REG A)*	CHF	7 375	3 149	1 030	9 494	1 034 846	0.19	
WARTECK INVEST AG CHF10(REGD)*	CHF	260	111	33	338	659 100	0.12	
WISEKEY INTERNATIO CHF0.05*	CHF	44 000		44 000				
WISEKEY INTERNATIO CHF2.50*	CHF		880		880	2 702	0.00	
XLIFE SCIENCES AG NPV*	CHF	3 356	2 412		5 768	219 184	0.04	
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	7 950	4 216	1 954	10 212	2 553 000	0.47	
ZEHNDER GROUP CHF0.05 (REGD) 'A'*	CHF	15 357	7 543	3 321	19 579	920 213	0.17	
ZUEBLIN IMMO HLDG CHF22.5 (REGD)*	CHF	2 250			2 250	58 950	0.01	
ZUG ESTATES HLDGS CHF25.00 'B'*	CHF	475	205	78	602	906 010	0.17	
ZUGER KANTONALBK CHF500 (REGD)*	CHF	225	105	43	287	2 255 820	0.41	
TOTAL Switzerland						444 162 562	81.14	
Total Registered shares						449 037 950	82.03	

Rights

Switzerland

AUTONEUM HOLDING AG-RIGHTS 23-27.09.23*	CHF		5 665	5 665			
HIGHLIGHT EVENT AND ENTERTAINMENT AG RIGHTS 23-01.11.23*	CHF		9 908		9 908	13 871	0.00
LUZERNER KANTONALBANK AG RIGHTS 23-25.05.23*	CHF		27 825	27 825			
MEYER BURGER TECHNOLOGY AG RIGHTS 09.11.22*	CHF		3 759 755	3 759 755			
TOTAL Switzerland						13 871	0.00
Total Rights						13 871	0.00
Total Securities traded on an exchange						545 050 332	99.57

Securities traded neither on an exchange nor on a regulated market

Bearer shares

Switzerland

CARLO GAVAZZI HLDG 'B' CHF15(BR)**	CHF	625	75	700			
PHOENIX MECANO CHF1(BR)**	CHF	1 000	84	1 084			
SCHWEITER TECH CHF1**	CHF	1 537	238	1 775			
TOTAL Switzerland							0.00
Total Bearer shares							0.00

Registered shares

Cayman Islands

ACHIKO AG CHF0.01**	CHF	75 000		75 000			
TOTAL Cayman Islands							0.00

Israel

SHL TELEMEDICINE ILS0.01**	CHF	9 250	9 016		18 266	145 215	0.02
TOTAL Israel						145 215	0.02

Switzerland

LUZERNER KTBK CHF18.5 (REGD)**	CHF	5 100	690	5 790			
OBSEVA SA CHF1**	CHF	114 532		114 532			
SANTHERA PHARMA CHF1**	CHF	76 124	41 627	117 751			
SGS LTD CHF1(REGD)**	CHF	9 510	1 728	11 238			
TOTAL Switzerland							0.00
Total Registered shares						145 215	0.02

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Rights							
Switzerland							
ORASCOM DEVELOPMENT HOLDING RIGHTS 23-26.04.23**	CHF	21 000	21 000				
TOTAL Switzerland						0.00	
Total Rights						0.00	
Total Securities traded neither on an exchange nor on a regulated market					145 215	0.02	
Total securities and similar instruments					545 195 547	99.59	
(thereof in lending)						0.00	
Bank deposits at sight					319 892	0.06	
Other assets					1 901 785	0.35	
Total fund assets					547 417 224	100.00	
Short-term bank liabilities					-1 663 092		
Other liabilities					-21 822		
Net fund assets					545 732 310		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	545 050 332	99.57
Investments valuation based on market-observed parameters	145 215	0.02
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	545 195 547	99.59

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

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

This sub-fund may not engage in securities lending.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities Switzerland Small & Mid Cap Passive II

Class I-A1

0.18%

Class I-B

0.05%

Class I-X

0.01%

Class U-X

0.01%

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

See appendix to supplementary information.

Exchange rates

EUR 1 = CHF 0.96

USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Equities UK Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		1 060 602 887.26	863 842 138.73	968 238 589.45
Class I-X	CH0566509102			
Net asset value per unit in CHF		1 323.35	1 307.14	1 381.52
Number of units outstanding		296 276.7470	206 132.0570	232 280.2710
Class (GBP) I-X	CH1216998422	¹		
Net asset value per unit in GBP		1 009.83		
Number of units outstanding		403.6570		
Class U-X	CH0566509128			
Net asset value per unit in CHF		110 528.69	109 171.97	115 215.34
Number of units outstanding		6 044.3610	5 444.6070	5 618.5070

¹ Initial subscription: 14.12.2022

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	2.6%	-4.1%	43.2%
Class (GBP) I-X ¹	GBP	-	-	-
Class U-X	CHF	2.6%	-4.1%	-
Benchmark:				
MSCI United Kingdom (net div. reinv.)	CHF	2.7%	-4.1%	43.3%

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

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

The 10 largest issuers in % of total assets

Shell Plc	9.82
AstraZeneca Plc	8.75
HSBC Holdings Plc	6.45
Unilever Plc	5.39
BP Plc	4.81
Diageo Plc	3.85
GSK Plc	3.29
Rio Tinto Plc	3.26
RELX Plc	2.99
British American Tob	2.88
Others	46.97
TOTAL	98.46

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

Breakdown by sectors in % of total assets

Petroleum	14.63
Pharmaceuticals, cosmetics & medical products	12.22
Banks & credit institutions	10.56
Tobacco & alcohol	7.56
Food & soft drinks	6.03
Financial & investment companies	5.90
Non-ferrous metals	5.02
Energy & water supply	4.24
Graphic design, publishing & media	3.88
Insurance	3.24
Others	25.18
TOTAL	98.46

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	14 943 458.32	11 478 617.31
Securities		
– Shares and other equity instruments	1 051 366 190.58	854 301 574.47
Derivative financial instruments	-406 294.12	-241 400.25
Other assets	1 960 555.68	1 443 403.10
TOTAL fund assets	1 067 863 910.46	866 982 194.63
Loans	-7 261 023.20	-3 140 055.90
Net fund assets	1 060 602 887.26	863 842 138.73

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	160 143.93	1 880.28
Negative interest	-12 851.86	-13 120.49
Income from securities		
– from shares and other equity instruments	45 081 678.10	36 253 410.82
– from bonus shares	190 983.03	34 674.43
Purchase of current net income on issue of units	3 160 497.67	1 898 439.02
TOTAL income	48 580 450.87	38 175 284.06
Expenses		
Interest payable	-956.10	-2 367.27
Audit expenses	-13 069.40	-13 069.40
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 (GBP) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-32 355.02	-22 097.49
Payment of current net income on redemption of units	-4 489 648.14	-2 887 705.59
TOTAL expenses	-4 536 028.66	-2 925 239.75
Net income	44 044 422.21	35 250 044.31
Realized capital gains and losses	6 774 378.17	16 473 044.64
Realized result	50 818 800.38	51 723 088.95
Unrealized capital gains and losses	-33 267 393.81	-86 132 519.33
TOTAL result	17 551 406.57	-34 409 430.38

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	44 044 422.21	35 250 044.31
Interim accumulation to investors	-18 957.00 ¹	0.00
Available for distribution	44 025 465.21	35 250 044.31
Less federal withholding tax ²	-15 408 912.82	-12 337 515.51
Net income retained for reinvestment	-28 616 552.39	-22 912 528.80
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	863 842 138.73	968 238 589.45
Interim accumulation	-6 634.95	0.00
Paid federal withholding tax	-15 850 430.67	-12 296 527.81
Balance of unit movements	195 066 407.58	-57 690 492.53
Total result	17 551 406.57	-34 409 430.38
Net fund assets at the end of the reporting period	1 060 602 887.26	863 842 138.73

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	206 132.0570	232 280.2710
Units issued	161 515.6990	26 077.7860
Units redeemed	-71 371.0090	-52 226.0000
Situation at the end of the period	296 276.7470	206 132.0570
Difference between units issued and units redeemed	90 144.6900	-26 148.2140
Class (GBP) I-X	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	1 030.8300	
Units redeemed	-627.1730	
Situation at the end of the period	403.6570	
Difference between units issued and units redeemed	403.6570	
Class U-X	Number	Number
Situation at the beginning of the financial year	5 444.6070	5 618.5070
Units issued	1 606.1540	734.0000
Units redeemed	-1 006.4000	-907.9000
Situation at the end of the period	6 044.3610	5 444.6070
Difference between units issued and units redeemed	599.7540	-173.9000

¹ includes the interim accumulation in 2023:

Interim accumulation Class I-X (Gross CHF 0.093 / Ex. Date 21.11.2022 / Value 23.11.2022).

² or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	55.376
Less federal withholding tax ¹	CHF	-19.382
Net accumulation per unit	CHF	35.994

Class (GBP) I-X

Reinvestment on 6.2.2024

Gross accumulation	GBP	41.930
Less federal withholding tax ¹	GBP	-14.676
Net accumulation per unit	GBP	27.254

Class U-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	4 566.25
Less federal withholding tax ¹	CHF	-1 598.19
Net accumulation per unit	CHF	2 968.06

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Ireland								
DCC ORD EURO.25*	GBP	41 130	21 469	9 126	53 473	2 695 644	0.25	
TOTAL Ireland						2 695 644	0.25	
Switzerland								
GLENCORE XSTRATA ORD USD0.01*	GBP	4 170 847	2 250 015	810 124	5 610 738	26 961 628	2.52	
TOTAL Switzerland						26 961 628	2.52	
United Kingdom								
3I GROUP ORD GBPO.738636*	GBP	412 574	185 718	79 950	518 342	11 073 178	1.04	
ASTRAZENECA ORD USD0.25*	GBP	655 965	287 320	117 510	825 775	93 470 106	8.75	
AVEVA GROUP ORD GBPO.035556*	GBP	52 122	20 735	72 857				
BAE SYSTEMS ORD GBPO.025*	GBP	1 333 972	526 940	236 487	1 624 425	19 804 135	1.85	
BARRATT DEVEL ORD GBPO.10*	GBP	438 692	175 733	93 087	521 338	2 382 879	0.22	
BRIT AMER TOBACCO ORD GBPO.25*	GBP	911 831	382 139	160 120	1 133 850	30 726 798	2.88	
BRITISH LAND CO PLC REIT*	GBP	368 260	187 420	555 680				
BT GROUP ORD GBPO.05*	GBP	2 935 208	1 118 476	603 556	3 450 128	4 295 749	0.40	
HALMA ORD GBPO.10*	GBP	160 744	65 707	23 658	202 793	4 131 773	0.39	
HIKMA PHARMACEUTIC ORD GBPO.10*	GBP	70 782	21 294	3 901	88 175	1 851 522	0.17	
INFORMA PLC (GB) ORD GBPO.001*	GBP	622 327	244 081	114 347	752 061	5 909 846	0.55	
JOHNSON MATTHEY ORD GBP1.109245*	GBP	77 487	43 143	26 001	94 629	1 561 212	0.15	
KINGFISHER ORD GBPO.157142857*	GBP	858 496	251 296	81 438	1 028 354	2 382 513	0.22	
LAND SECURITIES GP ORD GBPO.1066666666*	GBP	293 438	121 034	32 184	382 288	2 402 094	0.22	
LLOYDS BANKING GP ORD GBPO.1*	GBP	29 477 022	11 842 509	7 000 826	34 318 705	15 136 522	1.42	
NATIONAL GRID ORD GBPO.12431289*	GBP	1 547 678	683 961	271 079	1 960 560	21 187 147	1.98	
OCADO GROUP PLC ORD GBPO.02*	GBP	245 686	87 705	28 787	304 604	1 565 149	0.15	
RECKITT BENCK GRP ORD GBPO.10*	GBP	303 435	128 724	49 936	382 223	23 223 333	2.17	
RELX PLC GBPO.1444*	GBP	653 115	317 983	44 582	926 516	29 343 993	2.75	
RELX PLC GBPO.1444*	EUR	163 447	27 318	107 973	82 792	2 620 936	0.25	
RENTOKIL INITIAL ORD GBPO.01*	GBP	1 048 917	509 866	215 503	1 343 280	6 182 746	0.58	
ROLLS-ROYCE HLDGS ORD GBPO.20*	GBP	3 576 459	1 646 821	747 038	4 476 242	10 647 469	1.00	
SAGE GROUP GBPO.01051948*	GBP	434 861	159 503	51 313	543 051	5 820 604	0.55	
SEVERN TRENT ORD GBPO.9789*	GBP	106 640	53 541	18 193	141 988	4 164 538	0.39	
SMITHS GROUP ORD GBPO.375*	GBP	157 781	51 770	21 735	187 816	3 346 484	0.31	
SPIRAX-SARCO ENG ORD GBPO.269230769*	GBP	31 328	11 714	3 687	39 355	3 560 221	0.33	
SSE PLC ORD GBPO.50*	GBP	451 343	217 584	87 053	581 874	10 493 063	0.98	
ST JAMES'S PLACE ORD GBPO.15*	GBP	226 894	108 879	47 994	287 779	2 032 613	0.19	
UNITED UTILITIES G ORD GBPO.05*	GBP	288 861	123 879	46 576	366 164	4 298 293	0.40	
WHITBREAD ORD GBPO.76797385*	GBP	85 015	35 867	15 537	105 345	3 871 546	0.36	
WPP PLC ORD GBPO.10*	GBP	467 838	199 627	92 027	575 438	4 490 134	0.42	
TOTAL United Kingdom						331 976 598	31.09	
Total Bearer shares						361 633 869	33.87	
Registered shares								
Ireland								
CRH ORD EURO.32*	GBP		403 576	19 302	384 274	18 760 683	1.76	
TOTAL Ireland						18 760 683	1.76	
Netherlands								
SHELL PLC ORD EURO.07*	EUR	1 045 863	49		1 045 912	31 022 682	2.91	
SHELL PLC ORD EURO.07*	GBP	2 104 302	1 246 894	824 974	2 526 222	73 829 606	6.91	
TOTAL Netherlands						104 852 288	9.82	
Switzerland								
COCA-COLA HBC AG ORD CHF6.70*	GBP	31 419	47 890	15 188	64 121	1 509 644	0.14	
COCA-COLA HBC AG ORD CHF6.70*	EUR	52 856			52 856	1 243 629	0.12	
TOTAL Switzerland						2 753 274	0.26	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United Kingdom								
ABRDN PLC ORD GBPO.1396825396*	GBP	925 817	313 239	195 317	1 043 739	1 805 550	0.17	
ADMIRAL GROUP ORD GBPO.001*	GBP	76 359	50 135	14 874	111 620	3 011 290	0.28	
ANGLO AMERICAN USD0.54945*	GBP	537 730	247 573	106 892	678 411	15 706 336	1.47	
ANTOFAGASTA ORD GBPO.05*	GBP	164 278	63 499	18 263	209 514	3 111 877	0.29	
ASHTREAD GROUP ORD GBPO.10*	GBP	187 724	79 247	33 771	233 200	12 113 873	1.13	
ASSOCD BRIT FOODS ORD GBPO.0568*	GBP	148 233	71 450	36 426	183 257	4 100 031	0.38	
AUTO TRADER GROUP ORD GBPO.01*	GBP	401 552	184 273	90 173	495 652	3 400 129	0.32	
AVIVA ORD GBPO.33*	GBP	1 203 802	514 251	269 055	1 448 998	6 362 112	0.60	
BARCLAYS ORD GBPO.25*	GBP	7 097 278	2 780 805	1 584 624	8 293 459	12 052 544	1.13	
BERKELEY GP HLDGS ORD GBPO.053943*	GBP	47 279	21 066	12 550	55 795	2 486 758	0.23	
BP ORD USD0.25*	GBP	8 178 077	3 200 787	2 129 566	9 249 298	51 335 571	4.81	
BUNZL ORD GBPO.32142857*	GBP	143 654	61 138	26 086	178 706	5 786 157	0.54	
BURBERRY GROUP ORD GBPO.0005*	GBP	167 788	67 888	35 515	200 161	3 739 960	0.35	
CENTRICA ORD GBPO.061728395*	GBP		3 263 379	292 275	2 971 104	5 160 998	0.48	
COMPASS GROUP ORD GBPO.1105*	GBP	754 220	311 025	143 496	921 749	21 100 810	1.98	
CRODA INTL ORD GBPO.10609756*	GBP	59 563	22 868	7 937	74 494	3 601 506	0.34	
DIAGEO ORD GBPO.28 101/108*	GBP	968 519	420 036	190 143	1 198 412	41 118 242	3.85	
DOWLAIS GROUP PLC ORD GBPO.01*	GBP		652 744	652 744				
ENDEAVOUR MINING P ORD USD0.01*	GBP		103 397	4 365	99 032	1 859 138	0.17	
ENTAIN PLC ORD EURO.01*	GBP	251 156	126 899	37 517	340 538	3 498 827	0.33	
EXPERIAN ORD USD0.10*	GBP	389 448	157 929	58 081	489 296	13 459 612	1.26	
FERGUSON PLC (NEW) ORD GBPO.10*	GBP	90 594	1 672	92 266				
HALEON PLC ORD GBP1.25*	GBP	2 154 183	1 120 873	323 850	2 951 206	10 738 462	1.01	
HARGREAVES LANSDOWN ORD GBPO.004 (WI)*	GBP	148 212	66 436	20 760	193 888	1 512 905	0.14	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	8 509 803	3 580 919	1 555 254	10 535 468	68 910 072	6.45	
IMPERIAL BRANDS PL GBPO.10*	GBP	383 091	161 951	87 937	457 105	8 838 718	0.83	
INTERCONTL HOTELS ORD GBPO.208521303*	GBP	77 895	38 488	25 852	90 531	5 808 454	0.54	
INTERTEK GROUP ORD GBPO.01*	GBP	68 918	25 507	8 853	85 572	3 612 627	0.34	
JD SPORTS FASHION ORD GBPO.0005*	GBP	1 099 881	409 621	145 100	1 364 402	1 921 054	0.18	
LEGAL & GENERAL GP ORD GBPO.025*	GBP	2 538 662	1 100 326	442 504	3 196 484	7 462 162	0.70	
LONDON STOCK EXCH ORD GBPO.06918604*	GBP	139 345	115 945	28 300	226 990	20 755 070	1.94	
M&G PLC ORD GBPO.05*	GBP	1 108 458	429 705	369 788	1 168 375	2 557 249	0.24	
MELROSE INDUST PLC ORD GBPO.22857142*	GBP		1 405 731	684 561	721 170	3 719 133	0.35	
MONDI ORD EURO.20*	GBP	205 285	72 136	18 576	258 845	3 798 848	0.36	
NATWEST GROUP PLC ORD GBP1.0769*	GBP	2 259 836	1 294 672	435 061	3 119 447	6 138 644	0.57	
NEXT ORD GBPO.10*	GBP	55 482	29 041	19 955	64 568	4 908 461	0.46	
PEARSON ORD GBPO.25*	GBP	280 549	100 945	39 512	341 982	3 593 725	0.34	
PERSIMMON ORD GBPO.10*	GBP	132 113	53 366	15 460	170 019	1 907 560	0.18	
PHOENIX GP HLDGS ORD GBPO.10*	GBP	312 582	123 484	34 014	402 052	2 014 809	0.19	
PRUDENTIAL ORD GBPO.05*	GBP	1 161 719	487 123	183 184	1 465 658	13 883 719	1.30	
RIO TINTO ORD GBPO.10*	GBP	477 142	206 042	82 940	600 244	34 832 744	3.26	
SAINSBURY(J) ORD GBPO.28571428*	GBP	724 028	269 423	113 835	879 616	2 499 310	0.23	
SCHRODERS PLC ORD GBPO.20*	GBP	302 547	214 697	86 215	431 029	1 757 814	0.16	
SMITH & NEPHEW ORD USD0.20*	GBP	368 618	172 172	81 014	459 776	4 675 184	0.44	
STANDARD CHARTERED ORD USD0.50*	GBP	1 067 376	437 932	241 413	1 263 895	8 793 033	0.82	
TAYLOR WIMPEY ORD GBPO.01*	GBP	1 511 481	440 655	83 156	1 868 980	2 286 818	0.21	
TESCO ORD GBPO.06333333*	GBP	3 189 335	1 305 251	668 520	3 826 066	11 395 163	1.07	
UNILEVER PLC ORD GBPO.0311111*	GBP	659 568	246 843	199 318	707 093	30 366 981	2.84	
UNILEVER PLC ORD GBPO.0311111*	EUR	420 946	215 903	3 144	633 705	27 214 490	2.55	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	11 323 767	4 763 596	3 877 989	12 209 374	10 206 490	0.96	
WISE PLC CLS A ORD GBPO.01*	GBP		341 561	14 475	327 086	2 404 155	0.23	
TOTAL United Kingdom						523 325 177	49.01	
United States of America								
GSK PLC ORD GBPO.3125*	GBP	1 721 973	769 511	307 341	2 184 143	35 151 752	3.29	
TOTAL United States of America						35 151 752	3.29	
Total Registered shares						684 843 174	64.13	
Investment certificates, closed end								
United Kingdom								
SEGRO PLC REIT*	GBP	515 038	236 505	130 419	621 124	4 889 148	0.46	
TOTAL United Kingdom						4 889 148	0.46	
Total Investment certificates, closed end						4 889 148	0.46	
Total Securities traded on an exchange						1 051 366 191	98.46	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Securities traded neither on an exchange nor on a regulated market

Registered shares

United Kingdom

MELROSE INDUST PLC ORD GBP0.076190476**	GBP	1 882 645	648 653	2 531 298			
TOTAL United Kingdom						0.00	
Total Registered shares						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	
Total securities and similar instruments					1 051 366 191	98.46	
(thereof in lending)						0.00	
Bank deposits at sight					14 943 458	1.40	
Derivative financial instruments					-406 294	-0.04	
Other assets					1 960 555	0.18	
Total fund assets					1 067 863 910	100.00	
Short-term bank liabilities					-7 261 023		
Net fund assets					1 060 602 887		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	1 050 959 897	98.42
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 050 959 897	98.42

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-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 indices/commodities/currencies					
FTSE 100 INDEX FUTURE 15.12.23*	146	GBP	11 814 775	-406 294	-0.04
			11 814 775	-406 294	-0.04

Liquidity linked to open derivative financial instruments: CHF 11 814 775

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
FTSE 100 INDEX FUTURE 16.12.22	GBP	25	98
FTSE 100 INDEX FUTURE 17.03.23	GBP	293	293
FTSE 100 INDEX FUTURE 16.06.23	GBP	186	186
FTSE 100 INDEX FUTURE 15.09.23	GBP	222	222
FTSE 100 INDEX FUTURE 15.12.23	GBP	146	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
USD	1 800 000	GBP	1 482 665	10.10.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	11 814 775.03	1.11%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund
– *Equities UK Passive II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 14 461 569.20 were deposited which corresponds to 10 501.3910 units.

UBS (CH) Institutional Fund
– *Equities UK Passive II Class U-X*

During the period under review, securities (instead of in cash) in the value of CHF 11 325 094.00 were deposited which corresponds to 98.4630 units.

Withdrawals made in securities instead of in cash

UBS (CH) Institutional Fund
– *Equities UK Passive II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 47 516 264.80 were redeemed which corresponds to 35 114.0000 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

<i>UBS (CH) Institutional Fund</i> – <i>Equities UK Passive II</i> Class I-X	0.00%
Class U-X	0.00%

TER annualized:

Class (GBP) I-X	0.00%
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Valuation of the sub-fund's assets and calculation of the net asset value

See appendix to supplementary information.

Exchange rates

EUR 1 = CHF 0.96	USD 1 = CHF 0.91
GBP 1 = CHF 1.10	

UBS (CH) Institutional Fund – Equities USA Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		1 140 755 566.47	931 652 904.87	993 489 372.26
Class I-B	CH0130243543	¹		
Net asset value per unit in CHF		NA	3 891.68	4 299.12
Number of units outstanding		0.0000	319.2470	153.5800
Class I-X	CH0189185405			
Net asset value per unit in CHF		2 989.58	3 011.50	3 325.31
Number of units outstanding		22 323.4600	13 996.3310	14 436.8620
Class U-X	CH0189332304			
Net asset value per unit in CHF		308 544.62	310 807.09	343 195.27
Number of units outstanding		3 480.9160	2 857.9160	2 753.0160

¹ in circulation until 18.1.2023

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B	CHF	¹	-9.2%	42.3%
Class I-X	CHF	-0.3%	-9.2%	42.4%
Class U-X	CHF	-0.3%	-9.2%	42.4%
Benchmark:				
MSCI USA (net div. reinv.)	CHF	-0.4%	-8.9%	42.3%

¹ in circulation until 18.1.2023

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The 10 largest issuers in % of total assets

Apple Inc	7.22
Microsoft Corp	6.42
Alphabet Inc	3.76
Amazon.Com Inc	3.30
NVIDIA Corp	2.71
Meta Platforms Inc	1.79
Tesla Inc	1.54
UnitedHealth Group	1.34
Eli Lilly & Co	1.20
Berkshire Hathaway	1.18
Others	68.62
TOTAL	99.08

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

Breakdown by sectors in % of total assets

Internet, software & IT services	21.86
Computer hardware & network equipment providers	9.47
Financial & investment companies	8.08
Pharmaceuticals, cosmetics & medical products	7.84
Retail trade, department stores	6.79
Banks & credit institutions	5.87
Electronics & semiconductors	3.95
Petroleum	3.78
Food & soft drinks	2.41
Energy & water supply	2.39
Others	26.64
TOTAL	99.08

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	10 092 629.47	8 725 453.51
Securities		
– Shares and other equity instruments	1 133 090 781.30	925 107 140.45
Derivative financial instruments	-379 035.83	-283 222.26
Other assets	751 191.53	474 494.71
TOTAL fund assets	1 143 555 566.47	934 023 866.41
Loans	-2 800 000.00	-2 370 909.52
Other liabilities	0.00	-52.02
Net fund assets	1 140 755 566.47	931 652 904.87

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	184 235.97	2 175.88
Negative interest	-6 838.63	-1 066.52
Income from securities		
– from shares and other equity instruments	12 445 320.95	10 049 632.03
– from bonus shares	16 334.96	416 557.44
Purchase of current net income on issue of units	1 410 804.55	2 204 044.69
TOTAL income	14 049 857.80	12 671 343.52
Expenses		
Interest payable	-1 294.73	-1 188.35
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-92.36	-450.97
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 U-X	0.00	0.00
Compensation of the class action processing	-207.59	-656.49
Other expenses	-24 617.30	-21 173.86
Payment of current net income on redemption of units	-888 582.20	-1 724 863.31
TOTAL expenses	-933 463.98	-1 767 002.78
Net income	13 116 393.82	10 904 340.74
Realized capital gains and losses	16 458 008.70	59 640 003.17
Realized result	29 574 402.52	70 544 343.91
Unrealized capital gains and losses	-23 304 472.35	-160 000 639.46
TOTAL result	6 269 930.17	-89 456 295.55

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	13 116 393.82	10 904 340.74
Available for distribution	13 116 393.82	10 904 340.74
Less federal withholding tax ¹	-4 590 737.84	-3 816 519.26
Net income retained for reinvestment	-8 525 655.98	-7 087 821.48
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	931 652 904.87	993 489 372.26
Paid federal withholding tax	-4 496 846.90	-2 842 562.67
Balance of unit movements	207 329 578.33	30 462 390.83
Total result	6 269 930.17	-89 456 295.55
Net fund assets at the end of the reporting period	1 140 755 566.47	931 652 904.87

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-B		
Situation at the beginning of the financial year	319.2470	153.5800
Units issued	0.0000	423.7650
Units redeemed	-319.2470	-258.0980
Situation at the end of the period	0.0000	319.2470
Difference between units issued and units redeemed	-319.2470	165.6670
Class I-X		
Situation at the beginning of the financial year	13 996.3310	14 436.8620
Units issued	10 466.1970	160.8830
Units redeemed	-2 139.0680	-601.4140
Situation at the end of the period	22 323.4600	13 996.3310
Difference between units issued and units redeemed	8 327.1290	-440.5310
Class U-X		
Situation at the beginning of the financial year	2 857.9160	2 753.0160
Units issued	1 041.6000	934.0000
Units redeemed	-418.6000	-829.1000
Situation at the end of the period	3 480.9160	2 857.9160
Difference between units issued and units redeemed	623.0000	104.9000

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	34.374
Less federal withholding tax ¹	CHF	-12.031
Net accumulation per unit	CHF	22.343

Class U-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	3 547.64
Less federal withholding tax ¹	CHF	-1 241.68
Net accumulation per unit	CHF	2 305.96

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
China								
NXP SEMICONDUCTORS EURO.20*	USD	6 979	1 959		8 938	1 402 550	0.12	
TOTAL China						1 402 550	0.12	
Israel								
SOLAREDEGE TECHNOLO USD0.0001*	USD	1 577	353		1 930	133 398	0.01	
TOTAL Israel						133 398	0.01	
United Kingdom								
LIBERTY GLOBAL INC USD0.01 A*	USD	4 357		4 357				
TOTAL United Kingdom							0.00	
United States of America								
3M CO COM*	USD	14 837	4 943	1 328	18 452	1 527 254	0.13	
AECOM TECHNOLOGY C COM STK USD0.01*	USD		4 321		4 321	301 020	0.03	
AFLAC INC COM USD0.10*	USD	16 411	6 608	3 694	19 325	1 373 698	0.12	
AKAMAI TECHNOLOGIES INC COM*	USD	4 736	4 257	4 197	4 796	450 994	0.04	
ALBEMARLE CORP COM USD0.01*	USD	3 312	494		3 806	439 122	0.04	
ALCOA CORP COM USD0.01*	USD	4 363	2 190	6 553				
ALIGN TECHNOLOGY INC COM*	USD	1 912	528		2 440	409 886	0.04	
ALLIANT ENERGY CORP COM*	USD	7 658	4 054	1 767	9 945	441 571	0.04	
ALNYLAM PHARMACEUTICALS INC COM*	USD	3 500	873	453	3 920	541 531	0.05	
ALPHABET INC CAP STK USD0.001 CL C*	USD	152 386	49 700	23 461	178 625	20 368 477	1.78	
AMER ELEC PWR INC COM USD6.50*	USD	14 416	5 708	3 245	16 879	1 160 350	0.10	
AMERICAN HOMES 4 R COM USD0.01*	USD	8 483	3 116		11 599	345 593	0.03	
AMERICAN WATER WOR COM STK USD0.01*	USD	5 365	963		6 328	677 522	0.06	
ANSYS INC COM*	USD	2 192	793		2 985	755 893	0.07	
ARISTA NETWORKS IN COM USD0.0001*	USD	6 575	3 351	820	9 106	1 660 449	0.15	
ARROW ELECTRS INC COM*	USD	1 447			1 447	149 343	0.01	
AXON ENTERPRISE I COM USD0.00001*	USD		2 218		2 218	412 761	0.04	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	28 521	15 809	8 247	36 083	1 130 261	0.10	
BERKLEY(WR)CORP COM USD0.20*	USD	5 805	1 561		7 366	451 945	0.04	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	34 750	13 230	4 469	43 511	13 515 707	1.18	
BIO RAD LABS INC CL A*	USD	634			634	158 829	0.01	
BIO-TECHNE CORP COM USD0.01*	USD	1 000	5 285	1 000	5 285	262 749	0.02	
BIOMARIN PHARMA COM USD0.001*	USD	4 810	3 638	1 257	7 191	533 023	0.05	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	3 996	1 711	5 707				
BLACKROCK INC COM STK USD0.01*	USD	4 206	1 013	139	5 080	2 830 604	0.25	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	3 452	1 066		4 518	493 105	0.04	
BOSTON PPTYS INC COM USD0.01*	USD	3 924	1 592		5 516	268 913	0.02	
BOSTON SCIENTIFIC COM USD0.01*	USD	37 928	19 248	7 304	49 872	2 323 310	0.20	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	3 191	709		3 900	605 635	0.05	
BROWN & BROWN INC COM*	USD	6 093	3 630	1 808	7 915	500 035	0.04	
BROWN FORMAN CORP CL B*	USD	8 512	1 632		10 144	518 444	0.05	
BUILDERS 1ST SRCE COM USD0.01*	USD		4 602		4 602	454 487	0.04	
CABLE ONE INC COM USD1 'WI'*	USD	130		130				
CADENCE DESIGN SYS COM USD0.01*	USD	7 229	2 049		9 278	2 025 160	0.18	
CAMPBELL SOUP CO CAP USD0.0375*	USD	5 988	1 925		7 913	291 002	0.03	
CARLISLE COS INC COM*	USD	1 521			1 521	351 708	0.03	
CATALENT INC COM USD0.01*	USD	5 074	2 967		8 041	251 656	0.02	
CDW CORP COM USD0.01*	USD	3 502	1 122		4 624	843 297	0.07	
CHARLES RIV LABS INTL INC COM*	USD	1 266	423		1 689	258 782	0.02	
CHENIERE ENERGY INC COM NEW*	USD	6 153	2 210		8 363	1 266 581	0.11	
CINCINNATI FINL CORP COM*	USD	4 316	1 071		5 387	488 626	0.04	
CINTAS CORP COM*	USD	2 422	720		3 142	1 450 047	0.13	
CLEVELAND CLIFFS COM USD0.125*	USD	12 711	5 883		18 594	283 942	0.02	
CLOROX CO DEL COM*	USD	3 075	683		3 758	402 530	0.04	
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	9 878	2 792	633	12 037	2 338 299	0.20	
CMS ENERGY CORP COM*	USD	8 488	2 146		10 634	525 874	0.05	
COCA-COLA CO COM USD0.25*	USD	111 170	42 421	15 328	138 263	7 107 924	0.62	
COGNEX CORP COM*	USD	4 422	2 351		6 773	221 834	0.02	
COLGATE-PALMOLIVE COM USD1*	USD	21 404	9 592	4 565	26 431	1 806 901	0.16	

Security	31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	4 478	923		5 401	1 150 889	0.10
COPART INC COM*	USD	5 537	54 343	29 041	30 839	1 221 390	0.11
COSTAR GROUP INC COM*	USD	10 162	4 225		14 387	961 149	0.08
COTERRA ENERGY INC COM USD0.10*	USD	22 605	4 569		27 174	680 067	0.06
COUPA SOFTWARE INC COM USD0.0001*	USD	1 700		1 700			
CSX CORP COM USD1*	USD	56 597	24 754	12 043	69 308	1 882 751	0.16
DARLING INGR INC COM USD0.01*	USD		6 310	1 718	4 592	185 086	0.02
DECKERS OUTDOOR CORP COM*	USD		885		885	480 869	0.04
DEERE & CO COM USD1*	USD	8 063	2 477	1 167	9 373	3 116 484	0.27
DEVON ENERGY CORP NEW COM*	USD	17 419	9 323	5 654	21 088	893 731	0.08
DEXCOM INC COM*	USD	10 850	3 962	2 104	12 708	1 027 311	0.09
DICKS SPORTING GOO COM USD0.01*	USD		2 414		2 414	234 954	0.02
DIGITAL REALTY TRU COM STK USD0.01*	USD	8 236	3 129	1 990	9 375	1 061 005	0.09
DOMINION ENERGY IN COM STK NPV*	USD	21 726	6 727		28 453	1 044 032	0.09
DROPBOX INC COM USD0.00001 CL A*	USD	10 172	4 347	4 203	10 316	246 906	0.02
DUKE ENERGY CORP COM USD0.001 (POST REV SPLT)*	USD	20 638	4 897		25 535	2 065 637	0.18
ECOLAB INC COM*	USD	6 997	1 435		8 432	1 287 160	0.11
EDWARDS LIFESCIENCES CORP COM*	USD	16 407	6 816	2 741	20 482	1 187 718	0.10
ENPHASE ENERGY INC COM USD0.00001*	USD	3 580	783		4 363	315 976	0.03
ENTEGRIS INC COM*	USD	3 558	1 399		4 957	397 159	0.03
EOG RESOURCES INC COM USD0.01*	USD	16 319	4 317	1 030	19 606	2 252 608	0.20
EPAM SYS INC COM USD0.001*	USD	1 647	377		2 024	400 751	0.04
EQT CORPORATION*	USD	8 507	5 582	3 132	10 957	422 589	0.04
EQUIFAX INC COM*	USD	3 326	571		3 897	601 374	0.05
EQUITY LIFESTYLE PPTYS INC*	USD	5 476	1 652		7 128	426 834	0.04
ERIE INDTY CO CL A*	USD	625			625	157 092	0.01
ESSEX PROP TRUST COM USD0.0001*	USD	1 589	502		2 091	407 071	0.04
ETSY INC USD0.001*	USD	3 160	831		3 991	226 274	0.02
EXACT SCIENCES CORP COM*	USD	4 707	1 701		6 408	359 168	0.03
EXPEDTRS INTL WASH COM USD0.01*	USD	4 837	2 046	2 141	4 742	471 464	0.04
F M C CORP COM NEW*	USD	3 028	798		3 826	185 234	0.02
FS NETWORK INC COM STK NPV*	USD	1 650			1 650	227 625	0.02
FACTSET RESH SYS INC COM*	USD	1 006	284		1 290	507 024	0.04
FAIR ISAAC CORP COM*	USD	809			809	622 755	0.05
FASTENAL COM USD0.01*	USD	16 077	15 043	10 952	20 168	1 070 766	0.09
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	6 092	2 560		8 652	307 785	0.03
FIRST CTZNS BANCSHARES INC N C CL A*	USD	299			299	375 706	0.03
FIRST HORIZON CORP COM USD0.625*	USD		16 256		16 256	159 033	0.01
FIRST SOLAR INC COM STK USD0.001*	USD		3 957	692	3 265	423 264	0.04
FORTINET INC COM USD0.001*	USD	18 211	8 209	4 143	22 277	1 159 018	0.10
FORTIVE CORP COM USD0.01*	USD	9 523	3 701	1 672	11 552	686 282	0.06
FRANKLIN RES INC COM*	USD	6 735	3 811		10 546	218 724	0.02
GALLAGHER ARTHUR J & CO COM*	USD	5 625	2 519	560	7 584	1 625 309	0.14
GAMING & LEISURE P COM USD0.01*	USD	5 758	9 164	7 626	7 296	301 377	0.03
GARTNER INC COM*	USD	2 085	684		2 769	836 717	0.07
GEN DYNAMICS CORP COM USD1*	USD	6 324	1 523		7 847	1 723 234	0.15
GENERAC HLDGS INC COM USD0.01*	USD	1 666	1 038	870	1 834	140 316	0.01
GRACO INC COM*	USD		7 245	1 580	5 665	383 306	0.03
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	2 063		2 063			
HEICO CORP NEW CL A*	USD	1 892	896		2 788	322 557	0.03
HEICO CORP NEW COM*	USD	1 056	710		1 766	254 588	0.02
HENRY JACK & ASSOC COM USD0.01*	USD	1 961	602		2 563	328 853	0.03
HONEYWELL INTL INC COM USD1*	USD	18 492	5 581	1 776	22 297	3 718 599	0.33
HORIZON THERAPEUTI COM USD0.0001*	USD	6 230	884	7 114			
HUBBELL INC COM USD0.001*	USD		1 598		1 598	392 796	0.03
HUBSPOT INC COM USD0.001*	USD	1 156	366		1 522	586 962	0.05
HUNT J B TRANS SVCS INC COM*	USD	2 457			2 457	384 300	0.03
IDEX CORP COM*	USD	2 088	462		2 550	444 191	0.04
IDEXX LABORATORIES COM USD0.10*	USD	2 429	491		2 920	1 061 530	0.09
ILLINOIS TOOL WKS COM NPV*	USD	8 487	1 883		10 370	2 115 069	0.18
ILLUMINA INC COM USD0.01*	USD	4 268	1 030		5 298	527 563	0.05
INCYTE CORPORATION COM USD0.001*	USD	5 381	2 820	1 445	6 756	331 578	0.03
INSULET CORP COM STK USD0.001*	USD	1 960	402		2 362	284 964	0.02
INTERCONTINENTAL E COM USD0.01*	USD	14 853	5 238	1 158	18 933	1 851 189	0.16
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	6 983	1 958		8 941	556 147	0.05
INTERPUBLIC GROUP COM USD0.10*	USD	12 117	3 091	3 060	12 148	313 970	0.03
INTUITIVE SURGICAL COM USD0.001*	USD	9 918	2 697	776	11 839	2 825 180	0.25
INVITATION HOMES I COM USD0.01*	USD	16 331	10 781	7 778	19 334	522 393	0.05
JABIL INC COM USD0.001*	USD		3 970		3 970	443 664	0.04
JOHNSON & JOHNSON COM USD1*	USD	70 938	25 652	15 774	80 816	10 909 903	0.95
JP MORGAN CHASE & COM USD1*	USD	79 685	26 254	7 359	98 580	12 475 452	1.09

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
JUNIPER NETWORKS COM USD0.00001*	USD	9 664	10 862	11 802	8 724		213 725	0.02	
KRAFT HEINZ CO COM USD0.01*	USD	21 208	8 706	2 377	27 537		788 389	0.07	
LAMB WESTON HLDGS COM USD1.00 WI*	USD		6 450	1 094	5 356		437 706	0.04	
LATTICE SEMICONDUCTOR CORP COM*	USD		4 528		4 528		229 152	0.02	
LEIDOS HLDGS INC COM USD0.0001*	USD	3 949			3 949		356 216	0.03	
LENNOX INTL INC COM*	USD	876			876		295 396	0.03	
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	3 339			3 339		253 151	0.02	
LIVE NATION INC COM*	USD	4 645	1 540		6 185		450 405	0.04	
LOEWS CORP COM*	USD	5 730	3 753	1 848	7 635		444 756	0.04	
LPL FINL HLDGS INC COM USD0.001*	USD	2 072	455		2 527		516 328	0.05	
LYONDELLBASELL IND COM USD0.01*	USD	6 748	2 570		9 318		765 221	0.07	
M & T BANK CORP COM USD0.50*	USD	4 820	835		5 655		580 249	0.05	
MANHATTAN ASSOCIAT COM STK USD0.01*	USD		2 086		2 086		370 143	0.03	
MARKEL GROUP INC COM NPV*	USD	378			378		505 857	0.04	
MARKETAXESS HLDGS INC COM*	USD	988	349		1 337		260 078	0.02	
MARSH & MCLENNAN COM USD1*	USD	13 516	4 464	1 355	16 625		2 869 325	0.25	
MARTIN MARIETTA M. COM USD0.01*	USD	1 553	307		1 860		692 210	0.06	
MASIMO CORPORATION COM STK USD0.001*	USD	1 438	726	2 164					
MEDICAL PROP TST COM USD0.001*	USD	15 024		15 024					
METTLER TOLEDO INTERNATIONAL COM*	USD	583	89		672		602 503	0.05	
MOLINA HEALTHCARE INC COM*	USD	1 544	333		1 877		568 733	0.05	
MONGODB INC COM USD0.001 CL A*	USD	1 911	526		2 437		764 229	0.07	
MONOLITHIC PWR SYS INC COM*	USD	1 127	284		1 411		567 230	0.05	
MONSTER BEV CORP USD0.005(NEW)*	USD	10 908	34 756	19 600	26 064		1 212 069	0.11	
MOODY'S CORP COM USD0.01*	USD	4 745	945		5 690		1 594 881	0.14	
NASDAQ INC COM STK USD0.01*	USD	8 521	10 929	8 975	10 475		472 826	0.04	
NEUROCRINE BIOSCIENCES INC COM*	USD	2 228	832		3 060		308 941	0.03	
NEWS CORP NEW COM USD0.01 CL 'A'*	USD	9 896	5 795		15 691		295 302	0.03	
NEXTERA ENERGY INC COM USD0.01*	USD	52 926	23 825	8 406	68 345		3 626 107	0.32	
NORDSON CORP COM*	USD	1 523			1 523		294 651	0.03	
NORTHROP GRUMMAN COM USD1*	USD	4 036	831		4 867		2 088 064	0.18	
NOVOCIURE LTD COM USD0.00*	USD	2 416	1 561	3 977					
OKTA INC COM USD0.0001 CL A*	USD	3 980	1 525		5 505		337 712	0.03	
PAYCOM SOFTWARE IN COM USD0.01*	USD	1 293	348		1 641		365 836	0.03	
PAYLOCITY HLDG COR COM USD0.001*	USD		1 316		1 316		214 854	0.02	
PEPSICO INC CAP USD0.016666*	USD	37 230	15 102	5 793	46 539		6 915 368	0.60	
PHILIP MORRIS INTL COM STK NPV 'WI'*	USD	41 909	14 394	3 662	52 641		4 271 294	0.37	
PIONEER NATURAL RE COM STK USD0.01*	USD	6 158	1 596		7 754		1 686 510	0.15	
PLUG POWER INC COM USD0.01*	USD	12 985	8 707	21 692					
POOL CORPORATION COM USD0.001*	USD	1 045	353		1 398		401 738	0.04	
PPG INDS INC COM*	USD	6 690	2 757	1 851	7 596		848 677	0.07	
PROGRESSIVE CP(OH) COM USD1*	USD	15 570	6 595	2 788	19 377		2 787 765	0.24	
PTC INC COM USD0.01*	USD	3 237	966		4 203		537 098	0.05	
PUBLIC STORAGE COM USD0.10*	USD	4 230	1 175		5 405		1 174 172	0.10	
PULTE GROUP INC COM USD0.01*	USD	7 295	5 725	5 518	7 502		502 413	0.04	
QORVO INC COM USD 0.0001*	USD	2 540	1 190		3 730		296 746	0.03	
QUANTA SVCS INC COM*	USD	3 842	2 106	717	5 231		795 570	0.07	
REALTY INCOME CORP*	USD	16 048	9 924	4 932	21 040		907 206	0.08	
RELIANCE STEEL & ALUMINUM CO COM*	USD		1 893		1 893		438 227	0.04	
REPLIGEN CORP COM*	USD		2 284		2 284		279 690	0.02	
RESMED INC COM USD0.004*	USD	3 849	1 886	851	4 884		627 678	0.05	
REVVITY INC COM USD1.00*	USD	3 543	878		4 421		333 333	0.03	
RINGCENTRAL INC COM USD0.0001 CL 'A'*	USD	1 887		1 887					
ROKU INC COM USD0.0001 CLASS A*	USD	2 966	4 370	3 895	3 441		186 542	0.02	
ROLLINS INC COM*	USD	5 514	10 003	3 392	12 125		415 002	0.04	
ROPER TECHNOLOGIES COM USD0.01*	USD	2 943	551		3 494		1 553 513	0.14	
RPM INTERNATIONAL COM USD0.01*	USD	3 377	1 084		4 461		370 532	0.03	
S&P GLOBAL INC COM USD1*	USD	9 371	2 293	677	10 987		3 492 653	0.31	
SEMPRA ENERGY COM NPV*	USD	8 178	23 763	10 028	21 913		1 396 533	0.12	
SHERWIN-WILLIAMS COM USD1*	USD	6 932	1 759	409	8 282		1 795 397	0.16	
SMITH A O COM*	USD	3 756			3 756		238 450	0.02	
SNAP INC COM USD0.00001 CL A*	USD	32 083	10 468	10 896	31 655		288 364	0.03	
SOUTHERN CO COM*	USD	27 933	19 159	11 164	35 928		2 200 459	0.19	
SPLUNK INC COM USD0.001*	USD	4 227	1 219		5 446		729 344	0.06	
SS&C TECH HLDGS COM USD0.01*	USD	5 516	2 111		7 627		348 783	0.03	
STRYKER CORP COM USD0.10*	USD	9 425	2 595	404	11 616		2 856 534	0.25	
SUN COMMUNITIES COM USD0.01*	USD	3 097	867		3 964		401 291	0.04	
SUPER MICRO COMPUT COM STK USD0.001*	USD		1 566		1 566		341 278	0.03	
SVB FINL GROUP COM*	USD	1 549	380	1 929					
SYNOPSIS INC COM USD0.01*	USD	4 180	951		5 131		2 192 034	0.19	
TAKE TWO INTERACTI COM USD0.01*	USD	4 627	1 047		5 674		690 635	0.06	

		31.10.2022		31.10.2023		Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
TARGA RESOURCES CO COM USD0.001*	USD	5 597	1 374		6 971	530 418	0.05	
TELADOC HEALTH INC COM USD0.001*	USD	6 000		6 000				
TELEDYNE TECHNOLOGIES INC COM*	USD	1 337	322		1 659	565 546	0.05	
TERADYNE INC COM USD0.125*	USD	4 072	1 117		5 189	393 222	0.03	
THE TRADE DESK INC COM USD0.000001 CL A*	USD	11 906	9 359	5 546	15 719	1 015 088	0.09	
TRANSUNION COM USD0.01*	USD	4 605	1 675		6 280	250 779	0.02	
TRIMBLE INC COM NPV*	USD	7 077	2 350		9 427	404 330	0.04	
TWILIO INC COM USD0.001 CL A*	USD	5 345			5 345	249 340	0.02	
TYLER TECHNOLOGIES INC COM*	USD	937	313		1 250	424 197	0.04	
U HAUL HOLDING COM COM USD0.25*	USD	267		267				
UDR INC*	USD	9 046	2 683		11 729	339 539	0.03	
UNITED PARCEL SERVICE INC CL B*	USD	19 726	5 892	1 577	24 041	3 090 340	0.27	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	3 996	1 334	625	4 705	825 143	0.07	
VERISIGN INC COM*	USD	2 600	525		3 125	567 814	0.05	
VERISK ANALYTICS I CL A USD0.001*	USD	4 309	1 178	696	4 791	991 301	0.09	
VERTEX PHARMACEUTI COM USD0.01*	USD	7 013	2 268	714	8 567	2 823 154	0.25	
VICI PPTYS INC COM USD0.01*	USD	25 632	17 715	7 541	35 806	909 128	0.08	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	5 496	2 662		8 158	1 081 333	0.09	
VORNADO REALTY TR COM USD0.04*	USD	4 293		4 293				
VULCAN MATERIALS COM STK USD1*	USD	3 653	2 044	623	5 074	907 311	0.08	
WABTEC CORP COM*	USD	5 204	1 011	989	5 226	504 223	0.04	
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD	7 142	3 954	2 406	8 690	1 024 129	0.09	
WATERS CORP COM*	USD	1 613	307		1 920	416 783	0.04	
WATSCO INC COM*	USD		1 099		1 099	348 941	0.03	
WAYFAIR INC COM USD0.001 A*	USD	1 652		1 652				
WEBSTER FINL CORP CONN COM*	USD	6 424			6 424	221 979	0.02	
WEC ENERGY GROUP COM USD0.01*	USD	8 321	2 295		10 616	786 316	0.07	
WEST PHARMACEUTICA COM USD0.25*	USD	1 874	776		2 650	767 599	0.07	
WESTERN UN CO COM*	USD	8 515	7 000	15 515				
WILLIS TOWERS WATS COM USD0.000304635*	USD	3 061	433		3 494	750 063	0.07	
WP CAREY INC COM USD0.001*	USD	5 074	1 355		6 429	313 891	0.03	
XCEL ENERGY INC COM*	USD	14 051	4 650		18 701	1 008 707	0.09	
ZEBRA TECHNOLOGIES CORP CL A*	USD	1 258	380		1 638	312 189	0.03	
ZENDESK INC COM USD0.01*	USD	2 982		2 982				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	4 220			4 220	139 215	0.01	
ZOETIS INC COM USD0.01 CL 'A'*	USD	12 890	2 818		15 708	2 244 325	0.20	
ZSCALER INC COM USD0.001*	USD	2 347	2 909	1 873	3 383	488 559	0.04	
TOTAL United States of America						242 085 075	21.17	
Total Bearer shares						243 621 024	21.30	
Other shares								
United States of America								
CAMDEN PROP TST SBI USD0.01*	USD	2 781	860		3 641	281 249	0.02	
TOTAL United States of America						281 249	0.02	
Total Other shares						281 249	0.02	
Registered shares								
Argentina								
MERCADOLIBRE INC COM STK USD0.001*	USD	1 279	210		1 489	1 681 283	0.15	
TOTAL Argentina						1 681 283	0.15	
Germany								
TE CONNECTIVITY LT COM CHF0.57*	USD	8 623	2 857	933	10 547	1 131 159	0.10	
TOTAL Germany						1 131 159	0.10	
Ireland								
MEDTRONIC PLC USD0.0001*	USD	36 318	14 639	5 531	45 426	2 916 946	0.26	
TOTAL Ireland						2 916 946	0.26	
Jersey (Channel islands)								
CLARIVATE PLC COM NPV*	USD	7 441			7 441	43 203	0.00	
TOTAL Jersey (Channel islands)						43 203	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United Kingdom								
AMCOR PLC ORD USD0.01*	USD	42 919	10 444		53 363	431 725	0.04	
FERGUSON PLC (NEW) ORD GBP0.10*	USD		6 996		6 996	956 280	0.08	
LIBERTY GLOBAL INC USD0.01 C*	USD	7 035	5 439		12 474	192 529	0.02	
TOTAL United Kingdom						1 580 534	0.14	
United States of America								
ABBOTT LABS COM*	USD	46 996	18 565	6 641	58 920	5 069 785	0.44	
ABBVIE INC COM USD0.01*	USD	47 714	17 693	5 557	59 850	7 689 579	0.67	
ABIOMED INC COM*	USD	1 211	268	1 479				
ACCENTURE PLC SHS CL A 'NEW'*	USD	17 114	5 988	1 680	21 422	5 791 797	0.51	
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	20 575	8 469	29 044				
ADOBE INC COM USD0.0001*	USD	12 907	3 896	1 518	15 285	7 401 015	0.65	
ADVANCE AUTO PARTS COM USD0.0001*	USD	1 974		1 974				
ADVANCED MICRO DEV COM USD0.01*	USD	43 678	16 230	5 078	54 830	4 914 957	0.43	
AES CORP COM*	USD	16 577	8 667		25 244	342 302	0.03	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD	4 578		4 578				
AGILENT TECHNOLOGIES INC COM*	USD	8 290	5 408	4 123	9 575	900 738	0.08	
AIR PRODS & CHEMS COM USD1*	USD	5 877	1 873		7 750	1 992 018	0.17	
AIRBNB INC USD0.0001 A*	USD	10 428	4 433	1 109	13 752	1 480 400	0.13	
ALBERTSONS COS INC COM USD0.01 CLASS A*	USD		12 141		12 141	239 762	0.02	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	4 409	736		5 145	436 054	0.04	
ALLEGION PLC CIM USD0.01*	USD	2 417	985		3 402	304 522	0.03	
ALLSTATE CORP COM*	USD	7 674	2 570	858	9 386	1 094 452	0.10	
ALLY FINANCIAL INC COM USD0.01*	USD	8 122	4 823	4 784	8 161	179 657	0.02	
ALPHABET INC CAP STK USD0.001 CL A*	USD	162 517	55 695	17 643	200 569	22 648 052	1.98	
ALTRIA GROUP INC COM USD0.3333333*	USD	48 406	14 169	3 030	59 545	2 176 769	0.19	
AMAZON COM INC COM USD0.01*	USD	247 565	90 284	26 418	311 431	37 720 073	3.30	
AMER EXPRESS CO COM USD0.20*	USD	17 296	5 113	1 597	20 812	2 765 802	0.24	
AMER FINL GP OHIO COM NPV*	USD	1 881			1 881	187 203	0.02	
AMER INTL GRP COM USD2.50*	USD	21 056	5 170	1 824	24 402	1 361 514	0.12	
AMER TOWER CORP COM NEW USD0.01*	USD	12 199	3 623		15 822	2 565 724	0.22	
AMEREN CORP COM*	USD	6 937	3 752	1 412	9 277	639 184	0.06	
AMERIPRISE FINL INC COM*	USD	2 836	699		3 535	1 011 980	0.09	
AMETEK INC COM USD0.01*	USD	6 386	3 183	1 646	7 923	1 014 998	0.09	
AMGEN INC COM USD0.0001*	USD	14 557	5 567	2 252	17 872	4 158 811	0.36	
AMPHENOL CORP NEW CL A*	USD	16 109	6 037	1 627	20 519	1 504 136	0.13	
ANALOG DEVICES INC COM*	USD	14 048	4 091	1 398	16 741	2 396 946	0.21	
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT)*	USD	11 652	4 789	1	16 440	233 545	0.02	
AON PLC COM USD0.01 CL A*	USD	5 765	1 262		7 027	1 978 589	0.17	
APA CORPORATION COM USD0.625*	USD	8 815	2 174		10 989	397 221	0.03	
APOLLO GLOBAL MANA COM USD0.00001*	USD	10 801	4 628	1 416	14 013	987 556	0.09	
APPLE INC COM NPV*	USD	437 626	150 199	56 794	531 031	82 527 123	7.22	
APPLIED MATLS INC COM*	USD	23 385	10 255	5 878	27 762	3 343 797	0.29	
APPROVIN CORP COM USD0.00003 CL A*	USD	2 354		2 354				
APTIV PLC COM USD0.01*	USD	7 256	2 011		9 267	735 395	0.06	
ARAMARK COM USD0.01*	USD	6 048	2 497		8 545	209 418	0.02	
ARCH CAPITAL GROUP COM USD0.01*	USD	9 558	5 206	1 773	12 991	1 024 771	0.09	
ARCHER DANIELS MIDLAND CO COM*	USD	15 237	5 487	1 707	19 017	1 238 621	0.11	
ARES MANAGEMNT COR COM USD0.01 CLASS A*	USD		5 750		5 750	515 901	0.05	
ASPEN TECHNOLOGY COM USD0.10*	USD		813		813	131 512	0.01	
ASSURANT INC COM*	USD	1 639			1 639	222 095	0.02	
AT&T INC COM USD1*	USD	194 387	58 171	16 587	235 971	3 307 079	0.29	
ATLANTA BRAVES HOL COM USD0.001 SER C*	USD		186	186				
ATLISSIAN CORP COM USD0.1 CL A*	USD		5 487	648	4 839	795 490	0.07	
ATMOS ENERGY CORP COM*	USD	3 984			3 984	390 336	0.03	
AUTO DATA PROCESS COM USD0.10*	USD	11 345	3 034	525	13 854	2 751 281	0.24	
AUTODESK INC COM USD0.01*	USD	5 798	1 667		7 465	1 342 604	0.12	
AUTOZONE INC COM USD0.01*	USD	522	83		605	1 363 859	0.12	
AVALONBAY COMMUNI COM USD0.01*	USD	3 692	609		4 301	648 727	0.06	
AVANTOR INC COM USD0.01*	USD	16 666	4 754		21 420	339 768	0.03	
AVERY DENNISON CORP COM*	USD	2 027	538		2 565	406 328	0.04	
BALL CORP COM NPV*	USD	8 955	2 041		10 996	481 833	0.04	
BATH & BODY WORKS COM USD0.5*	USD	6 787			6 787	183 134	0.02	
BAXTER INTL INC COM USD1*	USD	13 490	6 795	2 501	17 784	524 858	0.05	
BECTON DICKINSON COM USD1*	USD	7 856	2 112	486	9 482	2 181 262	0.19	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	6 808	2 701	2 613	6 896	305 250	0.03	
BEST BUY CO INC COM USD0.10*	USD	5 050	4 406	3 277	6 179	375 742	0.03	
BILL HOLDINGS INC RG*	USD	2 614	1 519	1 291	2 842	236 109	0.02	
BIOMER INC COM STK USD0.0005*	USD	3 909	1 577	425	5 061	1 094 053	0.10	

Security	31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
BK OF AMERICA CORP COM USD0.01*	USD	197 936	75 264	31 574	241 626	5 791 948	0.51
BK OF NY MELLON CP COM STK USD0.01*	USD	20 836	13 299	8 934	25 201	974 702	0.09
BLACKSTONE INC COM USD0.00001*	USD	18 974	5 828	1 174	23 628	1 985 771	0.17
BOEING CO COM USD5*	USD	15 359	5 430	1 209	19 580	3 328 904	0.29
BOOKING HLDGS INC COM USD0.008*	USD	1 126	154	41	1 239	3 145 374	0.28
BORG WARNER INC COM*	USD	5 429	2 416		7 845	263 442	0.02
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	57 378	25 492	11 429	71 441	3 350 217	0.29
BROADCOM CORP COM USD1.00*	USD	10 947	3 837	845	13 939	10 672 936	0.93
BURLINGTON STORES COM USD0.0001*	USD	1 770	533		2 303	253 660	0.02
CAESARS ENT INC COM USD0.00001*	USD	7 009	2 039	2 098	6 950	252 298	0.02
CAPITAL ONE FINL COM USD0.01*	USD	10 432	3 333	1 014	12 751	1 175 374	0.10
CARDINAL HEALTH INC COM*	USD	6 751	5 798	4 396	8 153	675 187	0.06
CARLYLE GROUP INC COM USD0.01*	USD	3 929	3 230		7 159	179 424	0.02
CARMAX INC COM USD0.50*	USD	4 678			4 678	260 073	0.02
CARNIVAL CORP COM USD0.01(PAaired STOCK)*	USD	30 311	8 737	8 843	30 205	315 013	0.03
CARRIER GLOBAL COR COM USD0.01*	USD	21 785	9 624	2 473	28 936	1 255 041	0.11
CATERPILLAR INC DEL COM*	USD	14 345	3 878	992	17 231	3 544 706	0.31
CBOE GLOBAL MARKET COM USD0.01*	USD	2 944	916		3 860	575 712	0.05
CBRE GROUP INC CLASS 'A' USD0.01*	USD	9 235	1 352		10 587	668 070	0.06
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	2 879	926		3 805	396 518	0.03
CENCORA INC RG*	USD	4 309	1 376		5 685	957 898	0.08
CENTENE CORP DEL COM*	USD	15 677	6 772	3 836	18 613	1 168 436	0.10
CENTERPOINT ENERGY INC COM*	USD	17 037	9 059	3 872	22 224	543 647	0.05
CERIDIAN HCM HLDG COM USD0.01*	USD	3 520	1 723		5 243	305 417	0.03
CF INDS HLDGS INC COM*	USD	5 925	1 687	1 661	5 951	432 065	0.04
CH ROBINSON WORLDW COM USD0.1*	USD	3 426	2 692	1 253	4 865	362 294	0.03
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	3 267	310	356	3 221	1 180 716	0.10
CHESAPEAKE ENERGY COM USD0.01*	USD		4 327		4 327	338 965	0.03
CHEVRON CORP COM USD0.75*	USD	50 522	17 674	7 114	61 082	8 100 792	0.71
CHEWY INC COM USD0.01 CL A*	USD	1 832	5 511	4 895	2 448	43 063	0.00
CHIPOTLE MEXICAN GRILL INC CL A*	USD	730	213		943	1 666 752	0.15
CHUBB LIMITED ORD CHF24.15*	USD	11 816	2 250		14 066	2 747 300	0.24
CHURCH & DWIGHT INC COM*	USD	6 261	2 617		8 878	734 743	0.06
CIGNA CORP COM USD0.25*	USD	8 589	1 868	513	9 944	2 798 117	0.24
CISCO SYSTEMS COM USD0.001*	USD	111 177	38 294	10 258	139 213	6 604 391	0.58
CITIGROUP INC COM USD0.01*	USD	52 035	22 027	7 939	66 123	2 376 320	0.21
CITIZENS FINL GP COM USD0.01*	USD	14 099	2 424		16 523	352 311	0.03
CLOUDFLARE INC COM USD0.001 CL A*	USD	7 061	1 873		8 934	460 912	0.04
COGNIZANT TECHNOLO COM CL A' USD0.01*	USD	13 601	3 535		17 136	1 005 385	0.09
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD	3 679	2 166		5 845	410 220	0.04
COMCAST CORP COM CLS 'A' USD0.01*	USD	120 889	37 041	18 788	139 142	5 228 395	0.46
CONAGRA BRANDS IN COM USD5*	USD	12 770	2 741		15 511	386 208	0.03
CONFLUENT INC COM USD0.00001 CL A*	USD		3 936		3 936	103 554	0.01
CONOCOPHILLIPS COM USD0.01*	USD	35 113	11 327	4 851	41 589	4 496 351	0.39
CONSOLIDATED EDISON INC COM*	USD	9 713	3 406	1 457	11 662	931 716	0.08
CONSTELLATION ENE. COM NPV*	USD	9 195	1 295		10 490	1 077 982	0.09
COOPER COS INC COM USD0.10*	USD	1 327	389		1 716	486 843	0.04
CORNING INC COM USD0.50*	USD	21 449	6 359		27 808	677 207	0.06
CORTEVA INC COM USD0.01*	USD	19 819	5 512	2 508	22 823	999 871	0.09
COSTCO WHSL CORP NEW COM*	USD	11 962	3 944	936	14 970	7 526 138	0.66
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	5 722	3 384	1 757	7 349	1 182 230	0.10
CROWN CASTLE INTL COM USD0.01*	USD	11 845	2 498		14 343	1 213 654	0.11
CROWN HOLDINGS INC COM USD5*	USD	3 733			3 733	273 816	0.02
CUMMINS INC COM*	USD	3 764	1 157		4 921	968 668	0.08
CVS HEALTH CORP COM STK USD0.01*	USD	35 322	14 004	5 098	44 228	2 777 631	0.24
D R HORTON INC COM*	USD	7 953	4 218	1 090	11 081	1 052 797	0.09
DANAHER CORP COM USD0.01*	USD	18 636	6 342	998	23 980	4 190 452	0.37
DARDEN RESTAURANTS INC COM*	USD	3 328	699		4 027	533 334	0.05
DATADOG INC COM USD0.00001 CL A*	USD	6 902	1 711		8 613	638 583	0.06
DAVITA INC COM USD0.001*	USD	1 818			1 818	127 775	0.01
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	7 407	7 766	7 019	8 154	496 509	0.04
DELTA AIRLINES INC COM USD0.0001*	USD	4 223	6 564	3 628	7 159	203 595	0.02
DENTSPLY SIRONA IN COM NPV*	USD	4 411	3 353		7 764	214 866	0.02
DIAMONDBACK ENERGY COM USD0.01*	USD	4 517	1 646	813	5 350	780 561	0.07
DISCOVER FINL SVCS COM STK USD0.01*	USD	7 543	3 003	2 096	8 450	631 189	0.06
DISH NETWORK CORPO CLASS 'A' COM USD0.01*	USD	5 381	6 460	11 841			
DOCUSIGN INC COM USD0.0001*	USD	4 752	2 425		7 177	253 942	0.02
DOLLAR GENERAL CP COM USD0.875*	USD	6 165	1 634		7 799	844 884	0.07
DOLLAR TREE INC*	USD	6 004	1 443		7 447	752 873	0.07
DOMINOS PIZZA INC COM USD0.01*	USD	913	313		1 226	378 218	0.03
DOORDASH INC COM USD0.00001 CLASS A*	USD	5 223	5 663	2 114	8 772	598 323	0.05
DOVER CORP COM*	USD	4 106	1 722	743	5 085	601 357	0.05

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
DOW INC COM USD0.01*	USD	19 942	6 304	1 918	24 328	1 070 233	0.09		
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		14 453		14 453	363 285	0.03		
DTE ENERGY CO COM*	USD	5 085	2 522		7 607	667 215	0.06		
DUPONT DE NEMOURS COM USD0.01*	USD	13 030	6 744	3 543	16 231	1 076 512	0.09		
DYNATRACE INC COM USD0.001*	USD	4 797	2 784		7 581	308 458	0.03		
EASTMAN CHEM CO COM*	USD	3 086	1 188		4 274	290 666	0.03		
EATON CORP PLC COM USD0.01*	USD	10 293	3 650	596	13 347	2 525 366	0.22		
EBAY INC COM USD0.001*	USD	15 000	10 903	8 614	17 289	617 239	0.05		
EDISON INTL COM*	USD	10 795	1 650		12 445	714 191	0.06		
ELANCO ANIMAL HEAL COM NPV*	USD	10 759		10 759					
ELECTRONIC ARTS INC COM*	USD	7 462	2 677	996	9 143	1 030 005	0.09		
ELEVANCE HEALTH INC USD0.01*	USD	6 516	1 911	295	8 132	3 330 903	0.29		
ELI LILLY AND CO COM NPV*	USD	21 835	7 564	2 287	27 112	13 667 268	1.20		
EMERSON ELEC CO COM*	USD	16 060	8 586	4 212	20 434	1 654 483	0.14		
ENTERGY CORP NEW COM*	USD	5 580	898		6 478	563 532	0.05		
EQUINIX INC COM USD0.001 NEW*	USD	2 443	655		3 098	2 057 100	0.18		
EQUITABLE HOLDINGS COM USD0.01*	USD	10 764	13 091	12 908	10 947	264 699	0.02		
ESSENTIAL UTILS IN COM USD0.50*	USD	7 485	4 874	2 095	10 264	312 542	0.03		
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	6 479	1 378		7 857	921 454	0.08		
EVEREST GROUP LTD COM USD0.01*	USD	1 010	337		1 347	484 966	0.04		
EVERGY INC COM NPV*	USD	6 429	1 694		8 123	363 259	0.03		
EVERSOURCE ENERGY COM USD5*	USD	9 026	3 040		12 066	590 650	0.05		
EXELON CORP COM NPV*	USD	26 059	15 436	6 118	35 377	1 253 667	0.11		
EXPEDIA GROUP INC COM USD0.001*	USD	3 830	989		4 819	417 897	0.04		
EXTRA SPACE STORAG COM USD0.01*	USD	3 690	3 601		7 291	687 338	0.06		
EXXON MOBIL CORP COM NPV*	USD	113 955	38 281	14 905	137 331	13 228 929	1.16		
F&G ANNUITIES & LI COM USD0.001 WI*	USD		588	588					
FEDEX CORP COM USD0.10*	USD	6 661	1 796	529	7 928	1 732 292	0.15		
FIDELITY NATL INF COM STK USD0.01*	USD	16 390	3 047		19 437	868 689	0.08		
FIFTH THIRD BANCORP COM*	USD	17 834	8 543	4 682	21 695	468 119	0.04		
FIRSTENERGY CORP COM USD0.10*	USD	15 306	2 523		17 829	577 620	0.05		
FISERV INC COM USD0.01*	USD	16 712	7 207	3 071	20 848	2 158 147	0.19		
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	2 102	496		2 598	532 372	0.05		
FORD MOTOR CO COM STK USD0.01*	USD	109 176	26 742		135 918	1 205 999	0.11		
FORTREA HOLDINGS I COM USD0.001 WI*	USD		2 791	2 791					
FORTUNE BRANDS INNOVATIONS INC RG*	USD	2 966	1 705		4 671	237 197	0.02		
FOX CORP COM USD0.01 CL A*	USD	8 547	3 443	3 816	8 174	226 064	0.02		
FOX CORP COM USD0.01 CL B*	USD	5 023			5 023	127 582	0.01		
FREEPORT-MCMORAN COM STK USD0.10*	USD	39 151	9 462		48 613	1 494 436	0.13		
GARMIN LTD COM CHF10.00*	USD	4 135	1 082		5 217	486 785	0.04		
GE HEALTHCARE TECH COM USD0.01 WI*	USD		14 223		14 223	861 658	0.08		
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	28 958	12 210	4 790	36 378	3 596 283	0.31		
GENERAL MILS INC COM*	USD	15 778	4 474		20 252	1 202 395	0.11		
GENERAL MOTORS CO COM USD0.01*	USD	37 538	16 414	8 052	45 900	1 177 951	0.10		
GENUINE PARTS CO COM STK USD1*	USD	3 943	561		4 504	528 180	0.05		
GILEAD SCIENCES COM USD0.001*	USD	33 812	12 152	3 408	42 556	3 041 704	0.27		
GLOBAL PAYMENTS COM NPV*	USD	7 829	1 058		8 887	859 066	0.08		
GLOBE LIFE INC COM USD1.00*	USD	2 081	857		2 938	311 115	0.03		
GODADDY INC COM CL A USD0.001*	USD	4 735			4 735	315 554	0.03		
GOLDMAN SACHS GRP COM USD0.01*	USD	9 272	2 997	904	11 365	3 140 153	0.27		
GRAINGER W W INC COM*	USD	1 307	165		1 472	977 676	0.09		
HALLIBURTON COM STK USD2.50*	USD	23 357	12 301	6 130	29 528	1 057 143	0.09		
HARTFORD FINL SVCS COM USD0.01*	USD	9 621	2 650	1 282	10 989	734 540	0.06		
HASBRO INC COM*	USD	3 218	1 712		4 930	202 568	0.02		
HCA HEALTHCARE INC COM USD0.01*	USD	6 561	1 297	1 204	6 654	1 369 385	0.12		
HEALTHCARE REALTY COM USD0.01 CL A*	USD	11 168			11 168	145 845	0.01		
HEALTHPEAK PPTYS I COM USD1*	USD	14 252	3 951		18 203	257 596	0.02		
HERSHEY COMPANY COM USD1.00*	USD	3 986	910		4 896	834 758	0.07		
HESS CORPORATION COM USD1*	USD	7 328	1 650		8 978	1 179 810	0.10		
HEWLETT PACKARD EN COM USD0.01*	USD	34 135	6 552		40 687	569 478	0.05		
HF SINCLAIR CORPOR COM USD0.01*	USD		4 544		4 544	229 011	0.02		
HILTON WORLDWIDE H COM USD0.01*	USD	8 044	1 857	854	9 047	1 247 580	0.11		
HOLOGIC INC COM USD0.01*	USD	7 176	2 838	1 378	8 636	520 043	0.05		
HOME DEPOT INC COM USD0.05*	USD	27 777	9 467	3 413	33 831	8 765 008	0.77		
HORMEL FOODS CORP COM USD0.0586*	USD	8 625	2 969		11 594	343 439	0.03		
HOST HOTELS & RESO COM STK USD0.01*	USD	19 312	6 658		25 970	365 854	0.03		
HOWMET AEROSPACE I COM USD1.00*	USD	10 238	5 437	2 713	12 962	520 207	0.05		
HP INC COM USD0.01*	USD	29 708	3 965	4 024	29 649	710 438	0.06		
HUMANA INC COM USD0.166*	USD	3 414	867		4 281	2 040 256	0.18		
HUNTINGTON BANCSHARES INC COM*	USD	40 218	7 522		47 740	419 252	0.04		

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HUNTINGTON INGALLS COM USD0.01*	USD	1 006	580		1 586	317 275	0.03	
HYATT HOTELS CORP COM USD0.01 CLASS 'A'*	USD		1 099		1 099	102 455	0.01	
IAC/INTERACTIVECOR COM USD0.0001*	USD	2 155		2 155				
INGERSOLL RAND INC COM USD1.00*	USD	10 821	5 895	2 078	14 638	808 337	0.07	
INTEL CORP COM USD0.001*	USD	112 098	47 726	19 098	140 726	4 674 471	0.41	
INTL BUSINESS MCHN COM USD0.20*	USD	23 976	8 157	1 887	30 246	3 981 270	0.35	
INTL PAPER CO COM USD1.00*	USD	9 703	2 995		12 698	389 778	0.03	
INTUIT INC COM USD0.01*	USD	7 229	2 642	535	9 336	4 205 207	0.37	
INVESCO LTD COM STK USD0.20*	USD	6 612	5 377		11 989	141 510	0.01	
IQVIA HOLDINGS INC COM USD0.01*	USD	5 046	2 243	627	6 662	1 096 328	0.10	
IRON MTN INC NEW COM NPV*	USD	7 819	1 875		9 694	521 117	0.05	
JACOBS SOLUTIONS COM USD1.00*	USD	3 630	935		4 565	553 779	0.05	
JAZZ PHARMA PLC COM USD0.0001*	USD	1 619	853		2 472	285 750	0.02	
JOHNSON CTLS INTL COM USD0.01*	USD	18 788	9 275	3 705	24 358	1 086 626	0.10	
KELLANOVA COM USD0.25*	USD	6 439	5 434	1 750	10 123	464 952	0.04	
KENVUE INC COM USD0.01*	USD		52 814	1	52 813	893 962	0.08	
KEURIG DR PEPPER COM USD0.01*	USD	20 202	9 781		29 983	827 585	0.07	
KEYCORP NEW COM*	USD	24 408	14 791		39 199	364 579	0.03	
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	5 251	809		6 060	673 094	0.06	
KIMBERLY-CLARK CP COM USD1.25*	USD	9 680	1 796		11 476	1 249 488	0.11	
KIMCO REALTY COM USD0.01*	USD	15 859	4 459		20 318	331 718	0.03	
KINDER MORGAN INC USD0.01*	USD	55 951	12 971		68 922	1 016 104	0.09	
KKR & CO INC COM NPV CLASS A*	USD	14 908	12 856	6 317	21 447	1 081 288	0.09	
KLA CORPORATION COM USD0.001*	USD	4 048	710		4 758	2 033 809	0.18	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	5 042			5 042	224 330	0.02	
KROGER CO COM USD1*	USD	18 909	7 321	2 486	23 744	980 365	0.09	
L3HARRIS TECHNOLOG COM USD1.00*	USD		6 367		6 367	1 039 553	0.09	
LAB CORP AMER HLDG COM USD0.1*	USD	2 365	1 097	632	2 830	514 393	0.04	
LAM RESEARCH CORP COM USD0.001*	USD	3 891	664		4 555	2 438 335	0.21	
LAS VEGAS SANDS CORP COM*	USD	8 916	2 268		11 184	483 048	0.04	
LEAR CORP COM USD0.01*	USD	1 846			1 846	217 991	0.02	
LENNAR CORP COM CL 'A' USD0.10*	USD	7 795	1 115		8 910	865 020	0.08	
LIBERTY MEDIA CORP COM USD0.01 LIVE SER C*	USD		1 679	1 679				
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C*	USD		6 423		6 423	378 129	0.03	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD		5 615		5 615	125 449	0.01	
LINCOLN NATL CORP COM NPV*	USD	3 678	3 441	7 119				
LINDE PLC COM EURO.001*	EUR		3 312		3 312	1 151 380	0.10	
LINDE PLC COM EURO.001*	USD		14 128	1 032	13 096	4 554 589	0.40	
LKQ CORP COM*	USD	7 628	2 102		9 730	388 902	0.03	
LOWE'S COS INC COM USD0.50*	USD	17 249	4 893	2 421	19 721	3 420 178	0.30	
LUCID GROUP INC COM USD0.0001 CL A*	USD	9 904	16 144		26 048	97 665	0.01	
LULULEMON ATHLETIC COM STK USD0.01*	USD	3 309	950	282	3 977	1 424 110	0.12	
LUMEN TECHNOLOGIES COM USD1.00*	USD	25 042		25 042				
LYFT INC COM USD0.00001 CLASS A*	USD	10 986		10 986				
MARATHON OIL CORP COM USD1*	USD	19 540	9 324	9 272	19 592	486 929	0.04	
MARATHON PETROLEUM COM USD0.01*	USD	14 745	1 883	1 988	14 640	2 015 124	0.18	
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	7 551	2 750	1 349	8 952	1 536 155	0.13	
MARVELL TECHNOLOGY COM USD0.002*	USD	23 668	10 316	4 614	29 370	1 262 104	0.11	
MASCO CORP COM*	USD	6 048	2 237		8 285	392 746	0.03	
MASTERBRAND INC COM USD0.01 WI*	USD		4 671	4 671				
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	23 471	7 851	2 925	28 397	9 725 896	0.85	
MATCH GRP INC NEW COM NPV*	USD	7 518	2 591		10 109	318 309	0.03	
MCCORMICK & CO INC COM NVTG NPV*	USD	7 237	1 271		8 508	494 759	0.04	
MCDONALD'S CORP COM USD0.01*	USD	19 916	6 200	1 738	24 378	5 816 294	0.51	
MCKESSON CORP COM USD0.01*	USD	3 877	1 040	311	4 606	1 908 728	0.17	
MERCK & CO INC COM USD0.50*	USD	68 280	25 981	9 261	85 000	7 944 281	0.69	
META PLATFORMS INC*	USD	62 005	21 722	8 995	74 732	20 489 330	1.79	
METLIFE INC COM USD0.01*	USD	19 020	8 606	5 882	21 744	1 187 486	0.10	
MGM RESORTS INTL COM STK USD0.01*	USD	8 223	2 950		11 173	355 066	0.03	
MICROCHIP TECHN LGY COM USD0.001*	USD	15 555	4 269	1 372	18 452	1 197 119	0.10	
MICRON TECHNOLOGY COM USD0.10*	USD	29 671	10 441	1 959	38 153	2 321 802	0.20	
MICROSOFT CORP COM USD0.0000125*	USD	192 031	67 232	20 714	238 549	73 400 813	6.42	
MID-AMER APARTMENT COM STK USD0.01*	USD	3 569			3 569	383 747	0.03	
MODERNA INC COM USD0.0001*	USD	9 129	3 065	891	11 303	781 347	0.07	
MOHAWK INDS COM USD0.01*	USD	1 295			1 295	94 729	0.01	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	4 881	2 156		7 037	369 960	0.03	
MONDELEZ INTL INC COM USD0.01*	USD	37 317	12 873	5 432	44 758	2 696 867	0.24	
MORGAN STANLEY COM STK USD0.01*	USD	35 729	17 712	11 329	42 112	2 714 107	0.24	
MOSAIC CO COM USD0.01*	USD	9 919	4 506	2 378	12 047	356 090	0.03	
MOTOROLA SOLUTIONS COM USD0.01*	USD	4 634	1 703	447	5 890	1 492 600	0.13	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MSCI INC COM STK US\$0.01*	USD	2 183	424		2 607	1 118 753	0.10	
NETAPP INC COM US\$0.001*	USD	6 346	5 347	5 082	6 611	437 869	0.04	
NETFLIX INC COM US\$0.001*	USD	11 992	4 819	1 695	15 116	5 663 338	0.50	
NEWELL BRANDS INC COM US\$1*	USD	12 730		12 730				
NEWMONT CORPORATIO COM US\$1.60*	USD	21 015	23 679	8 505	36 189	1 234 029	0.11	
NIKE INC CLASS'B'COM NPV*	USD	34 205	12 787	5 085	41 907	3 919 387	0.34	
NISOURCE INC COM NPV*	USD	11 511	3 720		15 231	348 742	0.03	
NORFOLK STHN CORP COM US\$1*	USD	6 396	1 634		8 030	1 394 236	0.12	
NORTHERN TRUST CP COM US\$1.666*	USD	5 340	1 163		6 503	390 059	0.03	
NORTONLIFELOCK INC COM US\$0.01*	USD	14 604	4 478		19 082	289 310	0.03	
NRG ENERGY INC COM US\$0.01*	USD	6 225	3 594	3 377	6 442	248 455	0.02	
NUCOR CORP COM*	USD	7 662	2 374	1 470	8 566	1 152 095	0.10	
NVIDIA CORP COM US\$0.001*	USD	67 629	24 527	8 749	83 407	30 953 872	2.71	
NVR INC COM STK US\$0.01*	USD	92	23		115	566 462	0.05	
OCCIDENTAL PETRLM COM US\$0.20*	USD	24 662	10 880	12 854	22 688	1 276 204	0.11	
OLD DOMINION FGHT LINES INC COM*	USD	2 491	1 411	639	3 263	1 118 489	0.10	
OMNICOM GROUP INC COM US\$0.15*	USD	6 184	2 686	1 291	7 579	516 674	0.05	
ON SEMICONDUCTOR COM US\$0.01*	USD	12 244	6 305	4 255	14 294	814 837	0.07	
ONEOK INC*	USD	12 357	7 355		19 712	1 169 617	0.10	
ORACLE CORP COM US\$0.01*	USD	44 060	19 532	8 676	54 916	5 167 550	0.45	
OREILLY AUTO NEW COM US\$0.01*	USD	1 727	349		2 076	1 757 847	0.15	
OTIS WORLDWIDE COR COM US\$0.01*	USD	10 959	9 548	6 625	13 882	975 418	0.09	
OVINTIV INC COM US\$0.01*	USD		9 727		9 727	424 899	0.04	
OWENS CORNING COM STK US\$0.01*	USD	2 852			2 852	294 248	0.03	
PACCAR INC COM STK US\$1*	USD	9 259	20 647	11 308	18 598	1 396 829	0.12	
PACKAGING CORP AMER COM*	USD	2 485			2 485	346 119	0.03	
PALANTIR TECH INC COM US\$0.001 CLASS A*	USD	44 797	13 844		58 641	789 820	0.07	
PALO ALTO NETWORKS COM US\$0.0001*	USD	8 256	2 524	543	10 237	2 264 019	0.20	
PARAMOUNT GLOBAL COM US\$0.001 CL B*	USD	15 088	5 129		20 217	200 175	0.02	
PARKER-HANNIFIN COM STK US\$0.50*	USD	3 556	797		4 353	1 461 418	0.13	
PAYCHEX INC COM*	USD	9 175	3 029	773	11 431	1 155 229	0.10	
PAYPAL HOLDINGS IN COM US\$0.0001*	USD	29 497	8 377	2 000	35 874	1 691 122	0.15	
PENTAIR PLC COM US\$0.01*	USD	5 129			5 129	271 284	0.02	
PFIZER INC COM US\$0.05*	USD	151 762	47 627	10 085	189 304	5 264 758	0.46	
PG&E CORP COM*	USD	38 741	22 374		61 115	906 569	0.08	
PHILLIPS 66 COM US\$0.01*	USD	12 838	3 718	1 324	15 232	1 581 225	0.14	
PHINIA INC COM US\$0.01 WI*	USD		1 569		1 569			
PINTEREST INC COM US\$0.00001 CL A*	USD	13 902	17 703	9 139	22 466	610 902	0.05	
PNC FINANCIAL SVCS COM US\$5*	USD	11 519	3 489	1 899	13 109	1 365 609	0.12	
PPL CORP COM US\$0.01*	USD	18 614	8 579	4 911	22 282	498 224	0.04	
PRINCIPAL FINL GP COM US\$0.01*	USD	6 473	2 291		8 764	539 794	0.05	
PROCTER & GAMBLE COM NPV*	USD	64 528	22 183	7 724	78 987	10 784 474	0.94	
PROLOGIS INC COM US\$0.01*	USD	24 596	9 582	3 335	30 843	2 827 919	0.25	
PRUDENTIAL FINL COM US\$0.01*	USD	9 876	2 063		11 939	993 504	0.09	
PUBLIC SVC ENTERPRISE GROUP COM*	USD	13 814	9 906	6 103	17 617	988 394	0.09	
QUALCOMM INC COM US\$0.0001*	USD	30 296	11 271	4 218	37 349	3 704 511	0.32	
QUEST DIAGNOSTICS INC COM*	USD	3 145	680		3 825	452 870	0.04	
RAYMOND JAMES FINANCIAL INC COM*	USD	5 181	2 153		7 334	636 996	0.06	
REGENCY CENTERS COM US\$0.01*	USD	4 492	2 163		6 655	364 958	0.03	
REGENERON PHARMACE COM US\$0.001*	USD	2 914	936	152	3 698	2 624 614	0.23	
REGIONS FINANCIAL CORP NEW COM*	USD	25 009	12 117	7 392	29 734	393 173	0.03	
REPUBLIC SERVICES COM US\$0.01*	USD	5 978	1 582		7 560	1 021 608	0.09	
RIVIAN AUTOMOTIVE COM US\$0.001 CL A*	USD	6 981	14 530		21 511	317 524	0.03	
ROBERT HALF INTL COM US\$0.001*	USD	3 700			3 700	251 764	0.02	
ROBINHOOD MARKETS COM US\$0.0001 CL A*	USD		14 417		14 417	119 919	0.01	
ROBLOX CORPORATION COM US\$0.0001 CL A*	USD	8 749	6 540		15 289	442 597	0.04	
ROCKWELL AUTOMATIO COM US\$1*	USD	3 308	410		3 718	889 235	0.08	
ROSS STORES INC COM US\$0.01*	USD	9 970	4 041	2 134	11 877	1 253 481	0.11	
ROYAL CARIBBEAN GR COM US\$0.01*	USD	6 371	4 810	2 833	8 348	643 702	0.06	
ROYALTY PHARMA PLC COM US\$0.0001 CLASS A*	USD	9 672	3 236		12 908	315 640	0.03	
RTX CORPORATION COM US\$1.00*	USD	40 280	18 429	9 207	49 502	3 666 562	0.32	
SALESFORCE.COM INC COM US\$0.001*	USD	26 830	8 891	3 186	32 535	5 946 270	0.52	
SBA COMMUNICATIONS COM US\$0.01 CL A*	USD	2 870	847		3 717	705 723	0.06	
SCHIEIN HENRY INC COM*	USD	3 843	4 674	4 691	3 826	226 251	0.02	
SCHLUMBERGER COM US\$0.01*	USD	37 826	15 681	4 734	48 773	2 470 517	0.22	
SCHWAB(Charles)CP COM US\$0.01*	USD	39 245	14 914	2 341	51 818	2 454 049	0.21	
SEAGATE TECHNOLOGY COM US\$0.00001*	USD	5 762	4 028	4 248	5 542	344 219	0.03	
SEAGEN INC COM US\$0.001*	USD	3 846	824		4 670	904 428	0.08	
SEALED AIR CORP NEW COM*	USD	3 118	1 947		5 065	141 924	0.01	
SEI INVESTMENT COM US\$0.01*	USD	4 261			4 261	208 079	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SENSATA TECHNO PLC COM EURO.01*	USD	4 715			4 715	136 793	0.01	
SERVICENOW INC COM USD0.001*	USD	5 415	1 463		6 878	3 641 988	0.32	
SIGNATURE BK COM USD0.01*	USD	1 466		1 466				
SIMON PROP GROUP COM USD0.0001*	USD	8 731	3 049		11 780	1 178 064	0.10	
SIRIUS XM HLDGS IN COM USD0.001*	USD	20 091			20 091	78 255	0.01	
SKYWORX SOLUTIONS INC COM*	USD	3 932	1 110		5 042	398 004	0.03	
SMUCKER(JM)CO COM NPV*	USD	2 800	675		3 475	360 010	0.03	
SNAP-ON INC COM USD1*	USD	1 098	436		1 534	360 089	0.03	
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	6 178	3 128	845	8 461	1 117 491	0.10	
SOUTHWEST AIRLINES COM USD1*	USD	3 843	3 253	3 033	4 063	82 196	0.01	
SQUARE INC COM USD0.0000001 CL A*	USD	13 457	5 183		18 640	682 774	0.06	
STANLEY BLACK & DE COM USD2.50*	USD	4 180	1 387		5 567	430 884	0.04	
STARBUCKS CORP COM USD0.001*	USD	31 372	12 821	5 784	38 409	3 224 167	0.28	
STATE STREET CORP COM STK USD1*	USD	10 397	2 906	1 795	11 508	676 861	0.06	
STEEL DYNAMICS INC COM*	USD	4 835	987		5 822	564 323	0.05	
STERIS PLC ORD USD0.001*	USD	2 714	572		3 286	627 929	0.05	
SYNCHRONY FINANCA COM USD0.001*	USD	14 294			14 294	364 882	0.03	
SYSCO CORP COM USD1*	USD	13 693	6 112	3 577	16 228	981 944	0.09	
T ROWE PRICE GROUP COM USD0.20*	USD	6 524	972		7 496	617 367	0.05	
T-MOBILE US INC COM USD0.0001*	USD	16 947	5 202	3 878	18 271	2 392 036	0.21	
TARGET CORP COM STK USD0.0833*	USD	12 553	3 143		15 696	1 582 540	0.14	
TELEFLEX INC COM*	USD	1 237			1 237	207 979	0.02	
TESLA INC COM USD0.001*	USD	71 440	32 602	7 534	96 508	17 639 196	1.54	
TEXAS INSTRUMENTS COM USD1*	USD	25 062	8 656	2 949	30 769	3 976 469	0.35	
TEXAS PACIFIC LD COM USD0.01*	USD	112	107		219	367 900	0.03	
TEXTRON INC COM STK USD0.125*	USD		13 151	6 839	6 312	436 562	0.04	
THERMO FISHER SCIE COM USD1*	USD	10 582	3 374	1 051	12 905	5 223 466	0.46	
TJX COS INC COM USD1*	USD	30 759	13 290	5 929	38 120	3 055 246	0.27	
TOAST INC COM USD0.000001 CLASS A*	USD		12 832		12 832	186 727	0.02	
TORO CO COM*	USD		3 384		3 384	248 956	0.02	
TRACTOR SUPPLY CO COM USD0.008*	USD	2 914	1 434	488	3 860	676 423	0.06	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	2 861	1 554		4 415	361 649	0.03	
TRANE TECHNOLOGIES COM USD1*	USD	6 312	1 288		7 600	1 316 256	0.12	
TRANSDIGM GROUP INC COM*	USD	1 382	381		1 763	1 328 603	0.12	
TRAVELERS CO INC COM NPV*	USD	6 563	1 110		7 673	1 169 202	0.10	
TRUIST FINL CORP COM USD5*	USD	35 101	11 412	2 356	44 157	1 139 649	0.10	
TYSON FOODS INC CL A*	USD	8 087	3 703	1 831	9 959	420 079	0.04	
U HAUL HOLDING COM COM USD0.25 SER N*	USD		2 403		2 403	103 241	0.01	
UBER TECHNOLOGIES COM USD0.00001*	USD	38 356	26 630	3 040	61 946	2 439 865	0.21	
UGI CORP NEW COM*	USD	6 530		6 530				
UIPATH INC COM USD0.00001 CL A*	USD		16 336		16 336	230 878	0.02	
ULTA BEAUTY INC COM STK USD0.01*	USD	1 441	226		1 667	578 468	0.05	
UNION PACIFIC CORP COM USD2.50*	USD	16 994	5 137	1 261	20 870	3 943 083	0.34	
UNITED RENTALS INC COM*	USD	2 100	304		2 404	888 821	0.08	
UNITEDHEALTH GRP COM USD0.01*	USD	25 403	9 958	3 987	31 374	15 291 260	1.34	
UNITY SOFTWARE INC COM USD0.000005*	USD	6 199	5 656	3 014	8 841	204 121	0.02	
UNIVERSAL HEALTH S CLASS'B' COM USD0.01*	USD	1 796			1 796	205 761	0.02	
US BANCORP COM USD0.01*	USD	37 694	14 476		52 170	1 513 577	0.13	
UTD THERAPEUTIC COM USD0.01*	USD		1 451		1 451	294 283	0.03	
VAIL RESORTS INC COM*	USD	1 037			1 037	200 305	0.02	
VALERO ENERGY CORP NEW COM*	USD	11 142	2 495	1 716	11 921	1 377 786	0.12	
VERALTO CORPORATIO COM USD0.01 WI*	USD		7 993		7 993	501 929	0.04	
VERIZON COMMUN COM USD0.10*	USD	113 871	36 695	8 868	141 698	4 530 093	0.40	
VESTIS CORPORATION COM USD0.01 WI*	USD		4 273	4 273				
VF CORP COM NPV*	USD	8 595	4 761		13 356	179 038	0.02	
VIATRIS INC COM USD0.01*	USD	31 917	9 320		41 237	333 997	0.03	
VISA INC COM STK USD0.0001*	USD	44 453	16 501	6 133	54 821	11 729 104	1.03	
VISTRA CORP COM USD0.01*	USD	11 494			11 494	342 255	0.03	
WALGREENS BOOTS AL COM USD0.01*	USD	20 457	6 353	3 443	23 367	448 269	0.04	
WALMART INC COM USD0.10*	USD	40 812	14 829	5 689	49 952	7 428 425	0.65	
WALT DISNEY CO DISNEY COM USD0.01*	USD	49 156	15 464	3 052	61 568	4 571 484	0.40	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	59 193	26 241	6 938	78 496	710 067	0.06	
WASTE MGMT INC DEL COM*	USD	11 390	3 415	726	14 079	2 105 494	0.18	
WELLS FARGO & CO COM USD1 2/3*	USD	102 633	34 382	13 647	123 368	4 465 020	0.39	
WELLTOWER INC COM USD1*	USD	12 867	4 664		17 531	1 333 921	0.12	
WESTERN DIGITAL CORP COM*	USD	8 070	2 811		10 881	397 576	0.03	
WESTLAKE CHEM CORP COM USD0.01*	USD	999			999	104 878	0.01	
WESTROCK CO COM USD0.01*	USD	6 691	19 189	15 043	10 837	354 349	0.03	
WEYERHAEUSER CO COM USD1.25*	USD	20 171	15 550	12 087	23 634	617 068	0.05	
WHIRLPOOL CORP COM*	USD	1 625			1 625	154 627	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
WILLIAMS COS INC COM USD1*	USD	33 346	14 701	7 913	40 134	1 256 424	0.11	
WK KELLOGG CO USD0.0001*	USD		2 531	2 530	1	7	0.00	
WOLFSPEED INC COM USD0.00125*	USD		3 557		3 557	109 542	0.01	
WORKDAY INC COM USD0.001 CL A*	USD	5 673	1 202		6 875	1 324 583	0.12	
WYNN RESORTS LTD COM*	USD	2 527	1 298		3 825	305 557	0.03	
XYLEM INC COM USD0.01 WI*	USD	5 324	3 725	1 403	7 646	650 874	0.06	
YUM BRANDS INC COM*	USD	7 990	1 661		9 651	1 061 500	0.09	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	6 109	914		7 023	667 314	0.06	
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	6 092	1 591		7 683	419 375	0.04	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	7 422			7 422	87 537	0.01	
TOTAL United States of America						880 177 628	76.97	
TOTAL Registered shares						887 530 753	77.61	

Investment certificates, closed end

United States of America

EQUITY RESIDENTIAL SBI USD0.01*	USD	8 971	3 256		12 227	615 667	0.05	
VENTAS INC REIT*	USD	11 512	4 671	2 259	13 924	538 033	0.05	
TOTAL United States of America						1 153 700	0.10	
Total Investment certificates, closed end						1 153 700	0.10	

Rights

United States of America

JOHNSON & JOHNSON 22-PRP*	USD		1 479	1 479				
TOTAL United States of America							0.00	
TOTAL Rights							0.00	
Total Securities traded on an exchange						1 132 586 726	99.04	

Securities traded neither on an exchange nor on a regulated market

Bearer shares

United States of America

AMC ENTMT HLDGS IN COM USD0.01 'A'***	USD	12 499		12 499				
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM**	USD	2 678		2 678				
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM**	USD	5 615						
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA**	USD	4 888	1 535	6 423				
TOTAL United States of America							0.00	
Total Bearer shares							0.00	

Registered shares

United Kingdom

LINDE PLC COM EURO.001**	EUR	1 302	2 348	3 650				
LINDE PLC COM EURO.001**	USD	12 309		12 309				
TOTAL United Kingdom							0.00	

United States of America

BUNGE LIMITED COM USD0.01**	USD	4 102	1 110		5 212	502 682	0.04	
FIRST REPUBLIC BAN COM USD0.01**	USD	4 777	833	5 610				
TOTAL United States of America						502 682	0.04	
TOTAL Registered shares						502 682	0.04	

Depository receipts

United States of America

AMC ENTMT HLDGS IN PFD EQT UNIT DEP REP 1/100**	USD	12 499		12 499				
TOTAL United States of America							0.00	
Total Depository receipts							0.00	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Rights							
United States of America							
ABIOMED INC RIGHTS 22-PRP**	USD	1 479		1 479	1 373	0.00	
TOTAL United States of America					1 373	0.00	
Total Rights					1 373	0.00	
Total Securities traded neither on an exchange nor on a regulated market					504 055	0.04	
Total securities and similar instruments					1 133 090 781	99.08	
(thereof in lending)						0.00	
Bank deposits at sight					10 092 629	0.88	
Derivative financial instruments					-379 036	-0.03	
Other assets					751 192	0.07	
Total fund assets					1 143 555 566	100.00	
Short-term bank liabilities					-2 800 000		
Net fund assets					1 140 755 566		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	1 132 207 690	99.01
Investments valuation based on market-observed parameters	504 055	0.04
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 132 711 745	99.05

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-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 indices/commodities/currencies					
S&P500 EMINI FUTURE 15.12.23*	34	USD	6 516 709	-379 036	-0.03
			6 516 709	-379 036	-0.03

Liquidity linked to open derivative financial instruments: CHF 6 516 709

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
S&P500 EMINI FUTURE 16.06.23	USD	59	59
S&P500 EMINI FUTURE 16.12.22	USD	23	51
S&P500 EMINI FUTURE 17.03.23	USD	95	95
S&P500 EMINI FUTURE 15.09.23	USD	49	49
S&P500 EMINI FUTURE 15.12.23	USD	34	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	9 000 000	USD	10 382 479	03.08.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	6 516 708.79	0.57%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Equities USA Passive II

Class I-X

0.00%

Class U-X

0.00%

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

See appendix to supplementary information.

Exchange rates

EUR 1 = CHF 0.96

USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Equities Pacific (ex Japan) Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		582 362 012.72	665 984 911.43	775 548 826.04
Class I-X	CH0147422908			
Net asset value per unit in CHF		1 234.36	1 315.95	1 537.85
Number of units outstanding		471 793.6210	506 085.2110	504 306.6680

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	-4.4%	-13.4%	30.3%
Benchmark:				
MSCI Pacific ex Japan (net div. reinv.)	CHF	-4.4%	-13.4%	30.2%

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

The 10 largest issuers in % of total assets

BHP Group Ltd	8.89
Commonwealth Bank of Australia	6.38
AIA Group Ltd	6.24
CSL Ltd	4.42
National Australia Bank Ltd	3.48
Australia & New Zealand Banking Group Ltd	2.92
Westpac Banking Corp	2.86
DBS Group Holdings Ltd	2.71
Hong Kong Exchanges	2.64
Woodside Energy Group Ltd	2.57
Others	55.41
TOTAL	98.52

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

Breakdown by sectors in % of total assets

Banks & credit institutions	26.03
Mining, coal & steel	10.36
Financial & investment companies	9.41
Insurance	8.07
Real Estate	7.91
Petroleum	4.88
Biotechnology	4.42
Traffic & transportation	3.07
Internet, software & IT services	2.50
Energy & water supply	2.17
Others	19.70
TOTAL	98.52

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	8 900 927.26	11 027 024.73
Securities		
– Shares and other equity instruments	576 089 427.13	657 237 771.08
Derivative financial instruments	-344 180.45	-176 698.59
Other assets	128 160.72	104 272.91
TOTAL fund assets	584 774 334.66	668 192 370.13
Loans	-2 411 340.84	-2 103 515.74
Other liabilities	-981.10	-103 942.96
Net fund assets	582 362 012.72	665 984 911.43

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	12 034.43	1 193.16
Negative interest	-10 659.63	-11 675.79
Income from securities		
– from shares and other equity instruments	28 374 146.06	31 564 767.74
– from bonus shares	1 265 551.62	10 599 161.14
Purchase of current net income on issue of units	1 475 363.78	1 763 627.45
TOTAL income	31 116 436.26	43 917 073.70
Expenses		
Interest payable	-1 336.90	-3 383.57
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-500.96	0.00
Other expenses	-17 909.79	-17 690.97
Payment of current net income on redemption of units	-2 924 781.34	-2 476 865.61
TOTAL expenses	-2 963 198.79	-2 516 609.95
Net income	28 153 237.47	41 400 463.75
Realized capital gains and losses	-6 588 815.10	2 022 285.83
Realized result	21 564 422.37	43 422 749.58
Unrealized capital gains and losses	-48 173 967.37	-145 542 181.11
TOTAL result	-26 609 545.00	-102 119 431.53

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	28 153 237.47	41 400 463.75
Available for distribution	28 153 237.47	41 400 463.75
Less federal withholding tax ¹	-9 853 633.11	-14 490 162.31
Net income retained for reinvestment	-18 299 604.36	-26 910 301.44
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	665 984 911.43	775 548 826.04
Paid federal withholding tax	-13 967 764.30	-9 353 826.77
Balance of unit movements	-43 045 589.41	1 909 343.69
Total result	-26 609 545.00	-102 119 431.53
Net fund assets at the end of the reporting period	582 362 012.72	665 984 911.43

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	506 085.2110	504 306.6680
Units issued	63 173.0630	71 757.4760
Units redeemed	-97 464.6530	-69 978.9330
Situation at the end of the period	471 793.6210	506 085.2110
Difference between units issued and units redeemed	-34 291.5900	1 778.5430

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	59.672
Less federal withholding tax ¹	CHF	-20.886
Net accumulation per unit	CHF	38.786

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
Australia								
ANZ GROUP HLDGS LI NPV*	AUD	1 245 383	1 379 856	1 425 250	1 199 989	17 085 271	2.92	
APA GROUP NPV*	AUD	494 956	126 153	109 457	511 652	2 429 259	0.42	
ARISTOCRAT LEISURE NPV*	AUD	251 846	40 053	54 734	237 165	5 265 280	0.90	
ASX LTD NPV*	AUD	81 126	16 184	19 348	77 962	2 521 447	0.43	
AURIZON HOLDINGS NPV*	AUD	758 031	30 055	78 896	709 190	1 397 528	0.24	
BLUESCOPE STEEL NPV*	AUD	201 877	21 606	38 587	184 896	2 002 891	0.34	
BRAMBLES LTD NPV*	AUD	600 635	78 659	122 917	556 377	4 202 848	0.72	
CMNWLTH BK OF AUST NPV*	AUD	713 354	90 062	132 594	670 822	37 322 989	6.38	
COCHLEAR LTD NPV*	AUD	27 606	3 741	5 046	26 301	3 649 831	0.62	
COMPUTERSHARE LTD NPV(POST REC)*	AUD	228 426	41 925	40 694	229 657	3 280 410	0.56	
CSL NPV*	AUD	201 402	28 706	36 948	193 160	25 860 192	4.42	
DEXUS NPV (STAPLED)*	AUD	454 223	59 569	80 211	433 581	1 618 889	0.28	
DOMINOS PIZZA ENT NPV*	AUD	24 951		24 951				
ENDEAVOUR GROUP LI NPV*	AUD	566 886	72 230	73 915	565 201	1 608 799	0.28	
EVOLUTION MINING NPV*	AUD	754 862		754 862				
FORTESCUE METALS G NPV*	AUD	708 883	87 859	120 549	676 193	8 688 552	1.49	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	705 628	110 580	136 955	679 253	8 117 311	1.39	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	813 034	53 222	119 886	746 370	1 556 806	0.27	
IDP EDUCATION LTD NPV*	AUD	85 967	25 603	10 987	100 583	1 254 742	0.21	
IGO LTD NPV*	AUD		309 080	40 835	268 245	1 469 887	0.25	
INSURANCE AUST GRP NPV*	AUD	1 036 999	103 151	177 851	962 299	3 143 873	0.54	
LEND LEASE GROUP NPV*	AUD	294 247	13 358	33 353	274 252	981 326	0.17	
MACQUARIE GP LTD NPV*	AUD	152 148	23 195	28 006	147 337	13 666 447	2.34	
MEDIBANK PRIVATE L NPV*	AUD	1 133 650	71 704	111 298	1 094 056	2 162 248	0.37	
MINERAL RESS LTD NPV*	AUD	71 794	10 732	12 461	70 065	2 331 848	0.40	
MIRVAC GROUP STAPLED SECURITIES*	AUD	1 621 933	52 491	142 397	1 532 027	1 606 607	0.27	
NATL AUSTRALIA BK NPV*	AUD	1 341 604	168 586	252 561	1 257 629	20 326 251	3.48	
NEWCREST MINING NPV*	AUD	371 653	61 486	433 139				
NTHN STAR RES LTD NPV*	AUD	493 488	48 688	77 901	464 275	3 127 243	0.53	
ORICA LIMITED NPV*	AUD	190 957	21 277	27 309	184 925	1 562 073	0.27	
ORIGIN ENERGY NPV*	AUD	742 598	40 527	97 445	685 680	3 607 149	0.62	
PILBARA MINERALS L NPV*	AUD		1 237 301	151 116	1 086 185	2 296 898	0.39	
QANTAS AIRWAYS NPV*	AUD	383 441	36 371	83 174	336 638	952 394	0.16	
QBE INS GROUP NPV*	AUD	618 283	90 452	108 707	600 028	5 393 466	0.92	
RAMSAY HEALTH CARE NPV*	AUD	76 876	11 079	14 506	73 449	2 060 195	0.35	
REA GROUP LIMITED NPV*	AUD	21 785	2 582	3 338	21 029	1 741 316	0.30	
REECE AUSTRALIA NPV*	AUD	93 109		5 323	87 786	883 164	0.15	
RIO TINTO LIMITED NPV*	AUD	154 465	24 530	30 651	148 344	10 050 214	1.72	
SANTOS LIMITED NPV*	AUD	1 339 767	193 371	238 059	1 295 079	5 723 524	0.98	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	2 173 827	122 426	251 856	2 044 397	2 862 486	0.49	
SEEK LIMITED NPV*	AUD	138 107	23 396	19 364	142 139	1 687 964	0.29	
SONIC HEALTHCARE NPV*	AUD	191 012	27 322	38 777	179 557	2 974 487	0.51	
SOUL PATTINSON(WH) NPV*	AUD	89 166	25 381	18 920	95 627	1 841 445	0.31	
SOUTH32 LTD NPV*	AUD	1 940 440	116 286	238 491	1 818 235	3 478 243	0.59	
STOCKLAND NPV (STAPLED)*	AUD	1 013 769	52 886	125 019	941 636	1 920 694	0.33	
SUNCORP GROUP LTD NPV*	AUD	529 354	64 261	86 442	507 173	3 910 066	0.67	
TELSTRA GROUP LTD NPV*	AUD		1 780 894	177 727	1 603 167	3 519 457	0.60	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	1 285 780	191 735	243 803	1 233 712	8 402 396	1.44	
TREASURY WINE ESTA NPV*	AUD	306 021	45 791	59 366	292 446	2 038 933	0.35	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	1 593 905	118 829	146 042	1 566 692	1 534 633	0.26	
WESFARMERS LTD NPV*	AUD	474 198	74 293	94 450	454 041	13 216 921	2.26	
WESTPAC BKG CORP NPV*	AUD	1 463 594	198 266	255 287	1 406 573	16 695 574	2.86	
WISETECH GLOBAL LT NPV*	AUD	60 658	18 044	12 010	66 692	2 234 961	0.38	
WOOLWORTHS GRP LTD NPV*	AUD	506 876	81 801	100 627	488 050	9 904 340	1.69	
TOTAL Australia						287 171 766	49.11	
China								
SITC INTERNATIONAL HKD0.10*	HKD	552 000	33 000	68 000	517 000	723 969	0.12	
TOTAL China						723 969	0.12	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Hong Kong								
AIA GROUP LTD NPV*	HKD	5 038 774	583 600	1 000 000	4 622 374	36 476 910	6.24	
BOC HONG KONG HLDG HKD5*	HKD	1 546 000	98 500	176 000	1 468 500	3 535 472	0.60	
CHOW TAI FOOK JEWELRY HKD1*	HKD	823 500		823 500				
CK ASSET HOLDINGS HKD1*	HKD	846 916	89 000	140 000	795 916	3 619 488	0.62	
CK HUTCHISON HLDGS HKD1.0*	HKD	1 127 916	124 000	183 500	1 068 416	4 914 620	0.84	
CK INFRASTRUCTURE HKD1*	HKD	259 500	15 500	34 000	241 000	1 016 081	0.17	
CLP HOLDINGS HKD5*	HKD	684 877	65 000	91 500	658 377	4 383 825	0.75	
GALAXY ENTERTAINMENT HKD0.10*	HKD	910 000	153 000	190 000	873 000	4 452 326	0.76	
HANG LUNG PROP HKD1*	HKD	831 000	90 000	217 000	704 000	844 998	0.14	
HANG SENG BANK HKD5*	HKD	319 750	27 600	43 300	304 050	3 170 286	0.54	
HENDERSON LAND DEV HKD2*	HKD	598 284	73 000	87 000	584 284	1 386 300	0.24	
HK ELECTRIC INVEST UNITS (STAPLED)*	HKD	1 091 500		1 091 500				
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	1 559 500	122 000	157 000	1 524 500	1 436 202	0.25	
HONG KONG EXCHANGE HKD1*	HKD	505 480	69 800	92 600	482 680	15 438 145	2.64	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	484 900	95 800	129 800	450 900	1 300 783	0.22	
HONGKONG&CHINA GAS HKD0.25*	HKD	4 683 504	344 000	615 000	4 412 504	2 796 950	0.48	
JARDINE MATHESON COM USD0.25(BERMUDA REG)*	USD	66 700	10 200	12 800	64 100	2 359 619	0.40	
MTR CORP HKD1*	HKD	637 753	54 000	76 500	615 253	2 093 065	0.36	
POWER ASSETS HOLDINGS LTD HKD1*	HKD	583 353	43 000	78 500	547 853	2 383 081	0.41	
SINO LAND CO HKD1*	HKD	1 408 220	208 927	174 000	1 443 147	1 310 885	0.22	
SUN HUNG KAI PROP NPV*	HKD	608 809	67 000	97 500	578 309	5 404 418	0.92	
SWIRE PACIFIC 'A' HKD0.60*	HKD	205 000	10 000	47 500	167 500	976 013	0.17	
SWIRE PROPERTIES LTD HKD1*	HKD	481 907	64 000	71 200	474 707	835 901	0.14	
TECHTRONIC INDUSTRY HKD0.1*	HKD	579 000	68 500	98 500	549 000	4 552 658	0.78	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	888 305	346 589	221 000	1 013 894	4 233 408	0.72	
WH GROUP LTD USD0.0001*	HKD	3 539 090	279 000	452 500	3 365 590	1 828 021	0.31	
WHARF REAL ESTATE HKD0.1*	HKD	703 237	46 000	77 000	672 237	2 138 370	0.37	
XINYI GLASS HLDGS HKD0.1*	HKD	740 000	58 956	143 000	655 956	685 863	0.12	
TOTAL Hong Kong						113 573 686	19.42	
Macau								
SANDS CHINA LTD USD0.01 REG'S*	HKD	1 032 654	119 200	180 000	971 854	2 373 687	0.41	
TOTAL Macau						2 373 687	0.41	
New Zealand								
AUCKLAND INTL NPV*	NZD	531 137	31 905	60 567	502 475	1 952 259	0.33	
EBOS GROUP LIMITED NPV(POST RECON)*	NZD		65 483	6 358	59 125	1 095 071	0.19	
FISHER & PAYKEL HE NPV*	NZD	243 322	19 887	34 630	228 579	2 517 882	0.43	
MERCURY NZ LTD NPV*	NZD	280 561	18 549	16 324	282 786	883 155	0.15	
MERIDIAN ENERGY LT NPV*	NZD	530 233	25 626	56 176	499 683	1 277 523	0.22	
SPARK NEW ZEALAND NPV*	NZD	798 230	138 945	186 041	751 134	1 976 063	0.34	
XERO LIMITED NPV*	AUD	56 573	9 615	8 251	57 937	3 561 653	0.61	
TOTAL New Zealand						13 263 606	2.27	
Singapore								
CITY DEVELOPMENTS SGDO.50*	SGD	168 500	92 600	56 500	204 600	858 918	0.15	
DBS GROUP HLDGS SGD1*	SGD	758 009	115 600	146 800	726 809	15 859 318	2.71	
JARDINE CYCLE & CA SGD1*	SGD		46 800	6 900	39 900	747 396	0.13	
KEPPEL CORP NPV*	SGD	615 450	104 500	132 200	587 750	2 424 449	0.41	
MAPLETREE LOGISTICS TRUST-UNITS REIT*	SGD	1 347 743	60 300	81 500	1 326 543	1 295 291	0.22	
OVERSEA-CHINESE BK NPV*	SGD	1 417 606	210 100	267 300	1 360 406	11 458 206	1.96	
SEBICORP INDUSTRIE SGDO.25 (POST REORG)*	SGD		377 900	21 000	356 900	1 088 148	0.19	
SEBICORP MARINE NPV*	SGD		19 473 238	1 955 401	17 517 837	1 303 249	0.22	
SINGAPORE AIRLINES NPV*	SGD	571 445	127 100	101 100	597 445	2 424 756	0.41	
SINGAPORE EXCHANGE SGDO.01*	SGD	363 900	73 500	89 100	348 300	2 190 949	0.37	
SINGAPORE TECH ENG NPV*	SGD	642 904	54 800	73 000	624 704	1 560 238	0.27	
UOL GROUP LIMITED SGD1*	SGD	205 655	28 400	41 500	192 555	754 633	0.13	
UTD Q/S BANK SGD1*	SGD	492 898	108 600	95 600	505 898	9 079 818	1.55	
VENTURE CORP LTD SGDO.25*	SGD	120 200	29 800	150 000				
WILMAR INTERNATIONAL LTD*	SGD	816 601	26 500	83 700	759 401	1 795 767	0.31	
TOTAL Singapore						52 841 137	9.04	
Total Bearer shares						469 947 851	80.36	

		31.10.2022			31.10.2023	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
Other shares								
Singapore								
CAPITALAND ASCOTT TRUST*	SGD		58 846	58 846				
TOTAL Singapore							0.00	
Total Other shares							0.00	
Registered shares								
Australia								
AMPOL LTD NPV*	AUD	101 407	14 719	19 010	97 116	1 782 824	0.30	
ANZ GROUP HOLDINGS NPV DFD 03/01/23 (EX-RECONS)*	AUD		1 215 296	1 215 296				
BHP GROUP LTD NPV*	AUD	2 116 137	283 353	373 017	2 026 473	51 960 425	8.89	
COLES GROUP LTD NPV*	AUD	562 094	82 811	107 826	537 079	4 725 514	0.81	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD	1 693 355		1 693 355				
THE LOTTERY CORPOR NPV*	AUD	916 608	74 824	113 084	878 348	2 292 644	0.39	
WOODSIDE ENERGY GROUP LTD*	AUD	794 548	110 690	144 215	761 023	15 023 012	2.57	
TOTAL Australia						75 784 419	12.96	
China								
ESR CAYMAN LIMITED USD0.001*	HKD	828 600	174 600	139 400	863 800	1 008 672	0.17	
TOTAL China						1 008 672	0.17	
Hong Kong								
BUDWEISER BREWING USD0.00001*	HKD	709 000	59 300	79 800	688 500	1 191 544	0.20	
NEW WORLD DEVEL CO NPV POST CON*	HKD	645 040	31 000	74 000	602 040	1 004 101	0.17	
TOTAL Hong Kong						2 195 645	0.38	
Singapore								
CAPITALAND INVESTM NPV*	SGD	1 099 045	61 300	128 100	1 032 245	2 015 853	0.34	
GENTING SINGAPORE LTD*	SGD	2 490 300		142 400	2 347 900	1 341 241	0.23	
GRAB HLDGS LTD COM USD0.000001 CL A*	USD	538 800	313 599	99 517	752 882	2 103 442	0.36	
SINGAPORE TELECOMM NPV*	SGD	3 438 770	205 000	368 300	3 275 470	5 178 207	0.89	
TOTAL Singapore						10 638 744	1.82	
Total Registered shares						89 627 481	15.33	
Depository receipts								
Australia								
JAMES HARDIE ID PLC CUF5 EURO.5*	AUD	186 524	20 265	31 676	175 113	3 944 173	0.67	
TOTAL Australia						3 944 173	0.67	
China								
FUTU HOLDINGS LIM1 SPON ADS EA REP 8 ORD SHS*	USD	24 500	2 775	5 000	22 275	1 124 047	0.19	
TOTAL China						1 124 047	0.19	
Singapore								
SEA LTD ADS EACH REP ONE CL A SHS*	USD	151 200	20 203	25 706	145 697	5 529 068	0.95	
TOTAL Singapore						5 529 068	0.95	
Total Depository receipts						10 597 288	1.81	
Investment certificates, closed end								
Singapore								
CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	1 381 808	238 100	136 900	1 483 008	2 561 213	0.44	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	2 178 868	102 700	174 900	2 106 668	2 462 848	0.42	
KEPPEL REIT NPV (REIT)*	SGD		114 810		114 810	60 628	0.01	
MAPLETREE COMMERCIAL REAL ESTATE INVESTMENT TRUST*	SGD	934 000	63 400	55 500	941 900	832 119	0.15	
TOTAL Singapore						5 916 808	1.02	
Total Investment certificates, closed end						5 916 808	1.02	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Rights							
Hong Kong							
LINK REIT RIGHTS 23-21.03.23*	HKD	169 399	169 399				
LINK REIT RIGHTS 23-21.03.23*	HKD	169 399	169 399				
TOTAL Hong Kong						0.00	
Total Rights						0.00	
Total Securities traded on an exchange					576 089 427	98.52	

Securities traded neither on an exchange nor on a regulated market

Registered shares

Australia

APA GROUP NPV CHESS DVP PLACEMENT 28/**	AUD	33 156	33 156				
TOTAL Australia						0.00	
Total Registered shares						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	
Total securities and similar instruments					576 089 427	98.52	
(thereof in lending)						0.00)	
Bank deposits at sight					8 900 927	1.52	
Derivative financial instruments					-344 180	-0.06	
Other assets					128 161	0.02	
Total fund assets					584 774 335	100.00	
Short-term bank liabilities					-2 411 341		
Other liabilities					-981		
Net fund assets					582 362 013		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	575 745 247	98.46
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	575 745 247	98.46

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-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
Futures on indices/commodities/currencies					
SPI 200 INDEX FUTURES 21.12.23*	52	AUD	5 080 858	-346 065	-0.06
HANG SENG INDEX FUTURE 29.11.23*	18	HKD	1 794 559	1 885	0.00
			6 875 417	-344 180	-0.06

Liquidity linked to open derivative financial instruments: CHF 6 875 417

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
HANG SENG INDEX FUTURE 29.12.22	HKD	16	16
SPI 200 INDEX FUTURES 15.12.22	AUD	4	48
HANG SENG INDEX FUTURE 29.11.22	HKD	0	14
HANG SENG INDEX FUTURE 30.03.23	HKD	25	25
HANG SENG INDEX FUTURE 30.01.23	HKD	15	15
SPI 200 INDEX FUTURES 16.03.23	AUD	83	83
HANG SENG INDEX FUTURE 27.02.23	HKD	19	19
SPI 200 INDEX FUTURES 15.06.23	AUD	60	60
HANG SENG INDEX FUTURE 27.04.23	HKD	20	20
HANG SENG INDEX FUTURE 29.06.23	HKD	20	20
HANG SENG INDEX FUTURE 30.05.23	HKD	20	20
SPI 200 INDEX FUTURES 21.09.23	AUD	81	81
HANG SENG INDEX FUTURE 28.09.23	HKD	19	19
HANG SENG INDEX FUTURE 28.07.23	HKD	20	20
HANG SENG INDEX FUTURE 30.08.23	HKD	17	17
HANG SENG INDEX FUTURE 30.10.23	HKD	18	18
SPI 200 INDEX FUTURES 21.12.23	AUD	57	5
HANG SENG INDEX FUTURE 29.11.23	HKD	18	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
USD	60 972	CHF	60 000	14.11.2022
CHF	2 550 000	AUD	4 335 363	03.05.2023
SGD	500 000	AUD	565 327	06.06.2023
CHF	766 952	HKD	6 900 000	03.08.2023
CHF	2 570 141	AUD	4 400 000	03.08.2023
AUD	9 800 000	CHF	5 786 067	04.10.2023
HKD	3 600 000	CHF	420 501	04.10.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	6 875 416.87	1.18%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Withdrawals made in securities instead of in cash

UBS (CH) Institutional Fund

– *Equities Pacific (ex Japan) Passive II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 35 041 446.22 were redeemed which corresponds to 27 731.0000 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– *Equities Pacific (ex Japan) Passive II*
Class I-X

0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58

HKD 1 = CHF 0.12

NZD 1 = CHF 0.53

SGD 1 = CHF 0.66

USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Global Aggregate Bonds Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		3 443 500 949.92	3 385 641 102.41	3 853 311 199.88
Class I-B	CH0184182738			
Net asset value per unit in CHF		802.09	875.71	1 014.76
Number of units outstanding		13 453.2990	15 319.3330	14 240.9820
Class I-X	CH0184182746			
Net asset value per unit in CHF		808.26	882.20	1 021.99
Number of units outstanding		205 971.7700	256 582.6590	214 137.4150
Class U-X	CH0184182753			
Net asset value per unit in CHF		868 399.00	947 837.91	1 098 031.04
Number of units outstanding		3 761.2110	3 318.9940	3 296.8220

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B	CHF	-7.7%	-13.1%	-1.6%
Class I-X	CHF	-7.6%	-13.1%	-1.5%
Class U-X	CHF	-7.6%	-13.1%	-1.5%
Benchmark:				
Bloomberg Global Aggregate Bond Index	CHF	-7.5%	-13.2%	-1.5%

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	38.55
Japan	10.88
China	9.40
France	5.36
Germany	4.66
United Kingdom	4.18
Canada	3.26
Italy	3.00
Supranationals	2.25
Spain	2.14
Others	13.11
TOTAL	96.79

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	87 626 048.58	155 925 908.42
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	3 401 666 454.53	3 300 465 861.89
– Units of other collective investment schemes	14 240 937.45	15 132 440.82
Derivative financial instruments	-221 271.28	-368 507.10
Other assets	26 197 749.30	22 878 983.00
TOTAL fund assets	3 529 509 918.58	3 494 034 687.03
Loans	-86 008 570.97	-108 393 104.47
Other liabilities	-397.69	-480.15
Net fund assets	3 443 500 949.92	3 385 641 102.41

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	455 948.09	2 494.68
Negative interest	-49 610.10	-64 575.74
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	85 248 795.95	77 102 571.71
– from units of other collective investment schemes	702 750.19	94 566.37
Purchase of current net income on issue of units	124 077 523.76	7 115 754.63
TOTAL income	210 435 407.89	84 250 811.65
Expenses		
Interest payable	0.00	-2 057.81
Audit expenses	-18 131.30	-18 131.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-5 212.79	-6 623.52
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 U-X	0.00	0.00
Compensation of the class action processing	-31.47	0.00
Other expenses	-66 347.40	-501.43
Payment of current net income on redemption of units	-41 107 449.17	-7 668 405.73
TOTAL expenses	-41 197 172.13	-7 695 719.79
Net income	169 238 235.76	76 555 091.86
Realized capital gains and losses	-78 928 294.52	-58 767 910.76
Realized result	90 309 941.24	17 787 181.10
Unrealized capital gains and losses	-279 362 157.87	-527 941 023.97
TOTAL result	-189 052 216.63	-510 153 842.87

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	169 238 235.76	76 555 091.86
Available for distribution	169 238 235.76	76 555 091.86
Less federal withholding tax ¹	-59 233 382.52	-26 794 282.15
Net income retained for reinvestment	-110 004 853.24	-49 760 809.71
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	3 385 641 102.41	3 853 311 199.88
Paid federal withholding tax	-27 669 052.54	-27 934 611.15
Balance of unit movements	274 581 116.68	70 418 356.55
Total result	-189 052 216.63	-510 153 842.87
Net fund assets at the end of the reporting period	3 443 500 949.92	3 385 641 102.41

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-B		
Situation at the beginning of the financial year	15 319.3330	14 240.9820
Units issued	548.5590	2 891.9180
Units redeemed	-2 414.5930	-1 813.5670
Situation at the end of the period	13 453.2990	15 319.3330
Difference between units issued and units redeemed	-1 866.0340	1 078.3510
Class I-X		
Situation at the beginning of the financial year	256 582.6590	214 137.4150
Units issued	45 888.4390	69 623.7060
Units redeemed	-96 499.3280	-27 178.4620
Situation at the end of the period	205 971.7700	256 582.6590
Difference between units issued and units redeemed	-50 610.8890	42 445.2440
Class U-X		
Situation at the beginning of the financial year	3 318.9940	3 296.8220
Units issued	734.3070	705.2560
Units redeemed	-292.0900	-683.0840
Situation at the end of the period	3 761.2110	3 318.9940
Difference between units issued and units redeemed	442.2170	22.1720

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	39.062
Less federal withholding tax ¹	CHF	-13.672
Net accumulation per unit	CHF	25.390

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	39.725
Less federal withholding tax ¹	CHF	-13.904
Net accumulation per unit	CHF	25.821

Class U-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	42 680.48
Less federal withholding tax ¹	CHF	-14 938.17
Net accumulation per unit	CHF	27 742.31

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending/ Quantity/ Nominal
Asset Backed Securities, fixed rate								
GBP								
SUNDERLAND (SHG) FINANCE PLC-REG-S 6.38000% 01-31.03.42*	GBP	100 000			100 000	105 674	0.00	
TOTAL GBP						105 674	0.00	
Total Asset Backed Securities, fixed rate						105 674	0.00	
Mortgage Backed Securities, fixed rate								
USD								
FANNIE MAE 2.50000% 13-01.10.28*	USD	750 000			750 000	76 005	0.00	
FANNIE MAE 4.50000% 22-01.11.52*	USD		775 000		775 000	599 137	0.02	
GINNIE MAE 3.50000% 20-01.10.50*	USD	375 000			375 000	125 000	0.00	
TOTAL USD						800 142	0.02	
Total Mortgage Backed Securities, fixed rate						800 142	0.02	
Notes, fixed rate								
AUD								
NEW SOUTH WALES TREASURY CORP 3.00000% 16-20.03.28*	AUD	1 000 000			1 000 000	533 882	0.02	
NEW SOUTH WALES TREASURY CORP-REG-S 3.00000% 16-20.02.30*	AUD	3 200 000			3 200 000	1 631 627	0.05	
NEW SOUTH WALES TREASURY CORP-REG-S 4.75000% 22-20.02.35*	AUD		3 000 000		3 000 000	1 579 071	0.04	
TREASURY CORP OF VICTORIA 1.50000% 20-20.11.30*	AUD	3 000 000			3 000 000	1 344 985	0.04	
WESTERN AUSTRALIAN TREASURY-REG-S 5.00000% 13-23.07.25*	AUD	500 000			500 000	289 658	0.01	
TOTAL AUD						5 379 223	0.15	
CAD								
BRITISH COLUMBIA, PROVINCE OF 3.30000% 13-18.12.23*	CAD	1 000 000			1 000 000	654 054	0.02	
BRITISH COLUMBIA, PROVINCE OF 2.20000% 19-18.06.30*	CAD	2 800 000			2 800 000	1 582 844	0.04	
HSBC HOLDINGS PLC-REG-S 3.19600% 16-05.12.23*	CAD	750 000			750 000	490 619	0.01	
MANITOBA, PROVINCE OF 3.40000% 17-05.09.48*	CAD	500 000			500 000	250 837	0.01	
MANITOBA, PROVINCE OF 3.00000% 18-02.06.28*	CAD	1 000 000			1 000 000	613 773	0.02	
ONTARIO, PROVINCE OF 4.65000% 10-02.06.41*	CAD	2 200 000			2 200 000	1 380 891	0.04	
ONTARIO, PROVINCE OF 3.50000% 12-02.06.43*	CAD	1 200 000			1 200 000	640 985	0.02	
ONTARIO, PROVINCE OF 2.90000% 18-02.06.28*	CAD	3 800 000			3 800 000	2 324 347	0.07	
ONTARIO, PROVINCE OF 2.05000% 20-02.06.30*	CAD	2 000 000			2 000 000	1 120 685	0.03	
PROVINCE OF ONTARIO CANADA 3.75000% 22-02.06.32*	CAD		4 000 000		4 000 000	2 430 891	0.07	
QUEBEC, PROVINCE OF 1.90000% 20-01.09.30*	CAD	1 850 000			1 850 000	1 020 648	0.03	
ROGERS COMMUNICATIONS INC 3.25000% 19-01.05.29*	CAD	500 000			500 000	287 240	0.01	
ROGERS COMMUNICATIONS INC 6.75000% 09-09.11.39*	CAD		800 000		800 000	533 611	0.02	
ROYAL BANK OF CANADA 2.36000% 17-05.12.22*	CAD	1 000 000		1 000 000				
SASKATCHEWAN, PROVINCE OF 2.75000% 15-02.12.46*	CAD	750 000			750 000	341 286	0.01	
TORONTO-DOMINION BANK 2.85000% 19-08.03.24*	CAD	900 000			900 000	584 393	0.02	
TOTAL CAD						14 257 104	0.40	
CNY								
CHINA, PEOPLE'S REPUBLIC OF 2.89000% 21-18.11.31*	CNY	16 000 000		16 000 000				
TOTAL CNY							0.00	
EUR								
ABBVIE INC 1.25000% 20-01.06.24*	EUR	855 000			855 000	808 647	0.02	
AEROPORTS DE PARIS-REG-S 1.00000% 20-05.01.29*	EUR	600 000			600 000	497 266	0.01	
AMERICAN MEDICAL SYSTEMS EUROPE BV 1.62500% 22-08.03.31*	EUR	700 000			700 000	573 194	0.02	
AMERICAN TOWER CORP 0.45000% 21-15.01.27*	EUR	700 000			700 000	593 755	0.02	
BASQUE GOVERNMENT-REG-S 0.25000% 20-30.04.31*	EUR	341 000			341 000	253 359	0.01	
BAVARIA, STATE OF-REG-S 0.01000% 20-18.01.35*	EUR	770 000			770 000	505 059	0.01	
BAYER AG-REG-S 0.62500% 21-12.07.31*	EUR	200 000			200 000	144 690	0.00	
BAYER AG-REG-S 1.00000% 21-12.01.36*	EUR	400 000			400 000	250 042	0.01	
BELGIUM, KINGDOM OF 144A-REG-S 3.45000% 23-22.06.43*	EUR		1 400 000	1 400 000				
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	1 480 000			1 480 000	1 492 613	0.04	
BERLIN HYP AG-REG-S 2.87500% 23-24.05.30*	EUR		600 000		600 000	558 235	0.02	
BOOKING HOLDINGS INC 4.75000% 22-15.11.34*	EUR		1 000 000		1 000 000	988 976	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BOUYGUES SA 3.62500% 12-16.01.23*	EUR	500 000		500 000				
BREMEN, STATE OF 0.45000% 22-15.03.29*	EUR		500 000		500 000	415 505	0.01	
BULGARIA, REPUBLIC OF-REG-S 4.50000% 23-27.01.33*	EUR		800 000		800 000	742 604	0.02	
CAPGEMINI SE-REG-S 1.12500% 20-23.06.30*	EUR	900 000			900 000	726 867	0.02	
CHILE, REPUBLIC OF 1.87500% 15-27.05.30*	EUR	500 000		500 000				
CHILE, REPUBLIC OF 4.12500% 23-05.07.34*	EUR		557 585		557 585	505 079	0.01	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 0.12500% 19-12.11.26*	EUR	1 000 000			1 000 000	862 345	0.02	
CIE DE SAINT-GOBAIN-REG-S 2.37500% 20-04.10.27*	EUR		200 000		200 000	183 293	0.01	
CITIGROUP INC 1.75000% 15-28.01.25*	EUR	200 000			200 000	186 708	0.01	
COCA-COLA EUROPEAN PARTNERS PLC-REG-S 2.37500% 13-07.05.25*	EUR	350 000			350 000	328 724	0.01	
COOPERATIEVE RABOBANK UA-REG-S 0.01000% 20-27.11.40*	EUR	300 000			300 000	149 720	0.00	
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	1 930 000			1 930 000	1 695 295	0.05	
COVIVIO-REG-S 1.12500% 19-17.09.31*	EUR		700 000		700 000	519 625	0.01	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 5.87500% 23-25.10.33*	EUR		300 000		300 000	290 139	0.01	
CROATIA, REPUBLIC OF-REG-S 1.12500% 19-19.06.29*	EUR	1 000 000			1 000 000	824 724	0.02	
DIGITAL DUTCH FINCO BV-REG-S 1.00000% 20-15.01.32*	EUR		1 000 000		1 000 000	691 430	0.02	
ENGIE SA-REG-S 0.50000% 19-24.10.30*	EUR		600 000		600 000	451 903	0.01	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 3.00000% 23-15.12.28*	EUR		1 000 000		1 000 000	951 059	0.03	
EUROPEAN INVESTMENT BANK-REG-S 2.87500% 23-12.01.33*	EUR		2 000 000		2 000 000	1 842 367	0.05	
EUROPEAN UNION-REG-S 3.25000% 23-04.07.34*	EUR		775 000		775 000	722 156	0.02	
EXXON MOBIL CORP 0.83500% 20-26.06.32*	EUR	1 000 000			1 000 000	732 162	0.02	
FERROVIAL EMISIONES SA-REG-S 0.54000% 20-12.11.28*	EUR	200 000			200 000	160 986	0.00	
FINLAND, REPUBLIC OF-144A-REG-S 0.25000% 20-15.09.40*	EUR	600 000			600 000	331 142	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	600 000			600 000	226 602	0.01	
GEMEINSAME DEUTSCHE BUNDESLAENDER-REG-S 3.00000% 23-26.04.30*	EUR		1 000 000		1 000 000	946 301	0.03	
GRAND-DUCHY OF LUXEMBOURG-REG-S 1.37500% 22-25.05.29*	EUR	600 000			600 000	526 347	0.01	
GRAND-DUCHY OF LUXEMBOURG-REG-S 1.75000% 22-25.05.42*	EUR	775 000			775 000	558 084	0.02	
HESSEN, STATE OF-REG-S 0.01000% 20-11.03.30*	EUR	1 000 000			1 000 000	784 437	0.02	
HONEYWELL INTERNATIONAL INC 2.25000% 16-22.02.28*	EUR	500 000			500 000	451 197	0.01	
HUNGARY, REPUBLIC OF-REG-S 0.50000% 20-18.11.30*	EUR	250 000			250 000	171 944	0.00	
ILLINOIS TOOL WORKS INC 2.12500% 15-22.05.30*	EUR	250 000			250 000	217 748	0.01	
ING BELGIUM SA-REG-S 0.01000% 20-20.02.30*	EUR		1 000 000		1 000 000	771 626	0.02	
ITALY, REPUBLIC OF-144A-REG-S 4.50000% 10-01.03.26*	EUR	5 026 000			5 026 000	4 911 978	0.14	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.45000% 23-01.09.43*	EUR		1 400 000		1 400 000	1 232 888	0.03	
JAB HOLDINGS BV-REG-S 3.37500% 20-17.04.35*	EUR	700 000			700 000	581 268	0.02	
JAPAN FINANCE ORG FOR MUNI-REG-S 0.10000% 21-03.09.31*	EUR	400 000		400 000				
JOHN DEERE CASH MANAGEMENT-REG-S 1.85000% 20-02.04.28*	EUR	600 000			600 000	535 812	0.02	
KONINKLIJKE AHOLD DELHAIZE NV-REG-S 0.25000% 19-26.06.25*	EUR	500 000			500 000	453 612	0.01	
KREDITANSTALT FUER WIEDERAUFBAU 0.37500% 16-15.03.23*	EUR	1 500 000		1 500 000				
LEGRAND SA-REG-S 3.50000% 23-29.05.29*	EUR		500 000		500 000	472 241	0.01	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	800 000			800 000	666 192	0.02	
MEDTRONIC GLOBAL HOLDINGS SCA 1.37500% 20-15.10.40*	EUR	800 000			800 000	488 541	0.01	
MEXICO, UNITED STATES OF 2.87500% 19-08.04.39*	EUR	900 000			900 000	609 561	0.02	
MMS USA INVESTMENTS INC-REG-S 0.62500% 19-13.06.25*	EUR	1 200 000			1 200 000	1 093 418	0.03	
MONDELEZ INTERNATIONAL HOLDINGS-REG-S 0.25000% 21-09.09.29*	EUR	1 000 000			1 000 000	778 609	0.02	
NIEDERSACHSEN, STATE OF-REG-S 0.01000% 20-13.08.30*	EUR	400 000			400 000	309 022	0.01	
OEBB-INFRASTRUKTUR AG-REG-S 1.00000% 14-18.11.24*	EUR	300 000			300 000	280 217	0.01	
PEPSICO INC 0.40000% 20-09.10.32*	EUR	800 000	500 000		1 300 000	936 862	0.03	
PRAXAIR INC 1.62500% 14-01.12.25*	EUR	500 000	100 000		600 000	552 464	0.02	
PROCTER & GAMBLE CO 1.20000% 18-30.10.28*	EUR	500 000			500 000	431 394	0.01	
PROSUS NV-REG-S 2.08500% 22-19.01.30*	EUR	750 000			750 000	546 002	0.02	
RWE AG-REG-S 2.50000% 22-24.08.25*	EUR	430 000			430 000	404 006	0.01	
SODEXO SA-REG-S 0.75000% 20-27.04.25*	EUR	1 000 000			1 000 000	916 133	0.03	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	4 000 000			4 000 000	3 510 711	0.10	
STATE OF BERLIN-REG-S 0.10000% 21-18.01.41*	EUR	700 000			700 000	362 753	0.01	
SWISSCOM AG VIA LUNAR FUNDING V-REG-S 1.75000% 15-15.09.25*	EUR	750 000			750 000	694 035	0.02	
TAKEDA PHARMACEUTICAL CO LTD 1.00000% 20-09.07.29*	EUR	900 000			900 000	732 346	0.02	
TELIA CO AB-REG-S 0.12500% 20-27.11.30*	EUR		100 000		100 000	73 537	0.00	
UBS GROUP AG-REG-S 0.25000% 21-24.02.28*	EUR	800 000			800 000	639 325	0.02	
UBS GROUP AG-REG-S 0.87500% 21-03.11.31*	EUR		300 000		300 000	212 161	0.01	
VONOVIA SE-REG-S 1.00000% 21-16.06.33*	EUR	400 000			400 000	263 209	0.01	
TOTAL EUR						47 322 250	1.34	
GBP								
BPCE SA-REG-S-SUB 5.25000% 14-16.04.29*	GBP	200 000			200 000	202 174	0.01	
CITIGROUP INC 2.75000% 19-24.01.24*	GBP	195 000			195 000	213 761	0.01	
EUROPEAN INVESTMENT BANK 6.00000% 98-07.12.28*	GBP	1 125 000			1 125 000	1 312 001	0.04	
EUROPEAN INVESTMENT BANK 5.50000% 00-15.04.25*	GBP	300 000			300 000	332 685	0.01	
INTER-AMERICAN DEVELOPMENT BANK 2.50000% 22-22.07.27*	GBP	850 000			850 000	864 239	0.02	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.87500% 19-13.12.24*	GBP	900 000			900 000	945 566	0.03	
KREDITANSTALT FUER WIEDERAUFBAU 5.50000% 01-18.06.25*	GBP		2 000 000		2 000 000	2 216 383	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
TOYOTA MOTOR CREDIT CORP-REG-S 0.75000% 20-19.11.26*	GBP	300 000			300 000	287 124	0.01	
UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP		2 200 000	900 000	1 300 000	1 162 685	0.03	
UNITED KINGDOM-REG-S 1.12500% 22-22.10.73*	GBP	800 000			800 000	289 841	0.01	
TOTAL GBP						7 826 458	0.22	
JPY								
EUROPEAN INVESTMENT BANK 2.15000% 07-18.01.27*	JPY	250 000 000			250 000 000	1 591 034	0.05	
TOTAL JPY						1 591 034	0.05	
NOK								
NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	13 000 000			13 000 000	894 915	0.03	
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK	5 000 000			5 000 000	331 622	0.01	
TOTAL NOK						1 226 538	0.03	
USD								
ABBOTT LABORATORIES 4.75000% 16-30.11.36*	USD	1 000 000			1 000 000	829 586	0.02	
ABBVIE INC 3.60000% 15-14.05.25*	USD	1 200 000			1 200 000	1 056 468	0.03	
ABBVIE INC 4.25000% 20-21.11.49*	USD	800 000			800 000	546 385	0.02	
ABBVIE INC 4.50000% 15-14.05.35*	USD	1 000 000			1 000 000	795 021	0.02	
ABU DHABI CRUDE OIL PIPELINE LLC-REG-S 3.65000% 17-02.11.29*	USD	600 000			600 000	487 673	0.01	
ABU DHABI NATIONAL ENERGY CO PJSC-REG-S 2.00000% 21-29.04.28*	USD	800 000			800 000	622 474	0.02	
ABU DHABI, GOVERNMENT OF-REG-S 3.12500% 16-03.05.26*	USD		600 000		600 000	515 145	0.01	
ABU DHABI, GOVERNMENT OF-REG-S 3.12500% 17-11.10.27*	USD	500 000			500 000	419 042	0.01	
ABU DHABI, GOVERNMENT OF-REG-S 4.12500% 17-11.10.47*	USD	200 000			200 000	135 541	0.00	
ACTIVISION BLIZZARD INC 4.50000% 17-15.06.47*	USD	500 000			500 000	380 729	0.01	
ADOBE INC 2.15000% 20-01.02.27*	USD	600 000			600 000	493 677	0.01	
AEP TEXAS INC 3.45000% 19-15.01.50*	USD	500 000			500 000	275 797	0.01	
AERCAP IRE CAP LTD/GLB AVIA TRUST 3.87500% 18-23.01.28*	USD	550 000			550 000	449 518	0.01	
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 3.30000% 21-30.01.32*	USD	1 750 000			1 750 000	1 232 963	0.03	
AETNA INC 3.50000% 14-15.11.24*	USD	500 000			500 000	443 553	0.01	
AETNA INC 4.75000% 14-15.03.44*	USD	125 000			125 000	87 928	0.00	
AIA GROUP LTD-REG-S-SUB 3.20000% 20-16.09.40*	USD	800 000			800 000	474 473	0.01	
AIR LEASE CORP 2.75000% 17-15.01.23*	USD	1 000 000		1 000 000				
AIR LEASE CORP 3.12500% 20-01.12.30*	USD	900 000			900 000	652 056	0.02	
AIR LEASE CORP 5.30000% 23-01.02.28*	USD		800 000		800 000	696 359	0.02	
AIR PRODUCTS AND CHEMICALS INC 2.80000% 20-15.05.50*	USD	500 000			500 000	268 186	0.01	
ALABAMA POWER CO 3.75000% 15-01.03.45*	USD	250 000			250 000	156 805	0.00	
ALEXANDRIA REAL ESTATE EQUITIES INC 4.30000% 15-15.01.26*	USD	250 000			250 000	219 162	0.01	
ALEXANDRIA REAL ESTATE EQUITIES INC 4.70000% 18-01.07.30*	USD	500 000	700 000		1 200 000	979 259	0.03	
ALIBABA GROUP HOLDING LTD 3.60000% 15-28.11.24*	USD	300 000			300 000	266 414	0.01	
ALIBABA GROUP HOLDING LTD 4.00000% 17-06.12.37*	USD	600 000			600 000	411 488	0.01	
ALLSTATE CORP 4.50000% 13-15.06.43*	USD	200 000			200 000	137 617	0.00	
ALLY FINANCIAL INC 2.20000% 21-02.11.28*	USD	925 000			925 000	646 319	0.02	
ALPHABET INC 1.90000% 20-15.08.40*	USD	900 000			900 000	489 744	0.01	
ALPHABET INC 3.37500% 16-25.02.24*	USD	500 000			500 000	451 692	0.01	
ALTRIA GROUP INC 2.62500% 16-16.09.26*	USD	400 000			400 000	334 165	0.01	
ALTRIA GROUP INC 5.37500% 13-31.01.44*	USD	300 000			300 000	234 253	0.01	
ALTRIA GROUP INC 5.95000% 19-14.02.49*	USD	600 000			600 000	463 209	0.01	
AMAZON.COM INC 1.50000% 20-03.06.30*	USD	1 000 000			1 000 000	709 292	0.02	
AMAZON.COM INC 2.10000% 21-12.05.31*	USD	1 400 000			1 400 000	1 004 313	0.03	
AMAZON.COM INC 3.15000% 18-22.08.27*	USD		250 000		250 000	210 495	0.01	
AMAZON.COM INC 3.80000% 14-05.12.24*	USD		250 000		250 000	223 545	0.01	
AMAZON.COM INC 3.87500% 18-22.08.37*	USD	800 000			800 000	596 288	0.02	
AMAZON.COM INC 4.10000% 22-13.04.62*	USD	1 000 000			1 000 000	654 280	0.02	
AMAZON.COM INC 4.25000% 18-22.08.57*	USD	200 000			200 000	137 737	0.00	
AMERICA MOVIL SAB DE CV 6.37500% 05-01.03.35*	USD	445 000			445 000	405 985	0.01	
AMERICA MOVIL SAB DE CV 2.87500% 20-07.05.30*	USD	1 000 000			1 000 000	746 241	0.02	
AMERICAN ELECTRIC POWER INC 3.20000% 17-13.11.27*	USD	600 000			600 000	493 832	0.01	
AMERICAN EXPRESS CO 3.00000% 17-30.10.24*	USD	1 000 000		1 000 000				
AMERICAN EXPRESS CO-SUB 3.62500% 14-05.12.24*	USD	300 000			300 000	266 147	0.01	
AMERICAN INTERNATIONAL GROUP INC 4.75000% 18-01.04.48*	USD	500 000			500 000	356 364	0.01	
AMERICAN TOWER CORP 3.37500% 16-15.10.26*	USD	1 400 000			1 400 000	1 179 403	0.03	
AMERICAN TOWER CORP 2.30000% 21-15.09.31*	USD		250 000		250 000	167 784	0.00	
AMERICAN WATER CAPITAL CORP 3.45000% 19-01.06.29*	USD	900 000			900 000	726 100	0.02	
AMERISOURCEBERGEN CORP 4.30000% 17-15.12.47*	USD	400 000			400 000	266 482	0.01	
AMGEN INC 3.15000% 20-21.02.40*	USD	1 200 000			1 200 000	731 375	0.02	
AMGEN INC 3.20000% 17-02.11.27*	USD	750 000			750 000	622 873	0.02	
AMGEN INC 4.66300% 17-15.06.51*	USD	211 000			211 000	146 133	0.00	
AMGEN INC 5.25000% 23-02.03.33*	USD		875 000		875 000	742 626	0.02	
AMGEN INC 5.75000% 23-02.03.63*	USD		800 000		800 000	630 570	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ANHEUSER-BUSCH COS 4.90000% 19-01.02.46*	USD	1 650 000			1 650 000	1 250 483	0.04	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75000% 19-23.01.29*	USD	1 350 000			1 350 000	1 185 666	0.03	
ANHEUSER-BUSCH WORLDWIDE INC 5.55000% 19-23.01.49*	USD	550 000			550 000	454 088	0.01	
ANTHEM INC 3.65000% 17-01.12.27*	USD	650 000			650 000	544 932	0.02	
ANTHEM INC 4.65000% 14-15.08.44*	USD	750 000			750 000	537 917	0.02	
ANZ NEW ZEALAND INT'L LTD/LDN-144A 3.45000% 18-21.01.28*	USD	600 000			600 000	495 844	0.01	
AON CORP/AON GLOBAL HOLDINGS PLC 5.35000% 23-28.02.33*	USD		1 000 000		1 000 000	848 159	0.02	
AON GLOBAL LTD 3.50000% 14-14.06.24*	USD	700 000			700 000	627 145	0.02	
APPLE INC 1.20000% 21-08.02.28*	USD	700 000			700 000	540 864	0.02	
APPLE INC 1.70000% 21-05.08.31*	USD	1 000 000	300 000		1 300 000	910 535	0.03	
APPLE INC 2.40000% 13-03.05.23*	USD	750 000		750 000				
APPLE INC 3.20000% 15-13.05.25*	USD	200 000	250 000		450 000	396 704	0.01	
APPLE INC 3.25000% 16-23.02.26*	USD	250 000			250 000	217 746	0.01	
APPLE INC 3.45000% 14-06.05.24*	USD	1 000 000			1 000 000	900 618	0.03	
APPLE INC 3.75000% 17-13.11.47*	USD	400 000			400 000	266 814	0.01	
APPLE INC 3.85000% 13-04.05.43*	USD	700 000			700 000	492 677	0.01	
APPLE INC 4.45000% 14-06.05.44*	USD	166 000			166 000	127 396	0.00	
APPLE INC 4.65000% 16-23.02.46*	USD	500 000			500 000	388 205	0.01	
APPLIED MATERIALS INC 3.90000% 15-01.10.25*	USD	350 000			350 000	309 446	0.01	
APT PIPELINES LTD-REG-S 4.20000% 15-23.03.25*	USD	200 000			200 000	177 142	0.01	
APT PIPELINES LTD-REG-S 4.25000% 17-15.07.27*	USD	500 000			500 000	426 458	0.01	
ARCHER-DANIELS MIDLAND CO 2.50000% 16-11.08.26*	USD	500 000			500 000	422 065	0.01	
ARES CAPITAL CORP 2.87500% 21-15.06.28*	USD	705 000			705 000	531 015	0.02	
ASIAN INFRASTRUCTURE INVESTMENT BNK/THE 0.50000% 20-28.05.25*	USD	1 000 000			1 000 000	842 222	0.02	
ASTRAZENECA PLC 3.00000% 21-28.05.51*	USD	750 000			750 000	418 287	0.01	
AT&T INC 2.75000% 20-01.06.31*	USD	950 000			950 000	680 110	0.02	
AT&T INC 3.55000% 21-15.09.55*	USD	665 000			665 000	351 792	0.01	
AT&T INC 3.65000% 21-15.09.59*	USD	114 000			114 000	60 023	0.00	
AT&T INC 3.80000% 19-15.02.27*	USD	900 000			900 000	764 421	0.02	
AT&T INC 3.80000% 21-01.12.57*	USD		2 000 000		2 000 000	1 096 068	0.03	
AT&T INC 4.50000% 15-15.05.35*	USD	1 000 000			1 000 000	758 920	0.02	
AT&T INC 4.50000% 16-09.03.48*	USD	600 000			600 000	395 371	0.01	
ATHENE HOLDING LTD 3.50000% 20-15.01.31*	USD	1 000 000			1 000 000	723 290	0.02	
ATMOS ENERGY CORP 2.85000% 21-15.02.52*	USD	600 000			600 000	307 395	0.01	
AUSTRALIA & NEW ZEALAND BANK-REG-S-SUB-4.40000% 16-19.05.26*	USD	600 000			600 000	520 095	0.01	
AUTOZONE INC 1.65000% 20-15.01.31*	USD	1 000 000			1 000 000	666 941	0.02	
BAE SYSTEMS PLC-144A 1.90000% 20-15.02.31*	USD	985 000			985 000	676 460	0.02	
BAIDU INC 4.37500% 18-14.05.24*	USD	800 000			800 000	722 252	0.02	
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.08000% 18-15.12.47*	USD	700 000			700 000	454 254	0.01	
BANCO SANTANDER SA 3.49000% 20-28.05.30*	USD	1 000 000			1 000 000	745 774	0.02	
BANCO SANTANDER SA-SUB 5.17900% 15-19.11.25*	USD	600 000			600 000	527 098	0.01	
BANK OF AMERICA CORP 4.12500% 14-22.01.24*	USD	800 000			800 000	725 092	0.02	
BANK OF NOVA SCOTIA 2.95100% 22-11.03.27*	USD	1 500 000			1 500 000	1 237 792	0.04	
BARCLAYS PLC 4.95000% 17-10.01.47*	USD	300 000			300 000	209 165	0.01	
BARCLAYS PLC 5.50100% 22-09.08.28*	USD	1 500 000			1 500 000	1 294 550	0.04	
BARRICK AUSTRALIAN FINANCE PTY LTD 5.95000% 09-15.10.39*	USD	340 000			340 000	288 981	0.01	
BAT CAPITAL CORP 3.22200% 18-15.08.24*	USD	650 000		273 000	377 000	335 402	0.01	
BAT CAPITAL CORP 4.39000% 18-15.08.37*	USD	1 500 000			1 500 000	992 142	0.03	
BAYER US FINANCE II LLC-144A 4.87500% 18-25.06.48*	USD	500 000			500 000	341 033	0.01	
BAYER US FINANCE LLC-REG-S 3.37500% 14-08.10.24*	USD	700 000			700 000	620 427	0.02	
BECTON DICKINSON AND CO 4.68500% 14-15.12.44*	USD	650 000			650 000	472 799	0.01	
BERKSHIRE HATHAWAY ENERGY CO 2.85000% 20-15.05.51*	USD	500 000	500 000		1 000 000	501 277	0.01	
BERKSHIRE HATHAWAY ENERGY CO 5.15000% 13-15.11.43*	USD	100 000			100 000	76 631	0.00	
BERKSHIRE HATHAWAY FINANCE CORP 4.20000% 18-15.08.48*	USD		700 000		700 000	487 842	0.01	
BERKSHIRE HATHAWAY FINANCE CORP 4.50000% 13-11.02.43*	USD	525 000			525 000	400 864	0.01	
BERKSHIRE HATHAWAY INC 3.12500% 16-15.03.26*	USD	1 000 000			1 000 000	867 868	0.02	
BHARTI AIRTEL LTD-REG-S 4.37500% 15-10.06.25*	USD	250 000			250 000	222 007	0.01	
BHP BILLITON FINANCE USA LTD 5.00000% 13-30.09.43*	USD	1 000 000			1 000 000	786 261	0.02	
BLACKROCK INC 3.25000% 19-30.04.29*	USD	600 000			600 000	487 445	0.01	
BMW US CAPITAL LLC-REG-S 0.75000% 21-12.08.24*	USD	455 000			455 000	398 405	0.01	
BOARDWALK PIPELINES LP 4.45000% 17-15.07.27*	USD	250 000			250 000	213 286	0.01	
BOEING CO 3.20000% 19-01.03.29*	USD	1 000 000			1 000 000	786 353	0.02	
BOEING CO 3.65000% 17-01.03.47*	USD	500 000			500 000	283 402	0.01	
BOEING CO 5.80500% 20-01.05.50*	USD	950 000			950 000	744 290	0.02	
BOSTON GAS CO-144A 3.15000% 17-01.08.27*	USD	100 000			100 000	81 264	0.00	
BOSTON PROPERTIES LP 3.20000% 17-15.01.25*	USD	400 000			400 000	348 337	0.01	
BOSTON PROPERTIES LP 2.55000% 21-01.04.32*	USD	910 000			910 000	574 506	0.02	
BP CAPITAL MARKETS AMERICA INC 2.77200% 20-10.11.50*	USD	1 500 000			1 500 000	757 732	0.02	
BP CAPITAL MARKETS AMERICA INC 3.06000% 21-17.06.41*	USD	750 000			750 000	451 446	0.01	
BRIGHTHOUSE FINANCIAL INC 4.70000% 18-22.06.47*	USD	400 000			400 000	239 091	0.01	
BRISTOL MYERS SQUIBB CO 3.40000% 20-26.07.29*	USD	1 350 000			1 350 000	1 102 238	0.03	
BRISTOL MYERS SQUIBB CO 4.25000% 20-26.10.49*	USD		1 000 000		1 000 000	676 823	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BRISTOL-MYERS SQUIBB CO 1.45000% 20-13.11.30*	USD		175 000		175 000	120 016	0.00	
BRIXMOR OPERATING PARTNERSHIP LP 4.05000% 20-01.07.30*	USD	600 000			600 000	466 177	0.01	
BROADCOM CORP/CAYMAN FIN LTD 3.87500% 18-15.01.27*	USD	600 000			600 000	510 354	0.01	
BROADCOM INC 4.15000% 20-15.11.30*	USD	403 000			403 000	319 235	0.01	
BROOKFIELD FINANCE INC 3.90000% 18-25.01.28*	USD	1 200 000			1 200 000	995 474	0.03	
BURLINGTON NORTHERN SANTA FE LLC 4.12500% 17-15.06.47*	USD	100 000			100 000	67 182	0.00	
CAISSE D'AMORTISSEMENT DE LA DETTE-144A-1.37500% 21-20.01.31*	USD	1 000 000			1 000 000	701 522	0.02	
CAMPBELL SOUP CO 4.15000% 18-15.03.28*	USD	700 000			700 000	593 461	0.02	
CANADA, GOVERNMENT 0.75000% 21-19.05.26*	USD		1 000 000		1 000 000	817 439	0.02	
CANADA, GOVERNMENT 2.00000% 17-15.11.22*	USD	600 000		600 000				
CANADIAN NATIONAL RAILWAY CO 3.20000% 16-02.08.46*	USD	300 000			300 000	173 567	0.00	
CANADIAN NATURAL RESOURCES LTD 6.25000% 07-15.03.38*	USD	150 000			150 000	127 551	0.00	
CANADIAN PACIFIC RAILWAY 3.00000% 21-02.12.41*	USD	335 000			335 000	244 703	0.01	
CAPITAL ONE FINANCIAL CORP-SUB 3.75000% 16-28.07.26*	USD	650 000			650 000	543 092	0.02	
CAPITAL ONE FINANCIAL CORP 3.20000% 18-30.01.23*	USD	1 000 000		1 000 000				
CARDINAL HEALTH INC 3.41000% 17-15.06.27*	USD	600 000			600 000	500 265	0.01	
CBS CORP 2.90000% 16-15.01.27*	USD	150 000			150 000	119 882	0.00	
CCO LLC/CAPITAL 4.90800% 16-23.07.25*	USD	1 000 000			1 000 000	889 828	0.03	
CCO LLC/CAPITAL 6.48400% 16-23.10.45*	USD	650 000			650 000	497 284	0.01	
CDP FINANCIAL INC-REG-S 3.15000% 14-24.07.24*	USD	500 000			500 000	446 680	0.01	
CELANESE US HOLDINGS LLC 6.16500% 22-15.07.27*	USD	1 150 000			1 150 000	1 021 491	0.03	
CENCOSUD SA-REG-S 4.37500% 17-17.07.27*	USD	400 000			400 000	333 624	0.01	
CENTENE CORP 2.50000% 21-01.03.31*	USD		1 500 000		1 500 000	1 032 665	0.03	
CENTRAL NIPPON EXPRESSWAY CO LTD-REG-S 0.89400% 20-10.12.25*	USD	300 000			300 000	246 372	0.01	
CGNPC INTERNATIONAL LTD-REG-S 3.75000% 17-11.12.27*	USD	300 000			300 000	254 150	0.01	
CHARLES SCHWAB CORP 3.20000% 17-02.03.27*	USD	500 000			500 000	411 566	0.01	
CHARTER COMMUNICATIONS OPERATING 5.50000% 22-01.04.63*	USD	650 000			650 000	415 897	0.01	
CHEVRON CORP 2.89500% 17-03.03.24*	USD	500 000			500 000	450 801	0.01	
CHILE, REPUBLIC OF 2.55000% 20-27.01.32*	USD	1 000 000			1 000 000	714 844	0.02	
CHILE, REPUBLIC OF 3.62500% 12-30.10.42*	USD	675 000		675 000				
CHILE, REPUBLIC OF 3.24000% 18-06.02.28*	USD	1 000 000	200 000	1 200 000				
CHILE, REPUBLIC OF 3.50000% 19-25.01.50*	USD		600 000		600 000	344 272	0.01	
CHILE, REPUBLIC OF 4.95000% 23-05.01.36*	USD		1 169 229		1 169 229	944 350	0.03	
CHILE, REPUBLIC OF 5.33000% 23-05.01.54*	USD		553 990		553 990	426 014	0.01	
CHINA CINDA FINANCE 2017 I LTD-REG-S 4.40000% 17-09.03.27*	USD	600 000			600 000	511 390	0.01	
CHUBB INA HOLDINGS INC 3.15000% 15-15.03.25*	USD	500 000			500 000	439 100	0.01	
CHUBB INA HOLDINGS INC 1.37500% 20-15.09.30*	USD	900 000			900 000	614 179	0.02	
CIGNA CORP 4.37500% 19-15.10.28*	USD	900 000			900 000	765 510	0.02	
CIGNA CORP 4.90000% 19-15.12.48*	USD	350 000			350 000	254 714	0.01	
CISCO SYSTEMS INC 2.95000% 16-28.02.26*	USD	700 000			700 000	604 750	0.02	
CISCO SYSTEMS INC 5.50000% 09-15.01.40*	USD	500 000			500 000	431 808	0.01	
CITIC LTD-REG-S 6.80000% 12-17.01.23*	USD	200 000		200 000				
CITIGROUP INC 3.70000% 16-12.01.26*	USD	550 000			550 000	476 314	0.01	
CITIGROUP INC 4.65000% 18-23.07.48*	USD	875 000			875 000	613 313	0.02	
CITIGROUP INC-SUB 4.45000% 15-29.09.27*	USD	790 000			790 000	664 114	0.02	
CITIGROUP INC-SUB 4.75000% 16-18.05.46*	USD	400 000			400 000	271 826	0.01	
CK HUTCHISON INTNL 17 II LTD-REG-S 3.25000% 17-29.09.27*	USD	500 000			500 000	415 685	0.01	
CME GROUP INC 4.15000% 18-15.06.48*	USD	450 000			450 000	317 113	0.01	
CNOOC FINANCE 2011 LTD-REG-S 5.75000% 11-26.01.41*	USD	300 000			300 000	256 667	0.01	
CNOOC FINANCE 4.25000% 14-30.04.24*	USD	1 000 000			1 000 000	903 079	0.03	
COCA-COLA CO/THE 2.25000% 21-05.01.32*	USD		250 000		250 000	179 927	0.01	
COCA-COLA CO/THE 2.60000% 20-01.06.50*	USD	1 250 000			1 250 000	647 531	0.02	
COLUMBIA PIPELINE GROUP INC 4.50000% 15-01.06.25*	USD	100 000			100 000	88 790	0.00	
COMCAST CORP 1.50000% 20-15.02.31*	USD	1 500 000			1 500 000	1 010 171	0.03	
COMCAST CORP 1.95000% 20-15.01.31*	USD		250 000		250 000	174 512	0.00	
COMCAST CORP 2.65000% 19-01.02.30*	USD		325 000		325 000	245 450	0.01	
COMCAST CORP 3.99900% 17-01.11.49*	USD	1 000 000			1 000 000	635 664	0.02	
COMCAST CORP 4.15000% 18-15.10.28*	USD	2 005 000			2 005 000	1 704 515	0.05	
COMCAST CORP 4.25000% 13-15.01.33*	USD	150 000			150 000	119 396	0.00	
COMCAST CORP 4.65000% 12-15.07.42*	USD	150 000			150 000	109 732	0.00	
COMCAST CORP 4.95000% 18-15.10.58*	USD	495 000			495 000	362 545	0.01	
CONAGRA BRANDS INC 1.37500% 20-01.11.27*	USD	400 000			400 000	302 818	0.01	
CONAGRA BRANDS INC 3.20000% 13-25.01.23*	USD	90 000		90 000				
CONSOLIDATED EDISON CO OF NEW YORK 3.95000% 13-01.03.43*	USD	850 000			850 000	554 799	0.02	
CONSOLIDATED EDISON CO OF NEW YORK INC 2.40000% 21-15.06.31*	USD	900 000			900 000	643 715	0.02	
CONSTELLATION BRANDS INC 3.70000% 16-06.12.26*	USD	350 000			350 000	299 064	0.01	
CORNING INC 4.37500% 17-15.11.57*	USD	400 000			400 000	258 674	0.01	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.37500% 19-05.02.49*	USD	500 000			500 000	307 597	0.01	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.00000% 19-30.09.29*	USD	600 000			600 000	452 364	0.01	
COSTCO WHOLESALE CORP 3.00000% 17-18.05.27*	USD	500 000			500 000	421 582	0.01	
CPPIB CAPITAL INC-REG-S 1.25000% 20-04.03.25*	USD		1 000 000		1 000 000	859 091	0.02	
CREDIT SUISSE AG/NEW YORK NY 7.95000% 23-09.01.25*	USD		1 240 000		1 240 000	1 144 557	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CROWN CASTLE INTERNATIONAL CORP 3.70000% 16-15.05.26*	USD	250 000			250 000	213 849	0.01	
CROWN CASTLE INTERNATIONAL CORP 2.90000% 21-01.04.41*	USD	1 050 000			1 050 000	576 162	0.02	
CSX CORP 3.80000% 16-01.11.46*	USD	950 000			950 000	596 728	0.02	
CVS HEALTH CORP 4.30000% 18-25.03.28*	USD	900 000			900 000	767 352	0.02	
CVS HEALTH CORP 4.78000% 18-25.03.38*	USD	700 000	800 000		1 500 000	1 129 046	0.03	
CVS HEALTH CORP 5.05000% 18-25.03.48*	USD	585 000			585 000	418 495	0.01	
CVS HEALTH CORP 5.12500% 15-20.07.45*	USD	215 000			215 000	156 208	0.00	
CVS HEALTH CORP 5.30000% 23-01.06.33*	USD		320 000		320 000	268 949	0.01	
DANAHER CORP 2.60000% 20-01.10.50*	USD	500 000			500 000	250 406	0.01	
DANAHER CORP 3.35000% 15-15.09.25*	USD	134 000			134 000	117 123	0.00	
DDR CORP 4.70000% 17-01.06.27*	USD	200 000			200 000	167 603	0.00	
DEERE & CO 3.90000% 12-09.06.42*	USD	400 000			400 000	285 039	0.01	
DELL INTERNATIONAL LLC / EMC CORP 8.35000% 21-15.07.46*	USD	500 000			500 000	508 332	0.01	
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 4.87500% 12-06.03.42*	USD	200 000			200 000	148 044	0.00	
DEVON ENERGY CORP 5.85000% 15-15.12.25*	USD	125 000			125 000	113 001	0.00	
DIAGEO CAPITAL PLC 2.37500% 19-24.10.29*	USD		500 000		500 000	379 581	0.01	
DIAGEO CAPITAL PLC 2.12500% 20-29.04.32*	USD	1 200 000			1 200 000	820 211	0.02	
DIAGEO CAPITAL PLC 3.50000% 18-18.09.23*	USD	400 000		400 000				
DIAMONDBACK ENERGY INC 3.12500% 21-24.03.31*	USD	350 000			350 000	260 777	0.01	
DISCOVERY COMMUNICATIONS LLC 2.95000% 17-20.03.23*	USD	263 000		263 000				
DOMINION ENERGY INC 4.70000% 14-01.12.44*	USD	700 000			700 000	481 489	0.01	
DOMINION ENERGY INC 4.85000% 22-15.08.52*	USD	800 000			800 000	553 304	0.02	
DOMINION ENERGY INC-SUB STEP-UP 19-15.08.24*	USD	1 000 000			1 000 000	888 369	0.03	
DOVER CORP 3.15000% 15-15.11.25*	USD	250 000			250 000	216 014	0.01	
DOW CHEMICAL CO 7.37500% 99-01.11.29*	USD		1 000 000		1 000 000	962 040	0.03	
DOW CHEMICAL CO/THE 4.37500% 12-15.11.42*	USD	650 000			650 000	439 391	0.01	
DUKE ENERGY CORP 2.45000% 20-01.06.30*	USD		1 500 000		1 500 000	1 087 835	0.03	
DUPONT DE NEMOURS INC 4.72500% 18-15.11.28*	USD	900 000			900 000	782 695	0.02	
EATON CORP 4.00000% 13-02.11.32*	USD	180 000			180 000	143 130	0.00	
EATON CORP 4.15000% 22-15.03.33*	USD	570 000			570 000	456 378	0.01	
EBAY INC 2.70000% 20-11.03.30*	USD	600 000			600 000	443 410	0.01	
EDISON INTERNATIONAL 5.75000% 19-15.06.27*	USD	1 000 000			1 000 000	894 598	0.03	
ELECTRICITE DE FRANCE-REG-S 6.95000% 09-26.01.39*	USD	100 000			100 000	90 773	0.00	
ELECTRICITE DE FRANCE SA-REG-S 4.87500% 14-22.01.44*	USD	300 000			300 000	206 192	0.01	
ELECTRICITE DE FRANCE SA-REG-S 4.50000% 18-21.09.28*	USD	800 000	500 000		1 300 000	1 098 289	0.03	
ELI LILLY & CO 2.50000% 20-15.09.60*	USD	550 000			550 000	251 153	0.01	
ELI LILLY & CO 2.75000% 15-01.06.25*	USD	254 000			254 000	221 963	0.01	
ELI LILLY & CO 3.37500% 19-15.03.29*	USD		250 000		250 000	207 056	0.01	
EMERA US FINANCE LP 4.75000% 17-15.06.46*	USD	500 000			500 000	318 026	0.01	
EMPRESA NACIONAL DEL PETROLEO-REG-S 4.50000% 17-14.09.47*	USD	300 000			300 000	178 811	0.01	
EMRESON ELECTRIC CO 3.15000% 15-01.06.25*	USD	100 000			100 000	87 807	0.00	
ENERGY TRANSFER LP 4.00000% 17-01.10.27*	USD	750 000			750 000	628 417	0.02	
ENERGY TRANSFER LP 5.30000% 17-15.04.47*	USD	800 000			800 000	564 304	0.02	
ENERGY TRANSFER LP 6.05000% 11-01.06.41*	USD	260 000			260 000	205 338	0.01	
ENTERPRISE PRODUCTS OPERATING LLC 4.85000% 13-15.03.44*	USD	260 000			260 000	195 956	0.01	
ENTERPRISE PRODUCTS OPERATING LLC 4.25000% 18-15.02.48*	USD	480 000	500 000		980 000	667 361	0.02	
ENTERPRISE PRODUCTS OPERATING LP 2.80000% 20-31.01.30*	USD	1 000 000			1 000 000	760 181	0.02	
EQUINIX INC 2.62500% 19-18.11.24*	USD	900 000			900 000	790 831	0.02	
EQUINOR ASA 3.62500% 18-10.09.28*	USD	300 000			300 000	252 957	0.01	
EQUINOR ASA 3.70000% 20-06.04.50*	USD	500 000			500 000	314 853	0.01	
EQUINOR ASA 4.80000% 13-08.11.43*	USD	350 000			350 000	267 161	0.01	
ERP OPERATING LTD PARTNERSHIP 4.50000% 14-01.07.44*	USD	200 000			200 000	137 021	0.00	
ESSEX PORTFOLIO LP 3.00000% 19-15.01.30*	USD	900 000			900 000	668 438	0.02	
ESTEE LAUDER COS INC/THE 5.15000% 23-15.05.53*	USD		860 000		860 000	671 157	0.02	
EUROPEAN INVESTMENT BANK 0.87500% 20-17.05.30*	USD	1 000 000			1 000 000	701 896	0.02	
EUROPEAN INVESTMENT BANK 1.25000% 21-14.02.31*	USD	1 150 000			1 150 000	811 242	0.02	
EVERGY INC- 2.90000% 19-15.09.29*	USD	900 000			900 000	687 815	0.02	
EVERSOURCE ENERGY 3.30000% 18-15.01.28*	USD	900 000			900 000	738 098	0.02	
EXPEDIA GROUP INC 2.95000% 21-15.03.31*	USD	284 000			284 000	203 025	0.01	
EXPEDIA INC 5.00000% 16-15.02.26*	USD	250 000			250 000	222 385	0.01	
EXPORT DEVELOPMENT CANADA 3.87500% 23-14.02.28*	USD		900 000		900 000	782 915	0.02	
EXPORT-IMPORT BANK OF KOREA 2.87500% 15-21.01.25*	USD	200 000			200 000	176 073	0.00	
EXPORT-IMPORT BANK OF KOREA 3.00000% 17-01.11.22*	USD	500 000		500 000				
EXPORT-IMPORT BANK OF KOREA 1.37500% 21-09.02.31*	USD	1 000 000			1 000 000	678 488	0.02	
EXPORT-IMPORT BANK OF CHINA-REG-S 3.62500% 14-31.07.24*	USD	600 000			600 000	536 846	0.02	
EXXON MOBIL CORP 2.70900% 15-06.03.25*	USD	700 000			700 000	614 470	0.02	
EXXON MOBIL CORP 3.45200% 20-15.04.51*	USD	700 000			700 000	418 596	0.01	
EXXON MOBIL CORP 3.56700% 15-06.03.45*	USD	400 000			400 000	254 904	0.01	
FEDEX CORP 3.40000% 18-15.02.28*	USD	700 000			700 000	579 939	0.02	
FEDEX CORP 4.40000% 17-15.01.47*	USD	1 000 000			1 000 000	668 701	0.02	
FIDELITY NATIONAL INFO SERVICES 2.25000% 21-01.03.31*	USD	450 000	550 000		1 000 000	693 566	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FISERV INC 3.50000% 19-01.07.29*	USD	1 450 000			1 450 000	1 157 541	0.03	
FOX CORP 4.03000% 20-25.01.24*	USD	900 000			900 000	814 939	0.02	
FREDDIE MAC 6.25000% 02-15.07.32*	USD	1 000 000			1 000 000	982 205	0.03	
GACI FIRST INVESTMENT CO-REG-S 5.12500% 23-14.02.53*	USD		800 000		800 000	561 501	0.02	
GE CAPITAL INTL FUNDING CO 4.41800% 16-15.11.35*	USD	1 572 000		1 572 000				
GENERAL DYNAMICS CORP 3.62500% 20-01.04.30*	USD	1 200 000			1 200 000	971 190	0.03	
GENERAL ELECTRIC CO 4.35000% 20-01.05.50*	USD		850 000		850 000	579 298	0.02	
GENERAL MILLS INC 3.20000% 17-10.02.27*	USD	500 000			500 000	419 740	0.01	
GENERAL MOTORS CO 5.20000% 14-01.04.45*	USD	600 000			600 000	405 894	0.01	
GENERAL MOTORS FINANCIAL CO INC 5.65000% 19-17.01.29*	USD	1 000 000			1 000 000	873 492	0.02	
GILEAD SCIENCES INC 4.15000% 16-01.03.47*	USD	1 000 000			1 000 000	670 239	0.02	
GILEAD SCIENCES INC 2.95000% 16-01.03.27*	USD	800 000			800 000	667 376	0.02	
GLENCORE FUNDING LLC-144A 2.85000% 21-27.04.31*	USD	400 000	1 000 000		1 400 000	994 610	0.03	
GLOBAL PAYMENTS INC 1.20000% 21-01.03.26*	USD	1 200 000			1 200 000	973 684	0.03	
GOLDMAN SACHS GROUP INC-SUB 6.75000% 07-01.10.37*	USD	900 000			900 000	800 099	0.02	
GOLDMAN SACHS GROUP INC 6.25000% 11-01.02.41*	USD	750 000			750 000	660 779	0.02	
GOLDMAN SACHS GROUP INC 3.62500% 19-20.02.24*	USD	1 700 000			1 700 000	1 535 426	0.04	
GRUPO BIMBO SAB DE CV-REG-S 4.70000% 17-10.11.47*	USD	400 000			400 000	279 385	0.01	
GSK CONSUMER HEALTHCARE CAPITAL US-144A 3.62500% 22-24.03.32*	USD	750 000		750 000				
GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.62500% 22-24.03.32*	USD		1 000 000		1 000 000	758 105	0.02	
HALLIBURTON CO 4.75000% 13-01.08.43*	USD	950 000			950 000	684 979	0.02	
HALLIBURTON CO 5.00000% 15-15.11.45*	USD	250 000			250 000	186 902	0.01	
HCA INC 5.12500% 19-15.06.39*	USD	1 700 000			1 700 000	1 272 646	0.04	
HEALTHPEAK OP LLC 1.35000% 21-01.02.27*	USD	850 000			850 000	666 378	0.02	
HESS CORP 5.60000% 10-15.02.41*	USD	500 000			500 000	422 497	0.01	
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.45*	USD	541 000			541 000	451 252	0.01	
HEWLETT PACKARD ENTERPRISE CO 1.75000% 20-01.04.26*	USD		250 000		250 000	206 488	0.01	
HOME DEPOT INC 2.70000% 20-15.04.30*	USD	800 000			800 000	609 588	0.02	
HOME DEPOT INC/THE 3.75000% 13-15.02.24*	USD	800 000			800 000	724 267	0.02	
HOME DEPOT INC/THE 3.90000% 17-15.06.47*	USD	1 050 000			1 050 000	683 713	0.02	
HONEYWELL INTERNATIONAL INC 1.75000% 21-01.09.31*	USD	900 000			900 000	613 199	0.02	
HONG KONG AIRPORT AUTHORITY-REG-S 2.50000% 22-12.01.32*	USD	1 200 000			1 200 000	874 242	0.02	
HOST HOTELS & RESORTS LP 4.50000% 15-01.02.26*	USD	400 000			400 000	348 218	0.01	
HP INC 1.45000% 22-17.06.26*	USD		250 000	250 000				
HP INC 2.65000% 22-17.06.31*	USD	1 000 000			1 000 000	694 510	0.02	
HSBC HOLDINGS PLC 6.10000% 11-14.01.42*	USD	600 000			600 000	525 068	0.01	
HSBC HOLDINGS PLC-SUB 4.37500% 16-23.11.26*	USD	1 600 000			1 600 000	1 373 870	0.04	
HSBC HOLDINGS PLC-SUB 6.50000% 22-15.09.37*	USD	550 000			550 000	455 241	0.01	
HUMANA INC 4.95000% 14-01.10.44*	USD	500 000			500 000	363 783	0.01	
HUNGARY, REPUBLIC OF 7.62500% 11-29.03.41*	USD	200 000	550 000		750 000	699 388	0.02	
HUTCHISON WHAMPOA INTL 12 II LTD-REG-S 3.25000% 12-08.11.22*	USD	200 000		200 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 3.75000% 18-05.03.23*	USD	750 000		750 000				
INDONESIA GOVERNMENT INTERNATIONAL BOND 2.15000% 21-28.07.31*	USD	1 100 000			1 100 000	772 985	0.02	
INDONESIA, REPUBLIC OF 4.35000% 17-11.01.48*	USD	500 000			500 000	345 332	0.01	
INDONESIA, REPUBLIC OF 3.50000% 20-14.02.50*	USD	1 000 000			1 000 000	589 822	0.02	
INDONESIA, REPUBLIC OF-REG-S 5.25000% 16-08.01.47*	USD	200 000			200 000	159 153	0.00	
INDUSTRIAL & COMM BK OF CHINA-REG-S-SUB 4.87500% 15-21.09.25*	USD	300 000			300 000	267 385	0.01	
ING GROEP NV 4.55000% 18-02.10.28*	USD	700 000	750 000		1 450 000	1 218 021	0.03	
INGERSOLL RAND GLOBAL HLDG COMPANY LTD 3.75000% 18-21.08.28*	USD	650 000			650 000	543 787	0.02	
INTEL CORP 2.60000% 16-19.05.26*	USD	700 000			700 000	596 054	0.02	
INTEL CORP 3.73400% 18-08.12.47*	USD	500 000			500 000	306 251	0.01	
INTEL CORP 3.75000% 20-25.03.27*	USD		250 000		250 000	214 677	0.01	
INTEL CORP 4.90000% 22-05.08.52*	USD	800 000	700 000		1 500 000	1 087 809	0.03	
INTER-AMERICAN DEVELOPMENT BANK 2.50000% 18-18.01.23*	USD	1 750 000		1 750 000				
INTERCONTINENTAL EXCHANGE INC 3.75000% 15-01.12.25*	USD	600 000			600 000	524 146	0.01	
INTERCONTINENTAL EXCHANGE INC 4.25000% 18-21.09.48*	USD	400 000	600 000		1 000 000	673 164	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 3.37500% 13-01.08.23*	USD	600 000		600 000				
INTERNATIONAL BUSINESS MACHINES CORP 3.45000% 16-19.02.26*	USD	500 000			500 000	433 588	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 4.70000% 16-19.02.46*	USD	150 000			150 000	107 939	0.00	
INTERNATIONAL BUSINESS MACHINES CORP 3.30000% 17-27.01.27*	USD		200 000		200 000	169 205	0.00	
INTERNATIONAL BUSINESS MACHINES CORP 4.25000% 19-15.05.49*	USD	500 000			500 000	332 575	0.01	
INTERNATIONAL DVPT ASSOCIATION-REG-S 1.00000% 20-03.12.30*	USD	400 000			400 000	276 695	0.01	
INTERNATIONAL PAPER CO 4.35000% 17-15.08.48*	USD		800 000		800 000	534 224	0.02	
INTUIT INC 5.25000% 23-15.09.26*	USD		650 000		650 000	589 771	0.02	
INVESCO FINANCE PLC 3.75000% 15-15.01.26*	USD	250 000			250 000	217 426	0.01	
ISRAEL ELECTRIC CORP LTD-144A-REG-S 5.00000% 14-12.11.24*	USD	200 000			200 000	176 419	0.00	
ITALY, REPUBLIC OF 2.87500% 19-17.10.29*	USD		600 000		600 000	462 817	0.01	
ITALY, REPUBLIC OF 4.00000% 19-17.10.49*	USD	600 000			600 000	357 901	0.01	
JAPAN BANK FOR INTL COOPERATION 2.75000% 16-21.01.26*	USD	300 000			300 000	258 027	0.01	
JAPAN BANK FOR INTL COOPERATION 2.37500% 17-16.11.22*	USD	1 000 000		1 000 000				
JAPAN BANK FOR INTL COOPERATION 2.75000% 17-16.11.27*	USD	600 000			600 000	498 920	0.01	
JAPAN BANK FOR INTL COOPERATION 3.50000% 18-31.10.28*	USD		500 000		500 000	420 301	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JAPAN FINANCE ORG FOR MUNI-REG-S 3.37500% 18-27.09.23*	USD	1 000 000		1 000 000				
JEFFERIES FINANCIAL GROUP INC 4.85000% 17-15.01.27*	USD	650 000			650 000	562 180	0.02	
JM SMUCKER CO/THE 4.37500% 15-15.03.45*	USD	300 000			300 000	199 099	0.01	
JOHNSON & JOHNSON 1.30000% 20-01.09.30*	USD	900 000			900 000	632 699	0.02	
JOHNSON & JOHNSON 3.70000% 16-01.03.46*	USD	350 000			350 000	234 902	0.01	
JOHNSON & JOHNSON 3.62500% 17-03.03.37*	USD	500 000			500 000	369 233	0.01	
JOHNSON CONTROLS INTERNATIONAL PLC STEP-UP 16-02.07.64*	USD	215 000			215 000	147 487	0.00	
JOHNSON CONTROLS INTERNATIONAL PLC 5.12500% 16-14.09.45*	USD	24 000			24 000	17 980	0.00	
JPMORGAN CHASE & CO 4.85000% 14-01.02.44*	USD	450 000			450 000	340 810	0.01	
JPMORGAN CHASE & CO 3.62500% 14-13.05.24*	USD	1 122 000			1 122 000	1 008 324	0.03	
JPMORGAN CHASE & CO 3.90000% 15-15.07.25*	USD	1 300 000			1 300 000	1 145 855	0.03	
JPMORGAN CHASE & CO-SUB 3.37500% 13-01.05.23*	USD	350 000		350 000				
JPMORGAN CHASE & CO-SUB 4.95000% 15-01.06.45*	USD	300 000			300 000	223 550	0.01	
KAZMUNAYGAS NATIONAL CO-REG-S 4.75000% 17-19.04.27*	USD	1 000 000			1 000 000	848 285	0.02	
KELLOGG CO 3.25000% 16-01.04.26*	USD	450 000			450 000	386 368	0.01	
KENTUCKY UTILITIES CO 5.12500% 11-01.11.40*	USD	100 000			100 000	76 881	0.00	
KEURIG DR PEPPER INC 3.40000% 15-15.11.25*	USD	150 000			150 000	130 299	0.00	
KEURIG DR PEPPER INC 4.59700% 19-25.05.28*	USD	650 000			650 000	562 860	0.02	
KIMBERLY-CLARK CORP 2.75000% 16-15.02.26*	USD	500 000			500 000	429 168	0.01	
KIMCO REALTY CORP 3.30000% 17-01.02.25*	USD	500 000			500 000	438 471	0.01	
KINDER MORGAN ENERGY PARTNERS LP 5.00000% 13-01.03.43*	USD	600 000			600 000	421 936	0.01	
KINDER MORGAN INC 2.00000% 20-15.02.31*	USD	1 000 000			1 000 000	680 040	0.02	
KLA CORP 4.65000% 22-15.07.32*	USD	125 000	800 000		925 000	780 300	0.02	
KOREA DEVELOPMENT BANK 3.25000% 19-19.02.24*	USD	600 000			600 000	541 411	0.02	
KOREA DEVELOPMENT BANK 0.80000% 20-27.04.26*	USD	800 000			800 000	648 800	0.02	
KOREA GAS CORP-REG-S 4.87500% 23-05.07.28*	USD		1 000 000		1 000 000	882 348	0.02	
KOREA HYDRO&NUCLEAR POWER CO LTD-REG-S 3.25000% 15-15.06.25*	USD	200 000			200 000	174 961	0.00	
KOREA NATIONAL OIL CORP-REG-S 3.37500% 17-27.03.27*	USD	400 000			400 000	338 138	0.01	
KRAFT HEINZ FOODS CO 4.37500% 16-01.06.46*	USD	1 100 000			1 100 000	732 428	0.02	
KREDITANSTALT FUER WIEDERAUFBAU 2.87500% 18-03.04.28*	USD	1 290 000	350 000		1 640 000	1 368 083	0.04	
KROGER CO 5.40000% 19-15.01.49*	USD	500 000			500 000	389 960	0.01	
KUWAIT INTERNATIONAL GOVT BOND-REG-S 3.50000% 17-20.03.27*	USD	500 000			500 000	430 720	0.01	
LABORATORY CORP AMERICA HOLDINGS 4.70000% 15-01.02.45*	USD	400 000			400 000	282 456	0.01	
LANDWIRTSCHAFTLICHE RENTENBANK 0.87500% 20-03.09.30*	USD		500 000		500 000	344 720	0.01	
LG CHEM LTD-REG-S 1.37500% 21-07.07.26*	USD	400 000			400 000	323 909	0.01	
LINCOLN NATIONAL CORP 3.35000% 15-09.03.25*	USD	150 000			150 000	131 250	0.00	
LINCOLN NATIONAL CORP 3.62500% 16-12.12.26*	USD	400 000			400 000	331 285	0.01	
LLOYDS BANKING GROUP PLC-SUB 4.58200% 16-10.12.25*	USD	100 000			100 000	86 552	0.00	
LOWE'S COS INC 1.30000% 20-15.04.28*	USD		250 000		250 000	188 076	0.01	
LOWE'S COS INC 3.00000% 20-15.10.50*	USD	700 000			700 000	350 131	0.01	
LOWE'S COS INC 3.10000% 17-03.05.27*	USD	900 000			900 000	750 594	0.02	
LOWE'S COS INC 4.25000% 14-15.09.44*	USD	111 000			111 000	69 958	0.00	
MANITOBA, PROVINCE OF 2.12500% 16-22.06.26*	USD	1 000 000			1 000 000	841 363	0.02	
MANULIFE FINANCIAL CORP 4.15000% 16-04.03.26*	USD	300 000			300 000	262 652	0.01	
MARRIOTT INTERNATIONAL INC 2.75000% 21-15.10.33*	USD	750 000			750 000	499 829	0.01	
MARS INC-144A 2.37500% 20-16.07.40*	USD	800 000			800 000	437 081	0.01	
MARSH & MCLENNAN COS INC 4.75000% 19-15.03.39*	USD	500 000			500 000	387 130	0.01	
MARTIN MARIETTA MATERIALS INC 3.20000% 21-15.07.51*	USD	525 000			525 000	283 829	0.01	
MASCO CORP 3.50000% 17-15.11.27*	USD	500 000			500 000	411 343	0.01	
MASTERCARD INC 1.90000% 21-15.03.31*	USD		1 000 000		1 000 000	706 437	0.02	
MASTERCARD INC 2.95000% 16-21.11.26*	USD	500 000			500 000	424 356	0.01	
MCKESSON CORP 3.79600% 14-15.03.24*	USD	800 000		800 000				
MERCK & CO INC 2.15000% 21-10.12.31*	USD	1 100 000			1 100 000	771 616	0.02	
MERCK & CO INC 2.75000% 15-10.02.25*	USD	200 000			200 000	176 028	0.00	
MERCK & CO INC 3.70000% 15-10.02.45*	USD	110 000			110 000	71 724	0.00	
MERCK & CO INC 4.00000% 19-07.03.49*	USD	500 000			500 000	336 461	0.01	
METLIFE INC 3.00000% 15-01.03.25*	USD	100 000			100 000	87 547	0.00	
METLIFE INC 3.60000% 14-10.04.24*	USD	1 000 000			1 000 000	900 734	0.03	
METLIFE INC 4.05000% 15-01.03.45*	USD	1 000 000			1 000 000	654 112	0.02	
MEXICHEM SAB DE CV-REG-S 5.50000% 17-15.01.48*	USD	400 000			400 000	264 552	0.01	
MEXICO, UNITED STATES OF 4.35000% 16-15.01.47*	USD	1 500 000			1 500 000	920 743	0.03	
MEXICO, UNITED STATES OF 3.75000% 18-11.01.28*	USD	1 000 000			1 000 000	839 066	0.02	
MEXICO, UNITED STATES OF 3.50000% 22-12.02.34*	USD	1 600 000			1 600 000	1 108 077	0.03	
MICRON TECHNOLOGY INC 4.18500% 19-15.02.27*	USD	1 000 000			1 000 000	851 916	0.02	
MICROSOFT CORP 2.52500% 20-01.06.50*	USD	980 000			980 000	510 514	0.01	
MICROSOFT CORP 2.67500% 20-01.06.60*	USD	682 000			682 000	343 194	0.01	
MICROSOFT CORP 3.30000% 17-06.02.27*	USD	1 550 000	500 000		2 050 000	1 762 461	0.05	
MITSUBISHI UFJ FINANCIAL GROUP INC 4.05000% 18-11.09.28*	USD		1 250 000		1 250 000	1 048 083	0.03	
MITSUBISHI UFJ FINANCIAL GROUP INC 4.15300% 19-07.03.39*	USD	550 000			550 000	399 359	0.01	
MIZUHO BANK LTD-REG-S 3.50000% 13-21.03.23*	USD	500 000		500 000				
MIZUHO FINANCIAL GROUP INC 3.17000% 17-11.09.27*	USD	800 000			800 000	654 860	0.02	
MOLSON COORS BREWING CO 5.00000% 12-01.05.42*	USD	400 000			400 000	297 863	0.01	
MONDELEZ INTERNATIONAL INC 2.75000% 20-13.04.30*	USD	153 000			153 000	114 662	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MOODY'S CORP 3.10000% 21-29.11.61*	USD	770 000			770 000	379 663	0.01	
MORGAN STANLEY 3.75000% 13-25.02.23*	USD	950 000		950 000				
MORGAN STANLEY 4.37500% 17-22.01.47*	USD	250 000			250 000	169 903	0.00	
MORGAN STANLEY-SUB 5.00000% 13-24.11.25*	USD	250 000			250 000	222 316	0.01	
MOSAIC CO 3.25000% 17-15.11.22*	USD	200 000		200 000				
MPLX LP 4.50000% 18-15.04.38*	USD	1 200 000			1 200 000	850 775	0.02	
MPLX LP 4.87500% 16-01.12.24*	USD	1 000 000			1 000 000	897 766	0.03	
NASDAQ INC 1.65000% 20-15.01.31*	USD	750 000			750 000	504 104	0.01	
NATIONAL AUSTRALIA BANK LTD/NY 3.00000% 13-20.01.23*	USD	500 000		500 000				
NATIONAL FUEL GAS CO 3.75000% 13-01.03.23*	USD	300 000		300 000				
NATIONAL RETAIL PROPERTIES INC 2.50000% 20-15.04.30*	USD	600 000			600 000	434 477	0.01	
NATWEST GROUP PLC 3.87500% 16-12.09.23*	USD	620 000		620 000				
NESTLE HOLDINGS INC-REG-S 1.87500% 21-14.09.31*	USD	945 000			945 000	660 401	0.02	
NEWMONT GOLDCORP CORP 4.87500% 12-15.03.42*	USD	400 000			400 000	298 527	0.01	
NEXTERA ENERGY CAP 2.44000% 21-15.01.32*	USD	900 000			900 000	614 044	0.02	
NEXTERA ENERGY CAPITAL HOLDINGS INC 2.25000% 20-01.06.30*	USD		1 500 000		1 500 000	1 063 712	0.03	
NIKE INC 2.85000% 20-27.03.30*	USD	900 000			900 000	700 586	0.02	
NISOURCE INC 3.95000% 17-30.03.48*	USD	500 000			500 000	307 720	0.01	
NISOURCE INC 5.25000% 13-15.02.43*	USD	205 000			205 000	156 465	0.00	
NISSAN MOTOR CO LTD-144A 4.81000% 20-17.09.30*	USD	1 300 000	1 000 000	1 300 000	1 000 000	776 969	0.02	
NOMURA HOLDINGS INC 3.10300% 20-16.01.30*	USD	600 000			600 000	444 195	0.01	
NOMURA HOLDINGS INC 5.84200% 23-18.01.28*	USD		1 000 000		1 000 000	887 163	0.03	
NORFOLK SOUTHERN CORP 4.05000% 18-15.08.52*	USD	350 000			350 000	220 606	0.01	
NORTHROP GRUMMAN CORP 4.70000% 23-15.03.33*	USD		1 500 000		1 500 000	1 243 283	0.04	
NOVARTIS CAPITAL CORP 4.00000% 15-20.11.45*	USD	400 000			400 000	278 905	0.01	
NOVARTIS CAPITAL CORP 3.10000% 17-17.05.27*	USD		750 000		750 000	632 877	0.02	
NUCOR CORP 3.12500% 22-01.04.32*	USD	1 050 000			1 050 000	771 971	0.02	
NUTRIEN LTD 5.00000% 19-01.04.49*	USD	400 000			400 000	283 303	0.01	
NVIDIA CORP 2.85000% 20-01.04.30*	USD	700 000			700 000	544 472	0.02	
OESTERREICHISCHE KONTROLLBANK AG 1.50000% 20-12.02.25*	USD	1 000 000			1 000 000	864 763	0.02	
OMEGA HEALTHCARE INVESTORS INC 4.75000% 17-15.01.28*	USD	300 000			300 000	249 010	0.01	
OMNICOM GROUP/CAPITAL INC 3.60000% 16-15.04.26*	USD	350 000			350 000	301 697	0.01	
ONCOR ELECTRIC DELIVERY CO 4.10000% 19-15.11.48*	USD	100 000			100 000	65 443	0.00	
ONEOK INC 4.55000% 18-15.07.28*	USD	900 000			900 000	763 583	0.02	
ONEOK INC 5.20000% 18-15.07.48*	USD		700 000		700 000	492 879	0.01	
ONTARIO, PROVINCE OF 1.05000% 20-21.05.27*	USD	800 000			800 000	633 815	0.02	
OOREDOO INTERNATIONAL FINANCE LTD-REG-S 4.50000% 13-31.01.43*	USD	750 000			750 000	576 744	0.02	
ORACLE CORP 2.40000% 16-15.09.23*	USD	900 000		900 000				
ORACLE CORP 2.65000% 16-15.07.26*	USD	750 000			750 000	628 292	0.02	
ORACLE CORP 3.25000% 15-15.05.30*	USD	1 050 000			1 050 000	803 754	0.02	
ORACLE CORP 3.25000% 17-15.11.27*	USD	500 000			500 000	411 961	0.01	
ORACLE CORP 3.85000% 16-15.07.36*	USD	650 000			650 000	451 160	0.01	
ORACLE CORP 3.85000% 20-01.04.60*	USD	500 000	500 000		1 000 000	546 212	0.02	
ORACLE CORP 3.95000% 21-25.03.51*	USD	600 000	700 000		1 300 000	767 973	0.02	
PANAMA, REPUBLIC OF 2.25200% 20-29.09.32*	USD	1 000 000			1 000 000	615 194	0.02	
PARKER-HANNIFIN CORP 3.25000% 19-14.06.29*	USD	735 000			735 000	587 665	0.02	
PAYPAL HOLDINGS INC 2.85000% 19-01.10.29*	USD	700 000			700 000	541 801	0.02	
PEPSICO INC 1.95000% 21-21.10.31*	USD	900 000	250 000		1 150 000	803 755	0.02	
PEPSICO INC 3.00000% 17-15.10.27*	USD	500 000			500 000	419 603	0.01	
PEPSICO INC 3.60000% 14-01.03.24*	USD	500 000			500 000	451 982	0.01	
PERTAMINA PERSERO PT-144A 2.30000% 21-09.02.31*	USD	1 000 000			1 000 000	701 303	0.02	
PERTAMINA PT-REG-S 4.30000% 13-20.05.23*	USD	550 000		550 000				
PERU, REPUBLIC OF 3.30000% 21-11.03.41*	USD	1 300 000			1 300 000	781 414	0.02	
PERUSAHAAN PENERBIT SBSN-REG-S 4.40000% 18-01.03.28*	USD	500 000			500 000	433 065	0.01	
PFIZER INC 1.70000% 20-28.05.30*	USD		500 000		500 000	358 390	0.01	
PFIZER INC 3.45000% 19-15.03.29*	USD	1 000 000			1 000 000	826 587	0.02	
PFIZER INC 4.30000% 13-15.06.43*	USD	500 000			500 000	360 534	0.01	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75000% 23-19.05.33*	USD		1 260 000		1 260 000	1 049 425	0.03	
PHILIP MORRIS INTERNATIONAL INC 5.37500% 23-15.02.33*	USD		1 500 000		1 500 000	1 261 189	0.04	
PHILIPPINES, REPUBLIC OF THE 5.50000% 11-30.03.26*	USD	1 000 000			1 000 000	909 468	0.03	
PHILIPPINES, REPUBLIC OF THE 3.20000% 21-06.07.46*	USD	600 000	600 000		1 200 000	684 066	0.02	
PHILLIPS 66 5.87500% 13-01.05.42*	USD	350 000			350 000	297 210	0.01	
PLAINS ALL AMERICAN PIPELINE LP 4.70000% 14-15.06.44*	USD	950 000			950 000	605 305	0.02	
PNC FINANCIAL SERVICES GROUP INC/THE 2.55000% 20-22.01.30*	USD	1 250 000			1 250 000	903 705	0.03	
POLAND, REPUBLIC OF 3.00000% 12-17.03.23*	USD	1 000 000		1 000 000				
POLAND, REPUBLIC OF 3.25000% 16-06.04.26*	USD		750 000		750 000	646 343	0.02	
POSCO-REG-S 5.62500% 23-17.01.26*	USD		900 000		900 000	813 879	0.02	
PPL CAPITAL FUNDING INC 3.10000% 16-15.05.26*	USD	1 000 000			1 000 000	850 680	0.02	
PRINCETON UNIVERSITY 5.70000% 09-01.03.39*	USD	500 000			500 000	449 205	0.01	
PROCTER & GAMBLE CO 3.55000% 20-25.03.40*	USD	600 000			600 000	420 604	0.01	
PROCTER & GAMBLE CO 1.20000% 20-29.10.30*	USD		250 000		250 000	172 109	0.00	
PROGRESSIVE CORP/THE 4.12500% 17-15.04.47*	USD	500 000			500 000	337 091	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PROLOGIS LP 2.25000% 20-15.04.30*	USD	1 000 000			1 000 000	727 476	0.02	
PROSUS NV-REG-S 3.68000% 20-21.01.30*	USD	1 000 000			1 000 000	718 794	0.02	
PUBLIC STORAGE 2.25000% 21-09.11.31*	USD	900 000			900 000	624 650	0.02	
QATAR PETROLEUM-REG-S 2.25000% 21-12.07.31*	USD	715 000	600 000		1 315 000	934 186	0.03	
QATAR, STATE OF-REG-S 4.50000% 18-23.04.28*	USD	1 000 000			1 000 000	880 528	0.02	
QATAR, STATE OF-REG-S 4.81700% 19-14.03.49*	USD	500 000			500 000	371 841	0.01	
QATAR, STATE OF-REG-S 3.75000% 20-16.04.30*	USD	800 000			800 000	664 337	0.02	
QUALCOMM INC 1.30000% 21-20.05.28*	USD	956 000			956 000	725 973	0.02	
QUALCOMM INC 1.65000% 21-20.05.32*	USD	170 000			170 000	112 850	0.00	
QUALCOMM INC 4.30000% 17-20.05.47*	USD	100 000			100 000	69 527	0.00	
QUALCOMM INC 4.65000% 15-20.05.35*	USD	250 000			250 000	206 983	0.01	
QUEBEC, PROVINCE OF 1.35000% 20-28.05.30*	USD		800 000		800 000	570 972	0.02	
QUEBEC, PROVINCE OF 2.62500% 13-13.02.23*	USD	500 000		500 000				
QUEBEC, PROVINCE OF 2.87500% 14-16.10.24*	USD	1 000 000			1 000 000	886 280	0.03	
RABOBANK NEDERLAND NV-SUB 3.75000% 16-21.07.26*	USD	300 000			300 000	253 652	0.01	
RABOBANK NEDERLAND-SUB 5.75000% 13-01.12.43*	USD	250 000			250 000	201 309	0.01	
RAYTHEON TECHNOLOGIES CORP 2.25000% 20-01.07.30*	USD	800 000			800 000	571 259	0.02	
REALTY INCOME CORP 3.87500% 14-15.07.24*	USD	700 000			700 000	628 035	0.02	
RECKITT BENCKISER TREAS SERV-144A 3.00000% 17-26.06.27*	USD	500 000			500 000	414 875	0.01	
RELIANCE INDUSTRIES LTD-REG-S 2.87500% 22-12.01.32*	USD	800 000			800 000	570 041	0.02	
REPUBLIC SERVICES INC 3.37500% 17-15.11.27*	USD	400 000			400 000	335 033	0.01	
RIO TINTO FINANCE USA LTD 5.20000% 10-02.11.40*	USD	500 000			500 000	407 735	0.01	
ROGERS COMMUNICATIONS INC 4.30000% 18-15.02.48*	USD	600 000			600 000	366 625	0.01	
ROMANIA-REG-S 3.00000% 20-14.02.31*	USD	900 000			900 000	647 046	0.02	
ROMANIA-REG-S 7.12500% 23-17.01.33*	USD		560 000		560 000	505 578	0.01	
ROPER TECHNOLOGIES INC 1.40000% 20-15.09.27*	USD	1 100 000			1 100 000	847 186	0.02	
S&P GLOBAL INC 1.25000% 20-15.08.30*	USD	1 050 000			1 050 000	710 479	0.02	
SABINE PASS LIQUEFACTION LLC 5.62500% 16-01.03.25*	USD	900 000			900 000	813 688	0.02	
SALESFORCE.COM INC 1.95000% 21-15.07.31*	USD	1 000 000			1 000 000	702 608	0.02	
SANTANDER HOLDINGS USA INC 3.40000% 18-18.01.23*	USD	550 000		550 000				
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.37500% 19-16.04.29*	USD		2 000 000		2 000 000	1 706 344	0.05	
SHELL INTERNATIONAL FINANCE 6.37500% 08-15.12.38*	USD	780 000			780 000	725 588	0.02	
SHELL INTERNATIONAL FINANCE 3.87500% 18-13.11.28*	USD		500 000		500 000	423 754	0.01	
SHELL INTERNATIONAL FINANCE BV 2.75000% 20-06.04.30*	USD	1 500 000			1 500 000	1 153 998	0.03	
SHERWIN-WILLIAMS CO 4.50000% 17-01.06.47*	USD	300 000			300 000	205 930	0.01	
SHERWIN-WILLIAMS CO 3.30000% 20-15.05.50*	USD	100 000			100 000	54 616	0.00	
SHIRE ACQUISITIONS INVT IRELAND DAC 3.20000% 16-23.09.26*	USD	500 000			500 000	423 711	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.25000% 15-27.05.25*	USD	250 000			250 000	219 404	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.30000% 16-15.09.46*	USD	750 000			750 000	450 421	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 2.15000% 21-11.03.31*	USD	1 000 000			1 000 000	713 139	0.02	
SIMON PROPERTY GROUP LP 4.25000% 14-01.10.44*	USD	150 000			150 000	95 678	0.00	
SIMON PROPERTY GROUP LP 3.30000% 16-15.01.26*	USD	750 000			750 000	645 469	0.02	
SIMON PROPERTY GROUP LP 3.80000% 20-15.07.50*	USD	500 000			500 000	289 219	0.01	
SINOPEC CAPITAL 2013 LTD-REG-S 3.12500% 13-24.04.23*	USD	200 000		200 000				
SINOPEC GROUP OVERSEA DEVELOPMENT-REG-S 3.50000% 16-03.05.26*	USD	500 000			500 000	433 302	0.01	
SINOPEC GROUP OVERSEAS-REG-S 4.00000% 17-13.09.47*	USD	400 000			400 000	266 776	0.01	
SINOPEC GRP OVERSEAS DEV LTD-REG-S 2.70000% 20-13.05.30*	USD	400 000			400 000	308 998	0.01	
SOCIETE GENERALE SA-144A-SUB 5.00000% 14-17.01.24*	USD	400 000			400 000	362 328	0.01	
SOUTHERN CO 4.40000% 16-01.07.46*	USD	950 000			950 000	637 721	0.02	
SOUTHERN COPPER CORP 5.25000% 12-08.11.42*	USD	575 000			575 000	434 834	0.01	
SOUTHWEST AIRLINES CO 3.00000% 16-15.11.26*	USD	200 000			200 000	167 430	0.00	
SPECTRA ENERGY PARTNERS LP 3.37500% 16-15.10.26*	USD	1 000 000			1 000 000	847 130	0.02	
STANDARD CHARTERED PLC-144A-SUB 3.95000% 13-11.01.23*	USD	730 000		730 000				
STANDARD CHARTERED PLC-REG-S 6.29600% 23-06.07.34*	USD		1 000 000		1 000 000	846 773	0.02	
STANLEY BLACK & DECKER INC 2.75000% 20-15.11.50*	USD	570 000			570 000	264 407	0.01	
STARBUCKS CORP 3.10000% 18-01.03.23*	USD	1 000 000		1 000 000				
STARBUCKS CORP 3.50000% 20-15.11.50*	USD	400 000			400 000	233 251	0.01	
STATE GRID OVERSEAS INV-REG-S 4.12500% 14-07.05.24*	USD	350 000			350 000	315 285	0.01	
STATE OF ISRAEL-REG-S 3.80000% 20-13.05.60*	USD	800 000			800 000	445 469	0.01	
STATE STREET CORP 2.40000% 20-24.01.30*	USD	900 000			900 000	667 064	0.02	
STRYKER CORP 1.95000% 20-15.06.30*	USD	1 000 000			1 000 000	711 723	0.02	
STRYKER CORP 4.62500% 16-15.03.46*	USD	300 000			300 000	220 349	0.01	
SUMITOMO MITSUI FIN GP INC 3.10200% 18-17.01.23*	USD	250 000		250 000				
SUMITOMO MITSUI FIN GP INC 2.75000% 20-15.01.30*	USD		1 000 000		1 000 000	738 493	0.02	
SUMITOMO MITSUI FINANCIAL GROUP INC 1.71000% 21-12.01.31*	USD	1 000 000			1 000 000	666 275	0.02	
SUZANO AUSTRIA GMBH-144A 7.00000% 17-16.03.47*	USD	500 000			500 000	420 898	0.01	
SVENSK EXPORTKREDIT AB 0.50000% 20-26.08.25*	USD	500 000			500 000	416 844	0.01	
SYNCHRONY FINANCIAL 5.15000% 19-19.03.29*	USD		800 000		800 000	628 824	0.02	
SYSCO CORP 4.50000% 16-01.04.46*	USD	500 000			500 000	337 035	0.01	
T-MOBILE USA INC 3.50000% 21-15.04.25*	USD	1 500 000			1 500 000	1 318 830	0.04	
T-MOBILE USA INC 3.50000% 21-15.04.31*	USD		2 000 000		2 000 000	1 510 961	0.04	
T-MOBILE USA INC 4.50000% 21-15.04.50*	USD	550 000	750 000		1 300 000	863 095	0.02	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
TARGA RESOURCES CORP 4.95000% 22-15.04.52*	USD		700 000			700 000	464 825	0.01	
TARGET CORP 3.37500% 19-15.04.29*	USD	500 000	1 000 000			1 500 000	1 231 948	0.03	
TARGET CORP 3.50000% 14-01.07.24*	USD	150 000				150 000	134 483	0.00	
TELEFONICA EMISIONES SA 5.21300% 17-08.03.47*	USD	700 000				700 000	484 629	0.01	
TENNESSEE VALLEY AUTHORITY 3.50000% 12-15.12.42*	USD	500 000				500 000	337 251	0.01	
TENNESSEE VALLEY AUTHORITY 2.87500% 17-01.02.27*	USD	1 000 000				1 000 000	851 468	0.02	
TEXAS INSTRUMENTS INC 1.75000% 20-04.05.30*	USD	1 000 000				1 000 000	725 465	0.02	
THERMO FISHER SCIENTIFIC INC 2.00000% 21-15.10.31*	USD	1 000 000	500 000			1 500 000	1 030 042	0.03	
THOMSON REUTERS CORP 4.30000% 13-23.11.23*	USD	300 000				300 000	272 583	0.01	
TOTAL CAPITAL INTERNATIONAL SA 2.70000% 12-25.01.23*	USD	300 000		300 000					
TOTAL CAPITAL INTERNATIONAL SA 3.75000% 14-10.04.24*	USD	450 000				450 000	406 115	0.01	
TOTAL CAPITAL INTERNATIONAL SA 2.98600% 20-29.06.41*	USD	700 000				700 000	420 380	0.01	
TOTAL CAPITAL SA 3.88300% 18-11.10.28*	USD		500 000			500 000	422 453	0.01	
TRANSCANADA PIPELINES LTD 6.10000% 10-01.06.40*	USD	350 000				350 000	292 631	0.01	
TRANSCANADA PIPELINES LTD 4.62500% 14-01.03.34*	USD	400 000				400 000	307 915	0.01	
TRAVELERS COMPANIES INC 4.00000% 17-30.05.47*	USD	400 000				400 000	264 532	0.01	
TSMC ARIZONA CORP 3.12500% 21-25.10.41*	USD	520 000				520 000	329 531	0.01	
TWDC ENTERPRISES 18 CORP 4.37500% 11-16.08.41*	USD	150 000				150 000	107 117	0.00	
TYSON FOODS INC 3.95000% 14-15.08.24*	USD	100 000				100 000	89 536	0.00	
UBS GROUP AG 4.87500% 23-15.05.45*	USD		750 000			750 000	543 848	0.02	
UBS GROUP AG-144A 2.74600% 22-11.02.33*	USD	1 200 000				1 200 000	799 630	0.02	
UBS GROUP AG-144A 4.28200% 17-09.01.28*	USD	750 000				750 000	622 677	0.02	
UBS GROUP AG-REG-S 4.87500% 15-15.05.45*	USD	750 000		750 000					
UNILEVER CAPITAL CORP 2.12500% 19-06.09.29*	USD	1 000 000				1 000 000	757 876	0.02	
UNION PACIFIC CORP 2.75000% 16-01.03.26*	USD	500 000				500 000	426 622	0.01	
UNION PACIFIC CORP 2.80000% 22-14.02.32*	USD	1 000 000				1 000 000	728 567	0.02	
UNION PACIFIC CORP 3.79900% 16-01.10.51*	USD	975 000				975 000	613 054	0.02	
UNITED PARCEL SERVICE INC 3.75000% 17-15.11.47*	USD	500 000				500 000	322 928	0.01	
UNITED PARCEL SERVICE INC 3.90000% 20-01.04.25*	USD	600 000				600 000	533 127	0.02	
UNITED TECHNOLOGIES CORP 4.50000% 12-01.06.42*	USD	750 000				750 000	529 637	0.02	
UNITEDHEALTH GROUP INC 4.25000% 13-15.03.43*	USD	725 000				725 000	514 690	0.01	
UNITEDHEALTH GROUP INC 4.62500% 15-15.07.35*	USD	1 000 000				1 000 000	809 044	0.02	
UNITEDHEALTH GROUP INC 2.87500% 19-15.08.29*	USD	500 000				500 000	394 697	0.01	
UNITEDHEALTH GROUP INC 4.75000% 22-15.05.52*	USD		800 000			800 000	582 790	0.02	
URUGUAY, REPUBLIC OF 4.50000% 13-14.08.24*	USD	500 000		500 000					
US BANCORP-SUB 3.00000% 19-30.07.29*	USD	900 000				900 000	669 810	0.02	
UTAH ACQUISITION SUB INC 3.95000% 17-15.06.26*	USD	834 000				834 000	710 929	0.02	
VALE OVERSEAS LTD 6.12500% 23-12.06.33*	USD		750 000			750 000	641 927	0.02	
VALERO ENERGY CORP 6.62500% 07-15.06.37*	USD	840 000				840 000	750 654	0.02	
VENTAS REALTY LP 3.75000% 14-01.05.24*	USD	725 000				725 000	650 383	0.02	
VERIZON COMMUNICATIONS INC 4.50000% 17-10.08.33*	USD	1 000 000				1 000 000	788 660	0.02	
VERIZON COMMUNICATIONS INC 3.55000% 21-22.03.51*	USD	900 000				900 000	514 629	0.01	
VERIZON COMMUNICATIONS INC 2.10000% 21-22.03.28*	USD	800 000				800 000	621 017	0.02	
VIACOMCBS INC 5.25000% 14-01.04.44*	USD	125 000				125 000	73 954	0.00	
VIATRIS INC 4.00000% 21-22.06.50*	USD	625 000				625 000	327 236	0.01	
VICI PROPERTIES LP 5.12500% 22-15.05.32*	USD		1 000 000			1 000 000	786 427	0.02	
VISA INC 2.80000% 15-14.12.22*	USD	450 000		450 000					
VISA INC 4.30000% 15-14.12.45*	USD	950 000				950 000	690 227	0.02	
VMWARE INC 2.20000% 21-15.08.31*	USD	900 000				900 000	605 491	0.02	
VMWARE INC 3.90000% 17-21.08.27*	USD	300 000				300 000	252 965	0.01	
VODAFONE GROUP PLC 4.87500% 19-19.06.49*	USD		800 000			800 000	550 709	0.02	
VODAFONE GROUP PLC 5.25000% 18-30.05.48*	USD	200 000		200 000					
VOYA FINANCIAL INC 3.65000% 16-15.06.26*	USD	100 000				100 000	85 732	0.00	
WALMART INC 3.30000% 14-22.04.24*	USD	1 000 000				1 000 000	900 225	0.03	
WALMART INC 4.05000% 18-29.06.48*	USD	1 251 000				1 251 000	878 188	0.02	
WALT DISNEY CO 2.65000% 20-13.01.31*	USD	800 000				800 000	590 952	0.02	
WALT DISNEY CO 2.75000% 19-01.09.49*	USD	170 000				170 000	86 455	0.00	
WALT DISNEY CO 3.60000% 20-13.01.51*	USD	500 000				500 000	300 740	0.01	
WALT DISNEY CO 4.95000% 19-15.10.45*	USD	500 000				500 000	375 661	0.01	
WASTE MANAGEMENT INC 3.15000% 17-15.11.27*	USD	400 000				400 000	333 010	0.01	
WASTE MANAGEMENT INC 1.50000% 20-15.03.31*	USD		400 000			400 000	270 153	0.01	
WELLTOWER INC 4.00000% 15-01.06.25*	USD	600 000				600 000	527 778	0.01	
WESTERN MIDSTREAM OPERATING LP 6.15000% 23-01.04.33*	USD		800 000			800 000	688 565	0.02	
WESTPAC BANKING CORP 3.35000% 17-08.03.27*	USD		250 000			250 000	211 416	0.01	
WESTPAC BANKING CORP 2.75000% 17-11.01.23*	USD	1 000 000		1 000 000					
WESTPAC BANKING CORP-SUB 2.96300% 20-16.11.40*	USD	700 000				700 000	371 788	0.01	
WILLIAMS COS INC/THE 5.10000% 15-15.09.45*	USD	500 000				500 000	365 756	0.01	
WILLIAMS COS INC/THE 3.75000% 17-15.06.27*	USD	900 000				900 000	756 667	0.02	
WPP FINANCE 2010 3.75000% 14-19.09.24*	USD	700 000				700 000	621 648	0.02	
WRKCO INC 4.20000% 19-01.06.32*	USD	600 000				600 000	476 175	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
WW GRAINGER INC 4.20000% 17-15.05.47*	USD	300 000			300 000	211 941	0.01	
XYLEM INC/NY 2.25000% 20-30.01.31*	USD	800 000			800 000	562 691	0.02	
ZIMMER BIOMET HOLDINGS INC 4.25000% 15-15.08.35*	USD	28 000			28 000	20 071	0.00	
ZIMMER BIOMET HOLDINGS INC 2.60000% 21-24.11.31*	USD	1 120 000			1 120 000	781 261	0.02	
ZOETIS INC 4.45000% 18-20.08.48*	USD	500 000			500 000	350 103	0.01	
TOTAL USD						312 352 664	8.85	
Total Notes, fixed rate						389 955 271	11.05	

Notes, zero coupon

EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR		2 100 000		2 100 000	1 087 859	0.03	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	2 000 000			2 000 000	1 488 568	0.04	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	2 000 000			2 000 000	1 815 953	0.05	
TOTAL EUR						4 392 380	0.12	
Total Notes, zero coupon						4 392 380	0.12	

Notes, floating rate

CAD

CANADIAN IMPERIAL BK OF COMM-SUB COCO 2.950%/VAR 19-19.06.29*	CAD	1 300 000		1 300 000				
TOTAL CAD							0.00	

EUR

AEGON NV-REG-S-SUB 4.000%/VAR 14-25.04.44*	EUR	550 000		550 000				
BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR		320 000		320 000	309 697	0.01	
CITIGROUP INC-REG-S 3.713%/VAR 22-22.09.28*	EUR	1 000 000			1 000 000	943 052	0.03	
DEUTSCHE BOERSE AG-REG-S-SUB 1.250%/VAR 20-16.06.47*	EUR	200 000			200 000	167 375	0.00	
ENI SPA-REG-S-SUB 2.625%/VAR 20-PRP*	EUR		600 000		600 000	536 753	0.02	
HANNOVER RUECK SE-REG-S-SUB 5.875%/VAR 22-26.08.43*	EUR		800 000		800 000	788 892	0.02	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 1.825%/VAR 21-PRP*	EUR	400 000			400 000	300 700	0.01	
ING GROEP NV-REG-S 0.250%/VAR 21-01.02.30*	EUR	1 100 000			1 100 000	843 756	0.02	
MORGAN STANLEY 0.406%/VAR 21-29.10.27*	EUR	1 000 000			1 000 000	853 999	0.02	
NATWEST GROUP PLC-REG-S 0.670%/VAR 21-14.09.29*	EUR	700 000			700 000	550 168	0.02	
ORSTED A/S-REG-S-SUB 1.500%/VAR 21-18.02.3021*	EUR	100 000			100 000	68 777	0.00	
ORSTED AS-REG-S-SUB 5.250%/VAR 22-08.12.3022*	EUR		280 000		280 000	255 032	0.01	
RAIFFEISEN BANK INTER-REG-S-SUB 7.375%/VAR 22-20.12.32*	EUR	300 000			300 000	283 958	0.01	
SSE PLC-REG-S-SUB 4.000%/VAR 22-PRP*	EUR	800 000			800 000	703 166	0.02	
STANDARD CHARTERED PLC-REG-S-SUB 2.500%/VAR 20-09.09.30*	EUR	900 000			900 000	819 719	0.02	
SWEDBANK AB-REG-S 0.300%/VAR 21-20.05.27*	EUR	660 000			660 000	571 075	0.02	
TOTAL EUR						7 996 119	0.23	

GBP

M&G PLC-REG-S-SUB 3.875%/VAR 19-20.07.49*	GBP	800 000		800 000				
TOTAL GBP							0.00	

USD

AMERICAN EXPRESS CO 5.389%/VAR 23-28.07.27*	USD		1 500 000		1 500 000	1 336 899	0.04	
AMERICAN EXPRESS CO 5.282%/VAR 23-27.07.29*	USD		700 000		700 000	611 493	0.02	
BANK OF AMERICA CORP 3.419%/VAR 18-20.12.28*	USD	1 919 000			1 919 000	1 554 511	0.04	
BANK OF AMERICA CORP 2.687%/VAR 21-22.04.32*	USD	1 300 000			1 300 000	907 114	0.03	
BANK OF AMERICA CORP 3.311%/VAR 21-22.04.42*	USD	1 000 000			1 000 000	604 257	0.02	
BARCLAYS PLC 2.852%/VAR 20-07.05.26*	USD	1 300 000			1 300 000	1 116 009	0.03	
CITIGROUP INC 1.462%/VAR 21-09.06.27*	USD	1 500 000	1 000 000		2 500 000	2 002 573	0.06	
CITIGROUP INC 2.572%/VAR 20-03.06.31*	USD	800 000			800 000	570 095	0.02	
CITIGROUP INC 3.520%/VAR 17-27.10.28*	USD	750 000			750 000	613 522	0.02	
DANSKE BANK AS-144A 4.298%/VAR 22-01.04.28*	USD	1 400 000			1 400 000	1 175 557	0.03	
DEUTSCHE BANK AG/NEW YORK NY 2.222%/VAR 20-18.09.24*	USD	1 000 000		1 000 000				
GOLDMAN SACHS GROUP INC/THE 1.093%/VAR 20-09.12.26*	USD	2 500 000			2 500 000	2 031 134	0.06	
GOLDMAN SACHS GROUP INC 2.615%/VAR 21-22.04.32*	USD	900 000	500 000		1 400 000	970 713	0.03	
GOLDMAN SACHS GROUP INC/THE 1.542%/VAR 21-10.09.27*	USD	1 300 000	500 000		1 800 000	1 425 196	0.04	
HASBRO INC 3.900%/RATING LINKED 19-19.11.29*	USD	450 000			450 000	351 859	0.01	
HSBC HOLDINGS PLC 1.645%/VAR 20-18.04.26*	USD	1 600 000			1 600 000	1 353 828	0.04	
HSBC HOLDINGS PLC 2.251%/VAR 21-22.11.27*	USD	800 000			800 000	638 315	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ING GROEP NV 2.727%/VAR 21-01.04.32*	USD		450 000		450 000	312 312	0.01	
JP MORGAN CHASE & CO 3.882%/VAR 17-24.07.38*	USD	500 000			500 000	348 154	0.01	
JP MORGAN CHASE & CO 3.964%/VAR 17-15.11.48*	USD	500 000			500 000	318 091	0.01	
JP MORGAN CHASE & CO 3.328%/VAR 21-22.04.52*	USD	700 000			700 000	390 576	0.01	
JPMORGAN CHASE & CO 2.522%/VAR 20-22.04.31*	USD	900 000			900 000	651 416	0.02	
JPMORGAN CHASE & CO 2.182%/VAR 20-01.06.28*	USD	2 000 000			2 000 000	1 582 202	0.04	
JPMORGAN CHASE & CO 1.578%/VAR 21-22.04.27*	USD	2 000 000			2 000 000	1 623 774	0.05	
JPMORGAN CHASE & CO 2.963%/VAR 22-25.01.33*	USD		1 000 000		1 000 000	709 015	0.02	
LLOYDS BANKING GROUP PLC 3.574%/3M LIBOR+120.5BP 17-07.11.28*	USD	800 000			800 000	646 408	0.02	
MITSUBISHI UFJ FINANCIAL GP INC 2.309%/VAR 21-20.07.32*	USD	1 200 000			1 200 000	820 747	0.02	
MITSUBISHI UFJ FINANCIAL GP INC 1.538%/VAR 21-20.07.27*	USD	1 200 000			1 200 000	966 271	0.03	
MIZUHO FINANCIAL GROUP INC 5.754%/VAR 23-27.05.34*	USD		1 000 000		1 000 000	854 317	0.02	
MORGAN STANLEY 3.591%/VAR 17-22.07.28*	USD	900 000			900 000	742 802	0.02	
MORGAN STANLEY 3.971%/VAR 17-22.07.38*	USD	400 000			400 000	275 502	0.01	
MORGAN STANLEY 5.123%/VAR 23-01.02.29*	USD		2 000 000		2 000 000	1 732 902	0.05	
MORGAN STANLEY 5.424%/VAR 23-21.07.34*	USD		320 000		320 000	265 788	0.01	
MORGAN STANLEY-SUB 2.484%/VAR 21-16.09.36*	USD	700 000			700 000	450 648	0.01	
NATIONAL RURAL UTILIT-SUB 5.250%/3M LIBOR+363BP 16-20.04.46*	USD	400 000			400 000	343 582	0.01	
NATWEST GROUP PLC 4.445%/VAR 19-08.05.30*	USD	600 000			600 000	484 007	0.01	
NATWEST GROUP PLC 5.808%/VAR 23-13.09.29*	USD		1 100 000		1 100 000	959 533	0.03	
PNC FINANCIAL SERVICES GROUP INC/THE 5.582%/VAR 23-12.06.29*	USD		1 000 000		1 000 000	871 335	0.02	
PRUDENTIAL FINANCIAL INC-SUB 3.700%/VAR 20-01.10.50*	USD	1 000 000			1 000 000	716 994	0.02	
SANTANDER UK GROUP HOLD PLC 3.823%/VAR 17-03.11.28*	USD	500 000			500 000	400 384	0.01	
SANTANDER UK GROUP HOLDINGS PLC 1.673%/VAR 21-14.06.27*	USD	1 000 000			1 000 000	793 182	0.02	
STANDARD CHARTERED PLC-144A-SUB 4.866%/VAR 18-15.03.33*	USD	600 000			600 000	481 457	0.01	
UBS GROUP AG-144A 2.193%/VAR 20-05.06.26*	USD	1 000 000			1 000 000	847 160	0.02	
US BANCORP 4.548%/VAR 22-22.07.28*	USD		1 000 000		1 000 000	844 753	0.02	
WESTPAC BANKING CORP-SUB 5.405%/VAR 22-10.08.33*	USD	1 575 000			1 575 000	1 268 086	0.04	
TOTAL USD						37 964 471	1.08	
Total Notes, floating rate						45 960 590	1.30	

Medium term notes, fixed rate

AUD

ANHEUSER-BUSCH INBEV WORLDWIDE-REG-S 4.10000% 17-06.09.27*	AUD		250 000		250 000	137 082	0.00	
AUSNET SERVICES HOLDINGS PTY LTD 2.60000% 19-31.07.29*	AUD	400 000			400 000	186 969	0.01	
AUSTRALIA & NEW ZEALAND BANKING-REG-S 5.00000% 13-16.08.23*	AUD	750 000		750 000				
BARCLAYS PLC-REG-S 4.00000% 19-26.06.29*	AUD	500 000			500 000	244 144	0.01	
EUROPEAN INVESTMENT BANK-REG-S 3.10000% 16-17.08.26*	AUD		200 000		200 000	109 891	0.00	
INTERNATIONAL FINANCE CORP 3.20000% 17-18.10.27*	AUD	500 000			500 000	269 041	0.01	
INTL BANK FOR RECONSTRUCTION & DEVT 1.10000% 20-18.11.30*	AUD		400 000		400 000	171 592	0.00	
INTL BK FOR RECONSTR & DEVT WORLD BANK 3.30000% 18-14.08.28*	AUD		250 000		250 000	132 902	0.00	
LANDWIRTSCHAFTLICHE RENTENBANK 3.25000% 17-12.04.28*	AUD	750 000			750 000	400 113	0.01	
LLOYDS BANKING GROUP PLC-REG-S 4.25000% 17-22.11.27*	AUD	400 000			400 000	212 020	0.01	
NATIONAL AUSTRALIA BANK LTD 2.90000% 22-25.02.27*	AUD		1 300 000		1 300 000	691 066	0.02	
SOUTH AUSTRALIAN GOV FIN AUTHOR-REG-S 2.25000% 16-15.08.24*	AUD	1 600 000		1 600 000				
TELSTRA GROUP LTD-REG-S 4.00000% 17-19.04.27*	AUD		250 000		250 000	137 912	0.00	
TREASURY CORP OF VICTORIA-REG-S 3.00000% 15-20.10.28*	AUD	1 100 000			1 100 000	578 936	0.02	
TREASURY CORP OF VICTORIA 1.50000% 20-10.09.31*	AUD	2 000 000			2 000 000	862 234	0.02	
TOTAL AUD						4 133 902	0.12	

CAD

TOYOTA CREDIT CANADA INC 2.64000% 19-27.03.24*	CAD	1 000 000			1 000 000	648 108	0.02	
TRANSCANADA PIPELINES LTD-REG-S 3.30000% 15-17.07.25*	CAD	800 000			800 000	503 790	0.01	
TOTAL CAD						1 151 898	0.03	

EUR

3M CO 1.50000% 14-09.11.26*	EUR	500 000			500 000	443 116	0.01	
AAREAL BANK AG-REG-S 0.12500% 22-01.02.30*	EUR		1 000 000		1 000 000	778 186	0.02	
ABERTIS INFRAESTRUCTURAS SA-REG-S 3.00000% 19-27.03.31*	EUR	400 000			400 000	343 216	0.01	
ABN AMRO BANK NV-REG-S 2.50000% 13-05.09.23*	EUR	400 000		400 000				
ABN AMRO BANK NV-REG-S 1.25000% 18-10.01.33*	EUR	300 000			300 000	235 271	0.01	
ABN AMRO BANK NV-REG-S 0.87500% 19-15.01.24*	EUR	900 000			900 000	859 821	0.02	
ACEA SPA-REG-S 3.87500% 23-24.01.31*	EUR		500 000		500 000	463 267	0.01	
ACTION LOGEMENT SERVICES-REG-S 4.12500% 23-03.10.38*	EUR		800 000		800 000	759 861	0.02	
ADECCO INTERNATIONAL FIN SVS B.V-REG-S 1.50000% 15-22.11.22*	EUR	109 000		109 000				

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ADIF - ALTA VELOCIDAD-REG-S 1.87500% 15-28.01.25*	EUR 200 000			200 000	187 785	0.01	
AFRICAN DEVELOPMENT BANK 0.25000% 17-21.11.24*	EUR 500 000			500 000	463 249	0.01	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 0.25000% 19-29.06.29*	EUR 2 000 000			2 000 000	1 605 266	0.05	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 0.37500% 21-25.05.36*	EUR 400 000			400 000	248 923	0.01	
AGENCE FRANCE LOCALE-REG-S 0.50000% 17-20.06.24*	EUR 500 000			500 000	470 083	0.01	
AGENCE FRANCE LOCALE-REG-S 3.62500% 23-20.06.38*	EUR 700 000			700 000	632 790	0.02	
AIR LIQUIDE FINANCE-REG-S 0.37500% 21-27.05.31*	EUR 100 000			100 000	74 897	0.00	
AIRBUS SE-REG-S 2.37500% 20-09.06.40*	EUR 600 000			600 000	424 589	0.01	
AKELIUS RESIDENTIAL PROPERTY AB-REG-S 1.75000% 17-07.02.25*	EUR 300 000			300 000	275 732	0.01	
ALLIANZ FINANCE II BV-REG-S 0.50000% 20-14.01.31*	EUR 900 000			900 000	689 890	0.02	
AMADEUS IT GROUP SA-REG-S 0.87500% 18-18.09.23*	EUR 500 000		500 000				
AMERICAN HONDA FINANCE CORP 1.37500% 15-10.11.22*	EUR 300 000		300 000				
ANGLO AMERICAN CAPITAL PLC-REG-S 1.62500% 19-11.03.26*	EUR 600 000			600 000	545 139	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.00000% 16-17.03.28*	EUR 250 000			250 000	224 448	0.01	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 1.15000% 18-22.01.27*	EUR 400 000			400 000	354 984	0.01	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.00000% 18-23.01.35*	EUR 300 000			300 000	234 701	0.01	
ANTEILSVERWALTUNG BAWAG P.S.K AG-REG-S 2.00000% 22-25.08.32*	EUR 1 200 000			1 200 000	1 000 863	0.03	
APRR SA-REG-S 1.62500% 17-13.01.32*	EUR 500 000			500 000	405 697	0.01	
ARKEMA SA-REG-S 3.50000% 23-23.01.31*	EUR 800 000			800 000	729 138	0.02	
AROUNDTOWN SA-REG-S 1.62500% 18-31.01.28*	EUR 1 000 000			1 000 000	727 679	0.02	
ASB BANK LTD-REG-S 4.50000% 23-16.03.27*	EUR 555 000			555 000	537 300	0.02	
ATHENE GLOBAL FUNDING-REG-S 0.83200% 22-08.01.27*	EUR 1 000 000			1 000 000	849 045	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 12-20.06.44*	EUR 370 000			370 000	326 189	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.117*	EUR 350 000			350 000	203 366	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR 400 000	1 600 000		2 000 000	1 746 148	0.05	
AUTOBAHNEN- & SCHNELLSTRASSEN AG-REG-S 2.75000% 13-20.06.33*	EUR 200 000			200 000	180 965	0.01	
AUTOBAHNENBNSCHNELLSTRASSENFINANZ-REG-S 3.37500% 10-22.09.25*	EUR 300 000			300 000	287 772	0.01	
AUTOROUTES DU SUD DE LA FRANCE-REG-S 2.95000% 14-17.01.24*	EUR 200 000			200 000	191 916	0.01	
AUTOSTRADE PER L'ITALIA SPA-REG-S 5.12500% 23-14.06.33*	EUR 340 000			340 000	314 950	0.01	
AXA BANK EUROPE SCF-REG-S 0.25000% 20-09.06.40*	EUR 500 000			500 000	268 390	0.01	
BADEN-WUERTEMBERG, STATE OF-REG-S 0.62500% 15-03.02.25*	EUR 400 000			400 000	370 730	0.01	
BANCO BILBAO VIZCAY ARGENTARIA SA-REG-S 0.50000% 20-14.01.27*	EUR 1 000 000			1 000 000	853 575	0.02	
BANCO BILBAO VIZCAYA ARGENTARIA SA 3.87500% 13-30.01.23*	EUR 400 000		400 000				
BANCO BILBAO VIZCAYA ARGENT-REG-S-SUB 3.50000% 17-10.02.27*	EUR 500 000			500 000	466 326	0.01	
BANCO BPM SPA-REG-S 0.62500% 16-08.06.23*	EUR 400 000		400 000				
BANCO BPM SPA-REG-S 3.75000% 23-27.06.28*	EUR 500 000			500 000	477 667	0.01	
BANCO SANTANDER SA-REG-S-SUB 2.12500% 18-08.02.28*	EUR 1 000 000			1 000 000	865 898	0.02	
BANCO SANTANDER TOTIA SA-REG-S 0.87500% 17-25.04.24*	EUR 400 000			400 000	378 728	0.01	
BANK NEDERLANDSE GEMEENTEN NV-REG-S 0.25000% 15-07.05.25*	EUR 250 000			250 000	228 908	0.01	
BANK OF MONTREAL-REG-S 0.10000% 16-20.10.23*	EUR 400 000		400 000				
BANK OF NOVA SCOTIA-REG-S 0.12500% 19-04.09.26*	EUR 200 000			200 000	172 823	0.00	
BANQUE FEDER DU CRE MUTUEL SA-REG-S-SUB 5.12500% 23-13.01.33*	EUR 700 000			700 000	653 333	0.02	
BANQUE FEDER DU CREDIT MUTUEL-REG-S-SUB 3.00000% 14-21.05.24*	EUR 300 000			300 000	286 166	0.01	
BANQUE FEDERALE DU CREDIT MUTUEL-REG-S 0.75000% 18-17.07.25*	EUR 1 100 000			1 100 000	999 487	0.03	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.62500% 20-21.02.31*	EUR 1 000 000			1 000 000	725 867	0.02	
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 0.62500% 21-03.11.28*	EUR 200 000			200 000	159 160	0.00	
BASF SE-REG-S 0.25000% 20-05.06.27*	EUR 900 000			900 000	766 622	0.02	
BAT CAPITAL CORP-REG-S 1.12500% 17-16.11.23*	EUR 400 000			400 000	384 280	0.01	
BAT INTERNATIONAL FINANCE PLC-REG-S 1.25000% 15-13.03.27*	EUR 100 000		100 000				
BAWAG PSK BANK ARBET UND WIRT OES-REG-S 4.12500% 23-18.01.27*	EUR 1 000 000			1 000 000	943 125	0.03	
BAYERISCHE LANDESBANK-REG-S 0.75000% 18-19.01.28*	EUR 500 000			500 000	431 454	0.01	
BECTON DICKINSON AND CO 0.03400% 21-13.08.25*	EUR 100 000			100 000	89 684	0.00	
BELFIUS BANK SA-REG-S 0.12500% 21-08.02.28*	EUR 300 000			300 000	244 885	0.01	
BELFIUS BANK SA/NV-REG-S 0.75000% 15-10.02.25*	EUR 500 000			500 000	461 915	0.01	
BERLIN HYP AG 1.25000% 15-22.01.25*	EUR 200 000			200 000	184 176	0.01	
BG ENERGY CAPITAL PLC-REG-S 2.25000% 14-21.11.29*	EUR 420 000			420 000	363 940	0.01	
BMW FINANCE NV-REG-S 0.75000% 16-15.04.24*	EUR 100 000			100 000	94 779	0.00	
BMW FINANCE NV-REG-S 0.20000% 21-11.01.33*	EUR 700 000			700 000	485 806	0.01	
BMW FINANCE NV-REG-S 3.25000% 23-22.07.30*	EUR 1 000 000			1 000 000	926 043	0.03	
BNG BANK NV-REG-S 0.87500% 16-24.10.36*	EUR 200 000			200 000	136 839	0.00	
BNG BANK NV-REG-S 0.62500% 17-19.06.27*	EUR 1 000 000			1 000 000	877 558	0.02	
BNG BANK NV-REG-S 1.12500% 14-04.09.24*	EUR 100 000			100 000	94 142	0.00	
BNG BANK NV-REG-S 1.00000% 16-12.01.26*	EUR 400 000			400 000	365 411	0.01	
BNP PARIBAS HOME LOAN SFH SA-REG-S 3.00000% 23-25.05.28*	EUR 1 100 000			1 100 000	1 036 100	0.03	
BNP PARIBAS-REG-S 1.62500% 16-23.02.26*	EUR 500 000			500 000	457 558	0.01	
BNP PARIBAS-REG-S-SUB 2.37500% 15-17.02.25*	EUR 1 000 000			1 000 000	938 948	0.03	
BP CAPITAL MARKETS PLC-REG-S 2.97200% 14-27.02.26*	EUR 100 000	100 000					
BP CAPITAL MARKETS PLC-REG-S 2.21300% 14-25.09.26*	EUR 900 000	250 000		1 150 000	1 054 485	0.03	
BPCE SA-REG-S 0.50000% 19-24.02.27*	EUR 800 000			800 000	681 072	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BPCE SA-REG-S 0.75000% 21-03.03.31*	EUR	1 000 000			1 000 000	738 282	0.02	
BPCE SA-REG-S 1.12500% 17-18.01.23*	EUR	1 000 000		1 000 000				
BPCE SFH SA-REG-S 1.75000% 14-27.06.24*	EUR	700 000			700 000	663 784	0.02	
BPIFRANCE FINANCEMENT SA-REG-S 0.50000% 15-25.05.25*	EUR	300 000			300 000	274 864	0.01	
BULGARIA, REPUBLIC OF-REG-S 3.12500% 15-26.03.35*	EUR	250 000			250 000	202 629	0.01	
BULGARIA, REPUBLIC OF-REG-S 1.87500% 16-21.03.23*	EUR	200 000		200 000				
CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 0.12500% 17-25.11.22*	EUR	1 500 000		1 500 000				
CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 3.12500% 23-01.03.30*	EUR		3 000 000		3 000 000	2 845 887	0.08	
CAISSE DE REFINANCEMENT DE L'HABITAT 3.90000% 11-20.10.23*	EUR	900 000		900 000				
CAISSE DE REFINANCEMENT DE L'HABITAT SA-REG-S 3.00000% 23-11.01.30*	EUR		1 000 000		1 000 000	929 533	0.03	
CAISSE FRANCAISE DE FIN LOCAL-REG-S 0.62500% 16-13.04.26*	EUR	300 000			300 000	268 547	0.01	
CAIXABANK SA-REG-S 1.12500% 17-17.05.24*	EUR	1 400 000			1 400 000	1 324 835	0.04	
CARLSBERG BREWERIES AS-REG-S 0.50000% 17-06.09.23*	EUR	400 000		400 000				
CARLSBERG BREWERIES AS-REG-S 4.00000% 23-05.10.28*	EUR		595 000		595 000	573 718	0.02	
CARREFOUR SA-REG-S 0.75000% 16-26.04.24*	EUR	300 000			300 000	283 923	0.01	
CASSA DEPOSITI E PRESTITI SPA-REG-S 1.50000% 15-09.04.25*	EUR	500 000			500 000	463 335	0.01	
CEZ AS-REG-S 3.00000% 13-05.06.28*	EUR	200 000	100 000		300 000	271 291	0.01	
CEZ AS-REG-S 4.87500% 10-16.04.25*	EUR	200 000			200 000	193 312	0.01	
CIE DE FINANCEMENT FONCIER SA-REG-S 3.12500% 23-17.05.29*	EUR		1 000 000		1 000 000	937 975	0.03	
CIE DE SAINT-GOBAIN SA-REG-S 1.37500% 17-14.06.27*	EUR	400 000			400 000	354 184	0.01	
CIE FIN & INDUSTRIELLE DES AUTO-REG-S 1.12500% 17-13.10.27*	EUR	400 000			400 000	349 118	0.01	
CITIGROUP INC-REG-S 2.37500% 14-22.05.24*	EUR	500 000			500 000	476 367	0.01	
COMMERZBANK AG-REG-S 1.12500% 17-19.09.25*	EUR	500 000	300 000		800 000	726 246	0.02	
COMMERZBANK AG-REG-S 0.87500% 18-18.04.28*	EUR	700 000			700 000	602 886	0.02	
COMMERZBANK AG-REG-S 0.37500% 20-01.09.27*	EUR		300 000		300 000	251 532	0.01	
COMMERZBANK AG-REG-S 2.25000% 22-01.09.32*	EUR	1 000 000			1 000 000	864 782	0.02	
COMMONWEALTH BK OF AUSTRALIA-REG-S 0.87500% 19-19.02.29*	EUR	700 000			700 000	581 701	0.02	
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 1.25000% 17-15.11.32*	EUR	500 000			500 000	390 925	0.01	
COMPASS GROUP FINANCE NETHERLANDS-REG-S 0.62500% 17-03.07.24*	EUR	400 000			400 000	375 939	0.01	
COUNCIL OF EUROPE DEVELOPMENT BNK-REG-S 0.12500% 17-10.04.24*	EUR	500 000			500 000	472 915	0.01	
CPPIB CAPITAL INC-REG-S 0.37500% 17-20.06.24*	EUR	500 000			500 000	470 251	0.01	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.25000% 16-24.03.31*	EUR	700 000			700 000	569 541	0.02	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 16-23.02.24*	EUR	600 000			600 000	570 597	0.02	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 17-03.04.25*	EUR	500 000			500 000	459 386	0.01	
CREDIT AGRICOLE HOME LOAN SFH-REG-S 3.12500% 23-16.08.29*	EUR		1 100 000		1 100 000	1 033 167	0.03	
CREDIT AGRICOLE ITALIA SPA-REG-S 1.00000% 16-30.09.31*	EUR	300 000			300 000	231 743	0.01	
CREDIT AGRICOLE SA LONDON-REG-S 1.87500% 16-20.12.26*	EUR	800 000	300 000		1 100 000	989 412	0.03	
CREDIT AGRICOLE SA LONDON-REG-S 1.75000% 19-05.03.29*	EUR		1 000 000		1 000 000	843 741	0.02	
CREDIT MUTUEL ARKEA SA-REG-S 1.62500% 19-15.04.26*	EUR	700 000			700 000	633 497	0.02	
CREDIT MUTUEL HOME LOAN SFH SA-REG-S 0.01000% 21-20.07.28*	EUR	1 000 000			1 000 000	817 442	0.02	
CREDIT SUISSE SCHWEIZ AG-REG-S 3.39000% 22-05.12.25*	EUR		1 310 000		1 310 000	1 243 825	0.04	
CRH FUNDING BV-REG-S 1.87500% 15-09.01.24*	EUR	700 000			700 000	670 319	0.02	
CYPRUS GOVERNMENT BOND-REG-S 2.75000% 19-03.05.49*	EUR	500 000			500 000	347 798	0.01	
CYPRUS GOVERNMENT BOND-REG-S 0.62500% 19-03.12.24*	EUR	430 000			430 000	399 671	0.01	
CYPRUS GOVERNMENT BOND-REG-S 1.25000% 20-21.01.40*	EUR	600 000			600 000	360 155	0.01	
DAIMLER AG-REG-S 1.00000% 17-15.11.27*	EUR	1 200 000	250 000		1 450 000	1 261 949	0.04	
DAIMLER AG-REG-S 1.12500% 19-08.08.34*	EUR		250 000		250 000	180 049	0.01	
DAIMLER AG-REG-S 2.12500% 17-03.07.37*	EUR	400 000			400 000	302 726	0.01	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 17-28.02.25*	EUR	325 000			325 000	300 583	0.01	
DANONE SA-REG-S 1.20800% 16-03.11.28*	EUR	800 000	100 000		900 000	770 748	0.02	
DANONE SA-REG-S 1.25000% 15-30.05.24*	EUR	100 000			100 000	94 698	0.00	
DANSKE BANK AS-REG-S 0.75000% 17-22.11.27*	EUR	200 000			200 000	172 306	0.00	
DANSKE BANK AS-REG-S-SUB 1.50000% 20-02.09.30*	EUR	315 000			315 000	281 840	0.01	
DEUTSCHE BAHN FINANCE BV 2.00000% 12-20.02.23*	EUR	200 000		200 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.75000% 20-16.07.35*	EUR	600 000			600 000	403 702	0.01	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.62500% 20-08.12.50*	EUR	600 000	400 000		1 000 000	422 491	0.01	
DEUTSCHE BAHN FINANCE GMBH-REG-S 3.25000% 23-19.05.33*	EUR		400 000		400 000	370 248	0.01	
DEUTSCHE BANK AG-REG-S 3.12500% 23-19.05.33*	EUR		900 000		900 000	829 276	0.02	
DEUTSCHE BANK AG-REG-S 1.12500% 15-17.03.25*	EUR		200 000	200 000				
DEUTSCHE BANK SA ESPANOLA-REG-S 0.50000% 18-11.03.24*	EUR	500 000			500 000	474 853	0.01	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 2.37500% 13-29.05.28*	EUR	200 000		200 000				
DEUTSCHE POST AG-REG-S 1.00000% 20-20.05.32*	EUR	600 000			600 000	473 775	0.01	
DEUTSCHE TELEKOM AG-REG-S 0.50000% 19-05.07.27*	EUR		125 000	125 000				
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 0.62500% 16-03.04.23*	EUR	1 000 000		1 000 000				
DEUTSCHE TELEKOM INTL FIN BV-REG-S 2.00000% 18-01.12.29*	EUR	400 000	600 000		1 000 000	881 241	0.02	
DEXIA CREDIT LOCAL DE FRANCE-REG-S 0.01000% 20-22.01.27*	EUR	500 000			500 000	432 188	0.01	
DEXIA CREDIT LOCAL SA-REG-S 0.50000% 18-17.01.25*	EUR	500 000			500 000	462 444	0.01	
DEXIA CREDIT LOCAL SA-REG-S 0.25000% 18-01.06.23*	EUR	600 000		600 000				
DNB BANK ASA 1.12500% 16-01.03.23*	EUR	200 000		200 000				
DNB BOLIGKREDIT AS-REG-S 0.62500% 18-19.06.25*	EUR	1 250 000			1 250 000	1 143 786	0.03	
DZ HYP AG 0.37500%-REG-S 16-31.03.26*	EUR	400 000			400 000	356 900	0.01	
DZ HYP AG-REG-S 0.01000% 21-29.03.30*	EUR	400 000			400 000	309 442	0.01	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
DZ HYP AG-REG-S 0.05000% 19-29.06.29*	EUR 800 000			800 000	637 649	0.02	
E.ON INTERNATIONAL FINANCE BV-REG-S 1.50000% 18-31.07.29*	EUR 400 000			400 000	339 748	0.01	
E.ON SE-REG-S 1.62500% 17-22.05.29*	EUR 1 100 000			1 100 000	946 960	0.03	
EASYJET FINCO BV-REG-S 1.87500% 21-03.03.28*	EUR 300 000			300 000	252 360	0.01	
EDP FINANCE BV-REG-S 1.87500% 18-13.10.25*	EUR 700 000			700 000	648 096	0.02	
EIKA BOLIGKREDITT AS 0.01000% 20-12.03.27*	EUR 750 000			750 000	641 229	0.02	
ELECTRICITE DE FRANCE-REG-S 1.87500% 16-13.10.36*	EUR 400 000			400 000	275 086	0.01	
ELECTRICITE DE FRANCE-REG-S 2.00000% 19-09.12.49*	EUR	600 000		600 000	303 583	0.01	
ENAGAS FINANCIACIONES SAU-REG-S 1.37500% 16-05.05.28*	EUR 500 000			500 000	438 607	0.01	
ENBW INTERNATIONAL FINANCE BV-REG-S 0.12500% 21-01.03.28*	EUR 1 100 000			1 100 000	914 592	0.03	
ENEL FINANCE INTERNATIONAL NV-REG-S 1.00000% 17-16.09.24*	EUR 1 000 000			1 000 000	935 989	0.03	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.87500% 21-17.06.36*	EUR 500 000	700 000		1 200 000	728 476	0.02	
ENGIE SA-REG-S 1.50000% 15-13.03.35*	EUR 100 000			100 000	70 526	0.00	
ENGIE SA-REG-S 2.37500% 14-19.05.26*	EUR 600 000			600 000	554 353	0.02	
ENI SPA-REG-S 0.37500% 21-14.06.28*	EUR 1 075 000			1 075 000	877 613	0.02	
ENI SPA-REG-S 1.50000% 15-02.02.26*	EUR 500 000			500 000	454 271	0.01	
EQUINOR ASA-REG-S 2.87500% 13-10.09.25*	EUR 350 000			350 000	331 708	0.01	
ERSTE GROUP BANK AG-REG-S 3.12500% 23-14.10.27*	EUR	500 000		500 000	473 517	0.01	
ERSTE GROUP BANK AG-REG-S 0.62500% 17-18.01.27*	EUR 500 000			500 000	438 754	0.01	
ESB FINANCE DAC-REG-S 1.87500% 16-14.06.31*	EUR 500 000			500 000	413 776	0.01	
ESSILOR INTERNATIONAL SA-REG-S 0.50000% 20-05.06.28*	EUR 1 000 000			1 000 000	836 834	0.02	
EUROFIMA EURO RAILROADMAT FIN CO-REG-S 0.15000% 19-10.10.34*	EUR	500 000		500 000	333 601	0.01	
EUROGRID GMBH-REG-S 1.62500% 15-03.11.23*	EUR 200 000			200 000	192 364	0.01	
EUROPEAN COMMUNITY-REG-S 0.45000% 21-02.05.46*	EUR 1 135 000			1 135 000	545 738	0.02	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 3.87500% 12-30.03.32*	EUR 1 400 000			1 400 000	1 391 472	0.04	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 1.87500% 13-23.05.23*	EUR 1 700 000		1 700 000				
EUROPEAN FINANCIAL STABILITY-REG-S 1.45000% 17-05.09.40*	EUR 500 000			500 000	341 429	0.01	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.95000% 18-14.02.28*	EUR 600 000			600 000	525 268	0.01	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 2.00000% 17-28.02.56*	EUR 200 000	800 000		1 000 000	636 497	0.02	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.37500% 17-11.10.24*	EUR 800 000			800 000	746 631	0.02	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 1.80000% 17-10.07.48*	EUR 450 000			450 000	292 333	0.01	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.87500% 19-10.04.35*	EUR 1 000 000			1 000 000	716 631	0.02	
EUROPEAN INVESTMENT BANK 4.00000% 10-15.04.30*	EUR 1 000 000			1 000 000	1 003 376	0.03	
EUROPEAN INVESTMENT BANK-REG-S 2.75000% 12-15.09.25*	EUR 500 000			500 000	476 224	0.01	
EUROPEAN INVESTMENT BANK-REG-S 2.75000% 13-15.03.40*	EUR 1 100 000			1 100 000	931 358	0.03	
EUROPEAN INVESTMENT BANK-REG-S 1.12500% 17-13.04.33*	EUR 300 000			300 000	235 688	0.01	
EUROPEAN INVESTMENT BANK-REG-S 0.87500% 18-14.01.28*	EUR 2 500 000			2 500 000	2 192 391	0.06	
EUROPEAN STABILITY MECHANISM-REG-S 1.85000% 15-01.12.55*	EUR 500 000			500 000	300 534	0.01	
EUROPEAN STABILITY MECHANISM-REG-S 0.50000% 16-02.03.26*	EUR 1 000 000			1 000 000	903 340	0.03	
EUROPEAN STABILITY MECHANISM-REG-S 1.12500% 16-03.05.32*	EUR 500 000			500 000	401 296	0.01	
EUROPEAN STABILITY MECHANISM-REG-S 0.87500% 16-18.07.42*	EUR 500 000			500 000	289 278	0.01	
EUROPEAN STABILITY MECHANISM-REG-S 0.75000% 18-05.09.28*	EUR 550 000			550 000	471 118	0.01	
EUROPEAN STABILITY MECHANISM-REG-S 3.00000% 23-15.03.28*	EUR	600 000		600 000	573 027	0.02	
EUROPEAN UNION-REG-S 1.12500% 16-04.04.36*	EUR 500 000			500 000	361 186	0.01	
EUROPEAN UNION-REG-S 0.75000% 16-04.04.31*	EUR 1 000 000			1 000 000	801 576	0.02	
EUROPEAN UNION-REG-S 1.37500% 14-04.10.29*	EUR 200 000			200 000	173 085	0.00	
EUROPEAN UNION-REG-S-2.75000% 22-04.12.37*	EUR	2 000 000		2 000 000	1 710 156	0.05	
EUROPEAN UNION-REG-S 1.62500% 22-04.12.29*	EUR	2 000 000		2 000 000	1 750 546	0.05	
EXPORT-IMPORT BANK OF CHINA-REG-S 0.75000% 17-28.05.23*	EUR 1 000 000		1 000 000				
FERROVIE DELLO STATO-REG-S 1.50000% 17-27.06.25*	EUR 500 000			500 000	461 160	0.01	
FINNVERA OYJ-REG-S 0.50000% 16-13.04.26*	EUR 700 000			700 000	627 971	0.02	
FLEMISH COMMUNITY-REG-S 1.50000% 18-12.07.38*	EUR 500 000			500 000	345 148	0.01	
FLEMISH COMMUNITY-REG-S 3.25000% 23-05.04.33*	EUR	1 000 000		1 000 000	923 787	0.03	
FORTUM OYJ-REG-S 1.62500% 19-27.02.26*	EUR 750 000			750 000	679 508	0.02	
FRESENIUS MED CARE AG & CO KGAA-REG-S 1.50000% 20-29.05.30*	EUR 700 000			700 000	516 679	0.01	
FRESENIUS SE & CO KGAA-REG-S 1.62500% 20-08.10.27*	EUR	250 000		250 000	217 734	0.01	
GAS NATURAL FENOSA FINANCE BV-REG-S 1.37500% 15-21.01.25*	EUR 500 000			500 000	463 953	0.01	
GECINA SA-REG-S 1.62500% 19-29.05.34*	EUR 400 000			400 000	302 198	0.01	
GENERAL MOTORS FINANCIAL CO INC-REG-S 4.50000% 23-22.11.27*	EUR	1 000 000		1 000 000	958 319	0.03	
GLAXOSMITHKLINE CAPITAL PLC 4.00000% 05-16.06.25*	EUR 200 000			200 000	193 195	0.01	
GOLDMAN SACHS GROUP INC-REG-S 2.87500% 14-03.06.26*	EUR 100 000			100 000	93 536	0.00	
GOLDMAN SACHS GROUP INC/THE-REG-S 2.12500% 14-30.09.24*	EUR 200 000			200 000	188 975	0.01	
GOLDMAN SACHS GROUP INC-REG-S 3.00000% 16-12.02.31*	EUR 250 000			250 000	219 833	0.01	
GOLDMAN SACHS GROUP INC-REG-S 2.00000% 18-01.11.28*	EUR 525 000			525 000	457 861	0.01	
GRAND CITY PROPERTIES SA-REG-S 1.50000% 18-22.02.27*	EUR 500 000			500 000	409 983	0.01	
HAMBURG, FREIE HANSESTADT-REG-S 0.50000% 16-27.04.26*	EUR 400 000			400 000	359 009	0.01	
HEATHROW FUNDING LTD-REG-S 1.50000% 15-11.02.30*	EUR 800 000			800 000	649 744	0.02	
HEIDELBERGCEMENT AG-REG-S 1.50000% 16-07.02.25*	EUR 400 000			400 000	371 341	0.01	
HEINEKEN NV-REG-S 1.50000% 17-03.10.29*	EUR 700 000			700 000	590 573	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HEINEKEN NV-REG-S 2.87500% 12-04.08.25*	EUR	400 000			400 000	379 143	0.01	
HESSEN, STATE OF-REG-S 0.62500% 17-07.04.27*	EUR	500 000			500 000	440 532	0.01	
HOLCIM FINANCE LUXEMBOURG SA-REG-S 1.37500% 16-26.05.23*	EUR	151 000		151 000				
HSBC FRANCE SA-REG-S 0.10000% 19-03.09.27*	EUR	500 000			500 000	416 089	0.01	
HSBC SFH FRANCE SA-REG-S 2.00000% 13-16.10.23*	EUR	300 000		300 000				
HYPO VORARLBERG BANK AG-REG-S 0.62500% 18-17.07.26*	EUR	600 000			600 000	532 286	0.02	
IBERDROLA FINANZAS SA-REG-S 3.62500% 23-13.07.33*	EUR		800 000		800 000	736 632	0.02	
IBERDROLA INTERNATIONAL BV-REG-S 1.12500% 15-27.01.23*	EUR	200 000		200 000				
IBERDROLA INTERNATIONAL BV-REG-S 1.75000% 15-17.09.23*	EUR	300 000		300 000				
ILE DE FRANCE-REG-S 0.62500% 15-23.04.27*	EUR	200 000			200 000	174 703	0.00	
ILLINOIS TOOL WORKS INC 3.00000% 14-19.05.34*	EUR	200 000			200 000	174 235	0.00	
IMERY'S SA-REG-S 1.87500% 16-31.03.28*	EUR	300 000			300 000	260 511	0.01	
IMPERIAL BRANDS FINANCE PLC-REG-S 3.37500% 14-26.02.26*	EUR	250 000			250 000	235 421	0.01	
INDONESIA, REPUBLIC OF-REG-S 2.15000% 17-18.07.24*	EUR	500 000			500 000	472 088	0.01	
INFINEON TECHNOLOGIES AG-REG-S 1.62500% 20-24.06.29*	EUR	1 000 000			1 000 000	849 724	0.02	
ING BANK NV 1.87500% 13-22.05.23*	EUR	500 000		500 000				
ING GROEP NV-REG-S 1.12500% 18-14.02.25*	EUR	800 000			800 000	740 525	0.02	
INMOBILIARIA COLONIAL SOCIMI SA-REG-S 1.62500% 17-28.11.25*	EUR	400 000			400 000	365 589	0.01	
INTERNATIONAL BK FOR RECONST & DEV 0.10000% 20-17.09.35*	EUR	900 000			900 000	577 957	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 0.87500% 19-31.01.25*	EUR	900 000			900 000	832 686	0.02	
INTESA SANPAOLO SPA-REG-S 1.25000% 14-07.02.25*	EUR	400 000			400 000	371 759	0.01	
INTESA SANPAOLO SPA-REG-S 1.37500% 15-18.12.25*	EUR	300 000			300 000	274 394	0.01	
INTESA SANPAOLO SPA-REG-S 4.00000% 13-30.10.23*	EUR	100 000		100 000				
INTESA SANPAOLO SPA-REG-S 1.75000% 19-04.07.29*	EUR	1 000 000			1 000 000	819 068	0.02	
INVESTOR AB-REG-S 1.50000% 18-12.09.30*	EUR	400 000			400 000	331 114	0.01	
ISRAEL, STATE OF-REG-S 1.50000% 19-16.01.29*	EUR	500 000			500 000	404 949	0.01	
ITALGAS SPA-REG-S 1.62500% 17-19.01.27*	EUR	750 000			750 000	670 038	0.02	
JP MORGAN CHASE & CO 2.75000% 13-01.02.23*	EUR	250 000		250 000				
JPMORGAN CHASE & CO-REG-S 1.50000% 15-27.01.25*	EUR	1 100 000			1 100 000	1 024 914	0.03	
KBC GROUP NV-REG-S 0.62500% 19-10.04.25*	EUR	300 000			300 000	274 416	0.01	
KLEPIERRE-REG-S 1.87500% 16-19.02.26*	EUR	400 000			400 000	367 112	0.01	
KOMMUNEKREDIT-REG-S 0.25000% 16-29.03.23*	EUR	750 000		750 000				
KOMMUNEKREDIT-REG-S 2.37500% 22-15.09.32*	EUR		1 500 000		1 500 000	1 327 523	0.04	
KONINKLIJKE DSM NV-REG-S 0.62500% 20-23.06.32*	EUR	700 000	400 000		1 100 000	802 180	0.02	
KONINKLIJKE KPN NV-REG-S 1.12500% 16-11.09.28*	EUR		300 000		300 000	254 429	0.01	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.62500% 15-15.01.25*	EUR	800 000			800 000	743 178	0.02	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.37500% 15-23.04.30*	EUR	350 000	1 300 000		1 650 000	1 325 315	0.04	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 1.37500% 15-31.07.35*	EUR	800 000			800 000	611 778	0.02	
KREDITANSTALT FUER WIEDERAUFBAU 1.50000% 14-11.06.24*	EUR	600 000			600 000	569 027	0.02	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.87500% 19-04.07.39*	EUR	400 000			400 000	258 630	0.01	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.87500% 23-29.05.26*	EUR		2 000 000		2 000 000	1 906 452	0.05	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.37500% 21-20.05.36*	EUR	1 000 000			1 000 000	655 464	0.02	
LA POSTE-REG-S 2.75000% 12-26.11.24*	EUR	300 000			300 000	284 488	0.01	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 0.25000% 18-10.01.25*	EUR	700 000			700 000	645 575	0.02	
LANDESBANK HESSEN-THUERINGEN GZ-REG-S 0.87500% 18-20.03.28*	EUR	1 000 000			1 000 000	863 162	0.02	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.62500% 17-18.05.27*	EUR	500 000			500 000	439 200	0.01	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.50000% 19-28.02.29*	EUR	1 000 000			1 000 000	835 478	0.02	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.01000% 20-26.11.40*	EUR	750 000			750 000	386 488	0.01	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.62500% 18-27.03.25*	EUR	900 000			900 000	827 941	0.02	
LINDE FINANCE BV-REG-S 1.00000% 16-20.04.28*	EUR	300 000			300 000	259 973	0.01	
LITHUANIA, REPUBLIC OF-REG-S 0.95000% 17-26.05.27*	EUR	400 000			400 000	343 957	0.01	
LITHUANIA, REPUBLIC OF-REG-S 0.75000% 20-06.05.30*	EUR	500 000			500 000	386 202	0.01	
LLOYD'S BANK PLC-REG-S 0.62500% 18-26.03.25*	EUR	600 000			600 000	551 488	0.02	
LLOYD'S BANKING GROUP PLC-REG-S 1.00000% 16-09.11.23*	EUR	419 000			419 000	402 784	0.01	
LOGICOR FINANCING SARL-REG-S 0.87500% 21-14.01.31*	EUR	585 000			585 000	379 519	0.01	
MCDONALD'S CORP-REG-S 2.00000% 13-01.06.23*	EUR	300 000		300 000				
MCDONALD'S CORP-REG-S 2.62500% 14-11.06.29*	EUR	800 000			800 000	718 381	0.02	
MCDONALD'S CORP-REG-S 0.87500% 21-04.10.33*	EUR		600 000		600 000	425 113	0.01	
MEDIOBANCA - BANCA DI CREDITO FIN-REG-S 0.50000% 19-01.10.26*	EUR	750 000			750 000	657 733	0.02	
MERCK FINANCIAL SERVICES GMBH-REG-S 0.87500% 19-05.07.31*	EUR	700 000			700 000	544 435	0.02	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.87500% 16-02.11.26*	EUR	500 000			500 000	448 991	0.01	
MEXICO, UNITED STATES OF 3.00000% 15-06.03.45*	EUR	200 000			200 000	131 162	0.00	
MIZUHO FINANCIAL GROUP INC-REG-S 0.84300% 21-12.04.33*	EUR	800 000			800 000	564 992	0.02	
MORGAN STANLEY 1.87500% 17-27.04.27*	EUR	400 000			400 000	356 252	0.01	
MOTABILITY OPERATIONS GROUP PLC-REG-S 0.87500% 17-14.03.25*	EUR	500 000			500 000	460 578	0.01	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 15-14.03.25*	EUR	400 000			400 000	368 031	0.01	
MUNICIPALITY FINANCE PLC-REG-S 1.25000% 18-23.02.33*	EUR	400 000			400 000	318 106	0.01	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.37500% 18-30.08.28*	EUR	600 000			600 000	511 947	0.01	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.75000% 19-30.01.26*	EUR	700 000			700 000	630 185	0.02	
NATIONAL GRID ELECTRICITY TRANSMI-REG-S 0.82300% 20-07.07.32*	EUR	700 000			700 000	502 637	0.01	
NATIONAL GRID TRANSCO PLC-REG-S 0.75000% 21-01.09.33*	EUR	280 000	275 000		555 000	368 737	0.01	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NATIONAL WESTMINSTER BANK PLC-REG-S 0.50000% 17-15.05.24*	EUR 500 000			500 000	471 847	0.01	
NATIONWIDE BUILDING SOCIETY-REG-S 2.25000% 14-25.06.29*	EUR 900 000			900 000	805 638	0.02	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.75000% 16-04.10.41*	EUR 400 000			400 000	231 888	0.01	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.25000% 17-07.06.24*	EUR 700 000			700 000	658 707	0.02	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 0.75000% 15-16.05.23*	EUR 200 000		200 000				
NESTLE FINANCE INTERNATIONAL-REG-S 0.62500% 21-14.02.34*	EUR	500 000		500 000	359 182	0.01	
NESTLE FINANCE INTERNATIONAL-REG-S 1.50000% 22-29.03.35*	EUR	300 000		300 000	228 078	0.01	
NIBC BANK NV-REG-S 0.12500% 21-21.04.31*	EUR 800 000			800 000	595 085	0.02	
NORDDEUTSCHE LANDESBANK GIROZENTR-REG-S 0.75000% 18-18.01.28*	EUR 700 000			700 000	603 823	0.02	
NORDEA BANK ABP-REG-S 0.37500% 19-28.05.26*	EUR 800 000			800 000	706 290	0.02	
NORDEA MORTGAGE BANK PLC-REG-S 0.12500% 19-18.06.27*	EUR 600 000			600 000	511 190	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 1.75000% 17-26.10.57*	EUR 1 000 000			1 000 000	579 693	0.02	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 2.15000% 19-21.03.19*	EUR 450 000			450 000	253 279	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.20000% 21-27.01.51*	EUR 500 000	1 000 000		1 500 000	561 894	0.02	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.60000% 21-04.06.41*	EUR 1 000 000			1 000 000	568 673	0.02	
NRW BANK-REG-S 0.50000% 21-17.06.41*	EUR 900 000			900 000	498 851	0.01	
NRW BANK-REG-S 0.62500% 19-02.02.29*	EUR	600 000		600 000	503 797	0.01	
NV BANK NEDERLANDSE GEMEENTEN-REG-S 0.01000% 20-05.10.32*	EUR 1 000 000			1 000 000	708 708	0.02	
OEBB-INFRASTRUKTUR AG 2.25000% 13-04.07.23*	EUR 300 000		300 000				
OMV AG-REG-S 3.50000% 12-27.09.27*	EUR 900 000			900 000	859 651	0.02	
ONTARIO TEACHERS' FINANCE TRUST-REG-S 0.05000% 20-25.11.30*	EUR 500 000	1 000 000		1 500 000	1 111 243	0.03	
ONTARIO, PROVINCE OF-REG-S 0.87500% 15-21.01.25*	EUR	250 000		250 000	232 214	0.01	
ONTARIO, PROVINCE OF-REG-S 0.01000% 20-25.11.30*	EUR 400 000			400 000	300 201	0.01	
OP CORPORATE BANK PLC-REG-S 0.62500% 19-12.11.29*	EUR	800 000		800 000	620 802	0.02	
OP MORTGAGE BANK-REG-S 2.75000% 23-25.01.30*	EUR	1 200 000		1 200 000	1 100 406	0.03	
ORACLÉ CORP 3.12500% 13-10.07.25*	EUR 500 000			500 000	474 485	0.01	
ORANGE SA-REG-S 0.75000% 21-29.06.34*	EUR 600 000			600 000	416 139	0.01	
ORANGE SA-REG-S 0.87500% 16-03.02.27*	EUR 400 000			400 000	351 780	0.01	
ORANGE SA-REG-S 1.37500% 18-16.01.30*	EUR 300 000			300 000	251 541	0.01	
POLAND, REPUBLIC OF-REG-S 0.87500% 15-10.05.27*	EUR 400 000			400 000	348 093	0.01	
POLAND, REPUBLIC OF-REG-S 2.37500% 16-18.01.36*	EUR 500 000			500 000	387 328	0.01	
PROLOGIS INTERNATIONAL FUNDING II-REG-S 1.62500% 20-17.06.32*	EUR	800 000		800 000	581 612	0.02	
QUEBEC, PROVINCE OF-REG-S 0.50000% 22-25.01.32*	EUR	1 000 000		1 000 000	749 742	0.02	
RABOBANK NEDERLAND NV-REG-S 1.37500% 15-03.02.27*	EUR 400 000	150 000		550 000	492 557	0.01	
RABOBANK NEDERLAND NV-REG-S 0.25000% 17-31.05.24*	EUR 400 000			400 000	376 666	0.01	
RABOBANK NEDERLAND NV-REG-S 2.87500% 23-19.01.33*	EUR	1 100 000		1 100 000	994 914	0.03	
RAIFFEISENLANDESBANK NIEDEROESTER 0.62500% 18-28.08.26*	EUR 700 000			700 000	619 427	0.02	
RCI BANQUE SA-REG-S 1.00000% 16-17.05.23*	EUR 900 000		900 000				
RCI BANQUE SA-REG-S 4.62500% 23-02.10.26*	EUR	620 000		620 000	598 583	0.02	
REGIE AUTONOME DES TRANSPORTS PA-REG-S 0.87500% 17-25.05.27*	EUR 100 000			100 000	87 988	0.00	
REGION WALLONNE BELGIUM-REG-S 0.37500% 21-22.10.31*	EUR 1 000 000			1 000 000	743 658	0.02	
REPSOL EUROPE FINANCE SARL-REG-S 0.37500% 21-06.07.29*	EUR 700 000			700 000	553 134	0.02	
ROBERT BOSCH GMBH-REG-S 1.75000% 14-08.07.24*	EUR 100 000	100 000	200 000				
ROBERT BOSCH GMBH-REG-S 4.00000% 23-02.06.35*	EUR	800 000		800 000	748 056	0.02	
ROMANIA-REG-S 2.37500% 17-19.04.27*	EUR 600 000			600 000	526 364	0.01	
ROMANIA-REG-S 2.87500% 14-28.10.24*	EUR 500 000			500 000	472 713	0.01	
ROMANIA-REG-S 3.37500% 18-08.02.38*	EUR 430 000			430 000	290 531	0.01	
ROYAL BANK OF CANADA-REG-S 0.05000% 19-19.06.26*	EUR 900 000			900 000	787 910	0.02	
RTE EDF TRANSPORT SA-REG-S 1.00000% 16-19.10.26*	EUR 1 000 000			1 000 000	888 932	0.03	
RWE AG-REG-S 1.00000% 21-26.11.33*	EUR	300 000		300 000	207 181	0.01	
RYANAIR DAC-REG-S 0.87500% 21-25.05.26*	EUR 395 000			395 000	350 046	0.01	
SANOFI-REG-S 1.12500% 16-05.04.28*	EUR	300 000		300 000	260 161	0.01	
SANOFI-REG-S 1.37500% 18-21.03.30*	EUR 400 000			400 000	335 234	0.01	
SANOFI-REG-S 1.75000% 14-10.09.26*	EUR 300 000			300 000	273 233	0.01	
SANTANDER UK PLC-REG-S 1.25000% 14-18.09.24*	EUR 350 000			350 000	328 396	0.01	
SAP SE-REG-S 1.00000% 15-01.04.25*	EUR 600 000	250 000		850 000	792 491	0.02	
SCHNEIDER ELECTRIC SE-REG-S 1.50000% 15-08.09.23*	EUR 200 000		200 000				
SCHNEIDER ELECTRIC SE-REG-S 1.50000% 19-15.01.28*	EUR 1 000 000			1 000 000	883 940	0.03	
SHELL INTERNATIONAL FINANCE BV-REG-S 1.87500% 15-15.09.25*	EUR 400 000			400 000	371 586	0.01	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 19-08.11.39*	EUR 300 000			300 000	171 375	0.00	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.37500% 18-06.09.23*	EUR 800 000		800 000				
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.50000% 19-05.09.34*	EUR	350 000		350 000	238 146	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.50000% 20-20.02.32*	EUR 300 000			300 000	222 708	0.01	
SKANDINAVISKA ENSKILDA BANKEN AB 0.62500% 15-30.01.23*	EUR 500 000		500 000				
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.37500% 21-21.06.28*	EUR 800 000			800 000	644 007	0.02	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 3.25000% 23-04.11.25*	EUR	600 000		600 000	572 743	0.02	
SNAM SPA-REG-S 0.75000% 22-20.06.29*	EUR 400 000			400 000	316 897	0.01	
SNAM SPA-REG-S 1.37500% 17-25.10.27*	EUR 210 000			210 000	183 603	0.01	
SNCF RESEAU-REG-S 1.12500% 15-25.05.30*	EUR 500 000			500 000	414 087	0.01	
SNCF RESEAU-REG-S 2.00000% 18-05.02.48*	EUR 400 000			400 000	246 623	0.01	
SNCF RESEAU-REG-S 4.25000% 11-07.10.26*	EUR 400 000	1 000 000		1 400 000	1 375 418	0.04	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
SOCIETE DU GRAND PARIS EPIC-REG-S 1.12500% 18-22.10.28*	EUR	1 200 000		1 200 000	1 034 234	0.03	
SOCIETE DU GRAND PARIS EPIC-REG-S 1.70000% 19-25.05.50*	EUR	500 000		500 000	283 556	0.01	
SOCIETE DU GRAND PARIS EPIC-REG-S 3.70000% 23-25.05.53*	EUR		800 000	800 000	684 043	0.02	
SOCIETE GENERALE SFH-REG-S 0.75000% 18-19.01.28*	EUR	600 000	900 000	1 500 000	1 287 894	0.04	
SOCIETE GENERALE-REG-S 1.75000% 19-22.03.29*	EUR	1 100 000		1 100 000	910 021	0.03	
SOCIETE GENERALE-REG-S-SUB 2.62500% 15-27.02.25*	EUR	400 000		400 000	373 979	0.01	
SOCIETE NATIONALE SNCF SA-REG-S 4.62500% 09-02.02.24*	EUR	100 000	100 000				
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	750 000		750 000	611 490	0.02	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.12500% 21-12.05.31*	EUR		1 000 000	1 000 000	736 503	0.02	
SPAREBANKEN 1 BOLIGKREDITT-REG-S 0.12500% 19-14.05.26*	EUR	800 000		800 000	704 434	0.02	
STATKRAFT AS-REG-S 1.50000% 15-21.09.23*	EUR	400 000	400 000				
STE NATL DES CHEMINS DE FER FRAN-REG-S 1.00000% 21-19.01.61*	EUR	500 000		500 000	171 401	0.00	
STELLANTIS NV-REG-S 2.00000% 18-20.03.25*	EUR	1 100 000		1 100 000	1 030 338	0.03	
STELLANTIS NV-REG-S 2.75000% 22-01.04.32*	EUR	500 000		500 000	416 786	0.01	
SUMITOMO MITSUI BANKING CORP-REG-S 0.26700% 19-18.06.26*	EUR	500 000		500 000	436 956	0.01	
SVENSKA HANDELSBANKEN AB-REG-S 1.12500% 15-14.12.22*	EUR	500 000	500 000				
SVENSKA HANDELSBANKEN AB-REG-S 0.05000% 21-06.09.28*	EUR		1 000 000	1 000 000	795 424	0.02	
SWEDBANK HYPOTEK AB-REG-S 0.50000% 19-05.02.26*	EUR	650 000		650 000	582 748	0.02	
TELEFONICA EMISIONES SA-REG-S 2.93200% 14-17.10.29*	EUR	100 000	200 000	300 000	273 367	0.01	
TELEFONICA EMISIONES SA-REG-S 1.46000% 16-13.04.26*	EUR	900 000		900 000	819 137	0.02	
TELENOR COMMUNICATION AS-REG-S 2.50000% 13-22.05.25*	EUR	200 000		200 000	188 279	0.01	
TELIA CO AB-REG-S 1.62500% 15-23.02.35*	EUR	150 000	150 000	300 000	220 592	0.01	
TENNET HOLDING BV-REG-S 1.37500% 17-26.06.29*	EUR	600 000		600 000	526 191	0.01	
TENNET HOLDING BV-REG-S 0.87500% 21-16.06.35*	EUR	550 000	450 000	1 000 000	771 943	0.02	
TERNA RETE ELETTRICA NAZIONALE SPA-REG-S 1.37500% 17-26.07.27*	EUR	400 000		400 000	351 106	0.01	
TESCO CORP TREASURY SERVICES PLC-REG-S STEP-UP 21-27.07.29*	EUR	230 000	200 000	430 000	330 574	0.01	
THALES SA-REG-S 4.25000% 23-18.10.31*	EUR		900 000	900 000	860 848	0.02	
THUERINGEN, STATE OF-REG-S 0.50000% 17-02.03.27*	EUR	500 000		500 000	439 681	0.01	
TORONTO DOMINION BANK-REG-S 0.25000% 18-12.01.23*	EUR	800 000	800 000				
TORONTO-DOMINION BANK/THE-REG-S 1.70700% 22-28.07.25*	EUR	1 500 000		1 500 000	1 392 816	0.04	
TOTAL CAPITAL INTERNATIONAL SA 2.12500% 12-15.03.23*	EUR	200 000	200 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.53500% 19-31.05.39*	EUR	600 000		600 000	399 448	0.01	
TOYOTA MOTOR CORP-REG-S 2.37500% 13-01.02.23*	EUR	200 000	200 000				
TRANSURBAN FINANCE CO PTY LTD-REG-S 1.45000% 19-16.05.29*	EUR	600 000		600 000	494 304	0.01	
TRATON FINANCE LUXEMBOURG SA-REG-S 0.12500% 21-10.11.24*	EUR	800 000		800 000	736 067	0.02	
UBS GROUP AG-REG-S 0.65000% 19-10.09.29*	EUR		200 000	200 000	152 379	0.00	
UNEDIC ASSEO-REG-S 0.25000% 20-25.11.29*	EUR	1 000 000		1 000 000	802 057	0.02	
UNEDIC ASSEO-REG-S 0.01000 21-25.11.31*	EUR	1 000 000		1 000 000	734 228	0.02	
UNEDIC ASSEO-REG-S 1.50000% 17-20.04.32*	EUR	300 000		300 000	248 519	0.01	
UNIBAIL-RODAMCO SE-REG-S 1.37500% 20-04.12.31*	EUR	900 000		900 000	669 573	0.02	
UNIBAIL-RODAMCO SE-REG-S 1.12500% 16-28.04.27*	EUR	800 000		800 000	698 039	0.02	
UNIBAIL-RODAMCO SE-REG-S 2.00000% 17-29.05.37*	EUR	250 000		250 000	172 557	0.00	
UNICREDIT BANK AUSTRIA AG-REG-S 0.25000% 20-21.06.30*	EUR	600 000		600 000	464 701	0.01	
UNICREDIT SPA-REG-S 2.12500% 16-24.10.26*	EUR	400 000		400 000	364 369	0.01	
UNILEVER FINANCE NETHERLANDS BV-REG-S 1.12500% 18-12.02.27*	EUR	600 000		600 000	534 381	0.02	
UNITED OVERSEAS BANK LTD-REG-S 0.50000% 18-16.01.25*	EUR	500 000		500 000	461 130	0.01	
US BANCORP 0.85000% 17-07.06.24*	EUR	400 000		400 000	376 243	0.01	
VEOLIA ENVIRONNEMENT-REG-S 1.59000% 15-10.01.28*	EUR	900 000		900 000	785 863	0.02	
VEOLIA ENVIRONNEMENT SA-REG-S 1.62500% 18-17.09.30*	EUR	500 000		500 000	412 610	0.01	
VERIZON COMMUNICATIONS INC 3.25000% 14-17.02.26*	EUR	210 000		210 000	198 960	0.01	
VIVENDI SA-REG-S 1.12500% 19-11.12.28*	EUR	500 000		500 000	422 141	0.01	
VODAFONE GROUP PLC-REG-S 1.87500% 14-11.09.25*	EUR		100 000	100 000	92 601	0.00	
VODAFONE GROUP PLC-REG-S 1.50000% 17-24.07.27*	EUR	1 000 000		1 000 000	887 549	0.03	
VONOVIA FINANCE BV-REG-S 1.00000% 20-09.07.30*	EUR	1 500 000		1 500 000	1 105 457	0.03	
WESTPAC BANKING CORP-REG-S 0.75000% 18-17.10.23*	EUR	500 000	500 000				
WESTPAC BANKING CORP-REG-S 0.37500% 19-02.04.26*	EUR	500 000		500 000	443 752	0.01	
WESTPAC SECURITIES NZ LTD-REG-S 0.01000% 21-08.06.28*	EUR	500 000		500 000	404 585	0.01	
TOTAL EUR					204 657 204	5.80	
GBP							
AFRICAN DEVELOPMENT BANK 0.50000% 21-22.06.26*	GBP	500 000		500 000	490 969	0.01	
ANGLIAN WATER SERVICES FINANCING-REG-S 4.50000% 13-22.02.26*	GBP	100 000		100 000	107 292	0.00	
ANHEUSER-BUSCH NORTH AMERICAN HLD-REG-S 2.25000% 17-24.05.29*	GBP	415 000	415 000				
ANNINGTON FUNDING PLC-REG-S 3.18400% 17-12.07.29*	GBP	315 000		315 000	287 989	0.01	
ASIAN DEVELOPMENT BANK-REG-S 4.37500% 23-11.06.26*	GBP		300 000	300 000	324 686	0.01	
BANK OF AMERICA CORP-REG-S 2.30000% 16-25.07.25*	GBP	400 000		400 000	415 940	0.01	
BANK OF SCOTLAND PLC 4.87500% 04-20.12.24*	GBP	700 000		700 000	765 659	0.02	
BANQUE FEDERATIVE DUCREDIT MUTUEL-REG-S 1.87500% 22-26.10.28*	GBP		800 000	800 000	737 779	0.02	
BARCLAYS PLC 3.25000% 18-17.01.33*	GBP	700 000		700 000	590 827	0.02	
BAT INTERNATIONAL FINANCE PLC 5.75000% 10-05.07.40*	GBP	150 000		150 000	131 754	0.00	
BG ENERGY CAPITAL PLC-REG-S 5.12500% 10-01.12.25*	GBP	100 000		100 000	109 858	0.00	

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
BNP PARIBAS SA-REG-S 1.25000% 21-13.07.31*	GBP		1 000 000		1 000 000	775 948	0.02	
CADENT FINANCE PLC-REG-S 2.12500% 16-22.09.28*	GBP	500 000			500 000	466 435	0.01	
CENTRICA PLC-REG-S 4.37500% 12-13.03.29*	GBP	300 000			300 000	306 796	0.01	
CLARION FUNDING PLC-REG-S 2.62500% 19-18.01.29*	GBP	500 000			500 000	474 131	0.01	
CLOSE BROTHERS FINANCE PLC-REG-S 2.75000% 16-19.10.26*	GBP	250 000			250 000	247 571	0.01	
DEUTSCHE BAHN FINANCE BV-REG-S 3.12500% 13-24.07.26*	GBP	300 000			300 000	314 692	0.01	
E.ON INTERNATIONAL FINANCE BV-REG-S 4.75000% 12-31.01.34*	GBP	300 000			300 000	292 733	0.01	
ELECTRICITE DE FRANCE SA-REG-S 6.00000% 14-23.01.114*	GBP	400 000			400 000	356 747	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 5.75000% 09-14.09.40*	GBP	400 000			400 000	405 604	0.01	
ENGIE SA 7.00000% 08-30.10.28*	GBP	550 000		550 000				
ENGIE SA-REG-S 5.00000% 10-01.10.60*	GBP		550 000		550 000	491 340	0.01	
EUROPEAN INVESTMENT BANK 5.00000% 99-15.04.39*	GBP	400 000			400 000	439 074	0.01	
GATWICK FUNDING LTD-REG-S 4.62500% 14-27.03.34*	GBP	400 000			400 000	381 623	0.01	
GLAXOSMITHKLINE CAPITAL PLC-REG-S 4.25000% 12-18.12.45*	GBP	400 000		400 000				
GOLDMAN SACHS GROUP INC-REG-S 4.25000% 14-29.01.26*	GBP	200 000			200 000	213 224	0.01	
IMPERIAL BRANDS FINANCE PLC-REG-S 4.87500% 14-07.06.32*	GBP	300 000			300 000	280 533	0.01	
INTERNATIONAL FINANCE CORP 0.75000% 20-22.07.27*	GBP	500 000			500 000	476 086	0.01	
ITALY, REPUBLIC OF 6.00000% 98-04.08.28*	GBP	600 000			600 000	666 622	0.02	
JPMORGAN CHASE BANK NA-REG-S 3.50000% 12-18.12.26*	GBP	200 000			200 000	208 568	0.01	
KOMMUNALBANKEN AS-REG-S 1.50000% 18-15.12.23*	GBP	400 000			400 000	439 605	0.01	
KONINKLIJKE KPN NV-REG-S 5.00000% 11-18.11.26*	GBP	300 000			300 000	325 289	0.01	
KREDITANSTALT FUER WIEDERAUFBAU 6.00000% 00-07.12.28*	GBP	300 000			300 000	349 395	0.01	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 1.37500% 19-09.12.24*	GBP	900 000			900 000	951 312	0.03	
LAND SECURITIES CAPITAL MARKETS-REG-S 2.75000% 17-22.09.59*	GBP	400 000			400 000	232 622	0.01	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 1.12500% 17-15.12.23*	GBP	750 000			750 000	824 001	0.02	
LEGAL & GENERAL FINANCE PLC-REG-S 5.87500% 02-05.04.33*	GBP		500 000		500 000	550 373	0.02	
LLOYDS BANKING GROUP PLC-REG-S 2.25000% 17-16.10.24*	GBP	200 000			200 000	213 073	0.01	
LONDON POWER NETWORKS PLC-REG-S 5.12500% 11-31.03.23*	GBP	100 000		100 000				
MEXICO, UNITED STATES OF 5.62500% 14-19.03.2114*	GBP	300 000			300 000	227 348	0.01	
MOTABILITY OPERATIONS GROUP PLC-REG-S 3.62500% 15-10.03.36*	GBP	100 000			100 000	89 273	0.00	
NATIONWIDE BUILDING SOCIETY-REG-S 3.00000% 16-06.05.26*	GBP	300 000			300 000	309 871	0.01	
NETWORK RAIL INFRASTRUCTURE FINANCE PLC 4.37500% 05-09.12.30*	GBP	825 000			825 000	888 180	0.03	
ORANGE SA-REG-S 3.25000% 19-15.01.32*	GBP	700 000			700 000	651 222	0.02	
RABOBANK NEDERLAND NV 4.87500% 06-10.01.23*	GBP	150 000		150 000				
SCOTLAND GAS NETWORKS PLC-REG-S 3.25000% 16-08.03.27*	GBP	150 000			150 000	152 332	0.00	
SCOTTISH HYDRO ELECTRIC-REG-S 2.25000% 19-27.09.35*	GBP	650 000			650 000	489 742	0.01	
SMITHKLINE BEECHAM CAPITAL PLC 5.25000% 01-19.12.33*	GBP	100 000	400 000	47 000	453 000	494 263	0.01	
SOUTH EASTERN POWER NET-REG-S 1.75000% 21-30.09.34*	GBP	400 000			400 000	295 373	0.01	
TELEFONICA EMISIONES SA 5.28900% 09-09.12.22*	GBP	100 000		100 000				
THAMES WATER UTILITIES FINANCE PLC 5.12500% 06-28.09.37*	GBP	325 000			325 000	284 409	0.01	
UBS GROUP AG-REG-S 2.75000% 16-08.08.25*	GBP	180 000			180 000	186 777	0.01	
VODAFONE GROUP PLC-REG-S 3.37500% 16-08.08.49*	GBP	300 000			300 000	201 742	0.01	
VOLKSWAGEN FINANCIAL SERVICES NV-REG-S 2.12500% 22-18.01.28*	GBP	800 000			800 000	744 256	0.02	
WELLS FARGO & CO-REG-S 2.12500% 19-24.09.31*	GBP	500 000			500 000	411 231	0.01	
WELLS FARGO CO-REG-S 3.50000% 12-12.09.29*	GBP	300 000	500 000		800 000	767 312	0.02	
WESTERN POWER DISTR WEST MIDLAND-REG-S 3.87500% 13-17.10.24*	GBP	410 000			410 000	443 534	0.01	
TOTAL GBP						21 283 016	0.60	
NZD								
HOUSING NEW ZEALAND LTD 3.42000% 18-18.10.28*	NZD		1 000 000		1 000 000	476 228	0.01	
TOTAL NZD						476 228	0.01	
SEK								
KOMMUNINVEST I SVERIGE AB-REG-S 1.00000% 17-02.10.24*	SEK	7 000 000			7 000 000	553 473	0.02	
KOMMUNINVEST I SVERIGE AB-REG-S 0.25000% 20-26.11.27*	SEK	2 500 000			2 500 000	176 514	0.01	
LANSFORSKRINGAR HYPOTEK AB-REG-S 3.00000% 22-19.09.29*	SEK		10 000 000		10 000 000	772 260	0.02	
NORDEA HYPOTEK AB-REG-S 1.00000% 21-16.06.27*	SEK		20 000 000		20 000 000	1 471 549	0.04	
STADSHYPOTEK AB-REG-S 2.00000% 18-01.09.28*	SEK	8 000 000			8 000 000	596 920	0.02	
STADSHYPOTEK AB-REG-S 1.00000% 20-03.09.25*	SEK	8 000 000			8 000 000	617 206	0.02	
STADSHYPOTEK AB-REG-S 0.50000% 20-01.06.26*	SEK	10 000 000			10 000 000	747 113	0.02	
SWEDISH COVERED BOND CORP-REG-S 1.00000% 19-12.06.30*	SEK	10 000 000			10 000 000	675 621	0.02	
TOTAL SEK						5 610 656	0.16	
SGD								
HOUSING & DEVELOPMENT BOARD-REG-S 3.22000% 14-01.12.26*	SGD		500 000		500 000	327 168	0.01	
HOUSING & DEVELOPMENT BOARD-REG-S 2.50000% 16-29.01.23*	SGD	500 000		500 000				
HOUSING & DEVELOPMENT BOARD-REG-S 1.97100% 22-25.01.29*	SGD	750 000			750 000	456 536	0.01	
HOUSING & DEVELOPMENT BOARD-REG-S 2.67500% 19-22.01.29*	SGD		500 000		500 000	315 516	0.01	
TOTAL SGD						1 099 219	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
USD								
3M CO 4.00000% 18-14.09.48*	USD	400 000			400 000	255 604	0.01	
ABU DHABI NATIONAL ENERGY CO PJSC-REG-S 3.87500% 14-06.05.24*	USD	500 000			500 000	448 805	0.01	
ABU DHABI, EMIRATE OF-REG-S 3.87500% 20-16.04.50*	USD	600 000			600 000	385 804	0.01	
ABU DHABI, EMIRATE OF-REG-S 2.70000% 20-02.09.70*	USD	500 000			500 000	230 783	0.01	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 0.62500% 21-22.01.26*	USD		400 000		400 000	328 271	0.01	
AGRICULTURAL BANK OF CHINA/NY-REG-S 2.00000% 22-18.01.27*	USD	465 000			465 000	381 304	0.01	
AIA GROUP LTD-REG-S 3.20000% 15-11.03.25*	USD	200 000			200 000	176 195	0.00	
AMERICAN HONDA FINANCE CORP 2.60000% 17-16.11.22*	USD	600 000		600 000				
AMERICAN HONDA FINANCE CORP 1.80000% 21-13.01.31*	USD		1 500 000		1 500 000	1 035 343	0.03	
ASIAN DEVELOPMENT BANK 2.50000% 17-02.11.27*	USD	1 000 000			1 000 000	829 398	0.02	
ASIAN DEVELOPMENT BANK 1.87500% 20-24.01.30*	USD	1 100 000			1 100 000	830 500	0.02	
ASIAN DEVELOPMENT BANK 0.50000% 21-04.02.26*	USD	2 700 000			2 700 000	2 216 993	0.06	
ASIAN DEVELOPMENT BANK 4.25000% 23-09.01.26*	USD		1 000 000		1 000 000	893 751	0.03	
ASIAN DEVELOPMENT BANK 3.87500% 23-14.06.33*	USD		1 000 000		1 000 000	827 512	0.02	
AVALON BAY COMMUNITIES INC 3.20000% 17-15.01.28*	USD	650 000			650 000	535 248	0.02	
BANK OF AMERICA CORP-SUB 4.00000% 15-22.01.25*	USD	950 000			950 000	841 417	0.02	
BANK OF AMERICA CORP 3.87500% 15-01.08.25*	USD	1 250 000			1 250 000	1 101 209	0.03	
BANK OF AMERICA CORP-SUB 4.18300% 16-25.11.27*	USD	2 000 000			2 000 000	1 674 179	0.05	
BANK OF CHINA LTD-REG-S-SUB 5.00000% 14-13.11.24*	USD	800 000			800 000	719 529	0.02	
BANK OF NEW YORK MELLON CORP-SUB 3.00000% 16-30.10.28*	USD	300 000			300 000	234 018	0.01	
BANK OF NEW YORK MELLON CORP 3.40000% 18-29.01.28*	USD	750 000	750 000		1 500 000	1 240 306	0.04	
BELGIUM, KINGDOM OF-REG-S 2.87500% 14-18.09.24*	USD	400 000			400 000	354 963	0.01	
BHARAT PETROLEUM CORP LTD-REG-S 4.00000% 15-08.05.25*	USD	200 000			200 000	176 349	0.00	
BNG BANK NV-REG-S 1.00000% 20-03.06.30*	USD		500 000		500 000	348 576	0.01	
BNG BANK NV-REG-S 2.50000% 13-23.01.23*	USD	500 000		500 000				
BNP PARIBAS-144A 3.80000% 17-10.01.24*	USD	275 000			275 000	249 075	0.01	
BOC AVIATION LTD-REG-S 3.25000% 20-29.04.25*	USD	1 000 000			1 000 000	873 280	0.02	
BPRL INTERNATIONAL SINGAPORE PTE-REG-S 4.37500% 17-18.01.27*	USD	400 000			400 000	342 674	0.01	
CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 1.25000% 21-28.10.26*	USD	1 300 000			1 300 000	1 058 559	0.03	
CATERPILLAR FINANCIAL SERVICES CORP 0.80000% 20-13.11.25*	USD	1 400 000			1 400 000	1 160 271	0.03	
CDP FINANCIAL INC-REG-S 1.00000% 21-26.05.26*	USD	750 000			750 000	612 333	0.02	
CHINA CONSTRUCTION BANK CORP/HK-REG-S 3.00000% 17-04.12.22*	USD	600 000		600 000				
CHINA DEVELOPMENT BANK-REG-S 3.00000% 16-01.06.26*	USD	500 000			500 000	429 475	0.01	
CITIC LTD-REG-S 3.87500% 17-28.02.27*	USD	400 000			400 000	342 601	0.01	
CNH INDUSTRIAL NV 3.85000% 17-15.11.27*	USD	600 000			600 000	503 206	0.01	
COLGATE-PALMOLIVE CO 2.10000% 13-01.05.23*	USD	250 000		250 000				
CREDIT SUISSE NEW YORK 3.62500% 14-09.09.24*	USD		500 000		500 000	443 477	0.01	
DP WORLD CRESCENT LTD-REG-S 3.87500% 19-18.07.29*	USD	400 000			400 000	322 613	0.01	
DP WORLD PLC-REG-S 6.85000% 07-02.07.37*	USD	300 000			300 000	268 920	0.01	
EUROPEAN BANK FOR RECONSTR & DEVT 0.50000% 20-25.11.25*	USD	600 000			600 000	496 754	0.01	
EUROPEAN BANK FOR RECONSTR & DEVT 4.37500% 23-09.03.28*	USD		500 000		500 000	444 110	0.01	
FINNVERA OYJ-REG-S 2.37500% 15-04.06.25*	USD	250 000			250 000	216 625	0.01	
HONG KONG GOVERNMENT INTER BOND-REG-S 1.37500% 21-02.02.31*	USD		500 000		500 000	353 136	0.01	
HUARONG FINANCE-REG-S 4.50000% 19-29.05.29*	USD	1 200 000		1 200 000				
INDONESIA, REPUBLIC OF-REG-S 5.12500% 15-15.01.45*	USD	500 000			500 000	395 248	0.01	
INDONESIA, REPUBLIC OF-REG-S 3.85000% 17-18.07.27*	USD	1 000 000			1 000 000	853 472	0.02	
INDUS&COMM BANK OF CH LTD/HK-REG-S 2.95000% 22-01.06.25*	USD		600 000		600 000	523 020	0.01	
INTER-AMERICAN DEVELOPMENT BANK 1.12500% 21-13.01.31*	USD		250 000		250 000	174 225	0.00	
INTERNATIONAL BK FOR RECONSTR & DEVE 1.37500% 21-20.04.28*	USD	1 000 000			1 000 000	779 462	0.02	
INTERNATIONAL FINANCE CORP 2.12500% 16-07.04.26*	USD	150 000	250 000		400 000	339 361	0.01	
INTL BK FOR RECONSTR & DEVT WORLD BANK 2.50000% 17-22.11.27*	USD	1 000 000	250 000		1 250 000	1 036 648	0.03	
JAPAN FINANCE ORG FOR MUNI-REG-S 2.37500% 15-13.02.25*	USD	1 500 000			1 500 000	1 306 896	0.04	
JOHN DEERE CAPITAL CORP 2.80000% 16-06.03.23*	USD	600 000		600 000				
JOHN DEERE CAPITAL CORP 2.65000% 16-10.06.26*	USD		250 000		250 000	212 537	0.01	
JOHN DEERE CAPITAL CORP 2.00000% 21-17.06.31*	USD		500 000		500 000	349 880	0.01	
KAZAKHSTAN, REPUBLIC OF-REG-S 5.12500% 15-21.07.25*	USD	600 000			600 000	547 619	0.02	
KEYCORP 4.10000% 18-30.04.28*	USD	800 000			800 000	622 801	0.02	
KOMMUNALBANKEN AS-REG-S 2.12500% 15-11.02.25*	USD	500 000			500 000	435 759	0.01	
KOMMUNALBANKEN AS-REG-S 2.00000% 19-19.06.24*	USD	1 000 000			1 000 000	889 150	0.03	
LANDESKREDITBANK B-WUERIT FOERDBK-REG-S 2.00000% 19-23.07.24*	USD	1 000 000			1 000 000	885 956	0.03	
LANDESKREDITBANK BADEN-REG-S 1.37500% 22-27.01.25*	USD		250 000		250 000	216 036	0.01	
MCDONALD'S CORP 3.80000% 18-01.04.28*	USD	700 000			700 000	591 026	0.02	
MCDONALD'S CORP 4.87500% 15-09.12.45*	USD	1 000 000			1 000 000	749 118	0.02	
MDGH - GMTN BV-REG-S 3.95000% 20-21.05.50*	USD	800 000	400 000		1 200 000	757 617	0.02	
MEGLOBAL BV-REG-S 4.25000% 16-03.11.26*	USD	300 000			300 000	257 027	0.01	
MORGAN STANLEY 3.12500% 16-27.07.26*	USD	1 800 000			1 800 000	1 515 477	0.04	
MORGAN STANLEY 4.00000% 15-23.07.25*	USD	1 000 000			1 000 000	880 751	0.02	
NTPC LTD-REG-S 3.75000% 19-03.04.24*	USD	800 000			800 000	720 053	0.02	
PERTAMINA PT-REG-S 6.45000% 14-30.05.44*	USD	400 000			400 000	334 811	0.01	
PERUSAHAAN LISTRIG NEGARA PT-REG-S 6.15000% 18-21.05.48*	USD	600 000			600 000	464 759	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PETRONAS CAPITAL LTD-REG-S 3.50000% 20-21.04.30*	USD	800 000			800 000	636 540	0.02	
PETRONAS CAPITAL LTD-REG-S 3.40400% 21-28.04.61*	USD	400 000			400 000	214 484	0.01	
PORTUGAL, REPUBLIC OF-REG-S 5.12500% 14-15.10.24*	USD	500 000			500 000	451 733	0.01	
PRUDENTIAL FINANCIAL INC 4.60000% 14-15.05.44*	USD	400 000			400 000	284 866	0.01	
PUBLIC SERVICE ELECTRIC & GAS CO 3.65000% 18-01.09.28*	USD	900 000			900 000	749 420	0.02	
ROYAL BANK OF CANADA 2.30000% 21-03.11.31*	USD		500 000		500 000	342 604	0.01	
ROYAL BANK OF CANADA 4.24000% 22-03.08.27*	USD	1 500 000			1 500 000	1 282 037	0.04	
SAUDI ARABIAN OIL CO-REG-S 4.25000% 19-16.04.39*	USD	800 000			800 000	568 781	0.02	
SAUDI ARABIAN OIL CO-REG-S 4.37500% 19-16.04.49*	USD	755 000			755 000	502 433	0.01	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.50000% 16-26.10.46*	USD	200 000			200 000	136 280	0.00	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.62500% 17-04.03.28*	USD	1 600 000			1 600 000	1 345 054	0.04	
SAUDI GOVERNMENT INTERNATIONAL-REG-S 4.62500% 17-04.10.47*	USD	800 000			800 000	547 850	0.02	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.00000% 18-17.04.25*	USD	630 000			630 000	557 078	0.02	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.75000% 20-21.01.55*	USD	1 000 000			1 000 000	573 332	0.02	
SOCIETE GENERALE-REG-S 4.75000% 18-14.09.28*	USD		750 000		750 000	634 682	0.02	
SPRINT CAPITAL CORPORATION 8.75000% 02-15.03.32*	USD		800 000		800 000	819 515	0.02	
STATE GRID OVERSEAS INVESTMENT-REG-S 3.50000% 17-04.05.27*	USD	500 000			500 000	426 704	0.01	
STATE GRID OVERSEAS INVESTMENT-REG-S 4.00000% 17-04.05.47*	USD	200 000			200 000	137 414	0.00	
SUMITOMO MITSUI FIN GP INC 3.01000% 16-19.10.26*	USD	1 100 000			1 100 000	918 918	0.03	
SWEDEN, KINGDOM OF-REG-S 2.37500% 18-15.02.23*	USD	1 000 000		1 000 000				
SWEDISH EXPORT CREDIT CORP 0.25000% 20-29.09.23*	USD	1 000 000		1 000 000				
SWIRE PROPERTIES MTN FINANCING-REG-S 3.62500% 16-13.01.26*	USD	250 000			250 000	217 215	0.01	
TEMASEK FINANCIAL LTD-REG-S 3.62500% 18-01.08.28*	USD	750 000			750 000	640 513	0.02	
TENCENT HOLDINGS LTD-REG-S 3.59500% 18-19.01.28*	USD	800 000			800 000	665 145	0.02	
TENCENT HOLDINGS LTD-REG-S 3.92500% 18-19.01.38*	USD	500 000			500 000	336 678	0.01	
TOYOTA MOTOR CREDIT CORP 3.20000% 17-11.01.27*	USD	900 000	1 100 000		2 000 000	1 695 941	0.05	
TRUIST FINANCIAL CORP 1.20000% 20-05.08.25*	USD	850 000			850 000	706 168	0.02	
UAE INTERNATIONAL GOVERNMENT BOND-REG-S 2.00000% 21-19.10.31*	USD	500 000			500 000	356 694	0.01	
UDR INC 3.20000% 19-15.01.30*	USD		1 000 000		1 000 000	764 894	0.02	
WELLS FARGO & CO 3.00000% 15-19.02.25*	USD	1 950 000			1 950 000	1 707 003	0.05	
WELLS FARGO & CO-SUB 4.65000% 14-04.11.44*	USD	1 000 000			1 000 000	670 834	0.02	
TOTAL USD						58 912 685	1.67	
Total Medium term notes, fixed rate						297 324 809	8.42	

Medium term notes, zero coupon

EUR

BANK NEDERLANDSE GEMEENTEN NV-REG-S 0.00000% 21-20.01.31*	EUR	1 500 000			1 500 000	1 131 943	0.03	
CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	2 300 000			2 300 000	1 919 584	0.05	
EUROPEAN COMMUNITY-REG-S 0.00000% 21-04.07.31*	EUR	3 000 000			3 000 000	2 236 805	0.06	
EUROPEAN UNION-REG-S 0.00000% 20-04.07.35*	EUR	2 000 000			2 000 000	1 268 996	0.04	
EUROPEAN UNION-REG-S 0.00000% 21-04.07.29*	EUR	2 200 000			2 200 000	1 768 927	0.05	
EUROPEAN UNION-REG-S 0.00000% 21-22.04.31*	EUR	665 000			665 000	501 516	0.01	
EUROPEAN UNION-REG-S 0.00000% 21-04.10.28*	EUR	2 000 000			2 000 000	1 645 273	0.05	
EXPORT DEVELOPMENT CANADA-REG-S 0.00000% 20-27.01.25*	EUR	700 000			700 000	643 833	0.02	
INTL BK FOR RECONS & DEV WORLD BK 0.00000% 20-21.02.30*	EUR	1 000 000			1 000 000	783 300	0.02	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 14-15.12.27*	EUR	2 000 000			2 000 000	1 690 514	0.05	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 21-15.06.29*	EUR	2 000 000			2 000 000	1 609 666	0.05	
LA POSTE-REG-S 0.00000% 21-18.07.29*	EUR	600 000			600 000	462 127	0.01	
LANDWIRTSCHAFTLICHE RENTENBANK 0.00000% 19-27.11.29*	EUR	100 000		100 000				
MUNICIPALITY FINANCE LTD-REG-S 0.00000% 21-02.03.31*	EUR	1 000 000			1 000 000	754 850	0.02	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 0.00000% 20-03.03.33*	EUR	400 000	200 000		600 000	412 815	0.01	
NORDIC INVESTMENT BANK-REG-S 0.00000% 20-30.04.27*	EUR	1 000 000			1 000 000	862 152	0.02	
SFIL SA-REG-S 0.00000% 20-23.11.28*	EUR	300 000			300 000	243 403	0.01	
TOYOTA MOTOR FINANCE NETHERLANDS-REG-S 0.00000% 21-27.10.25*	EUR	345 000			345 000	307 315	0.01	
UNEDIC ASSEO-REG-S 0.00000% 20-19.11.30*	EUR	400 000			400 000	304 985	0.01	
TOTAL EUR						18 548 004	0.53	
Total Medium term notes, zero coupon						18 548 004	0.53	

Medium term notes, floating rate

EUR

AQUARIUS + INVESTMENTS PLC-SUB 4.250%/VAR 13-02.10.43*	EUR	700 000		700 000				
ASS GENERALI-REG-S-SUB 5.500%/3M EURIBOR+535BP 15-27.10.47*	EUR	900 000			900 000	859 309	0.02	
AXA SA-REG-S SUB 3.875%/VAR 14-PRP*	EUR	900 000			900 000	838 668	0.02	
AXA SA-REG-S-SUB 5.500%/VAR 23-11.07.43*	EUR		600 000		600 000	566 165	0.02	
BANCO SANTANDER SA-REG-S 0.625%/VAR 21-24.06.29*	EUR	300 000			300 000	241 481	0.01	
BK OF AMERICA CORP-REG-S 1.776%/3M EURIBOR+120BP 17-04.05.27*	EUR	1 000 000			1 000 000	900 745	0.03	
BNP PARIBAS SA-REG-S 1.125%/VAR 20-17.04.29*	EUR	1 000 000			1 000 000	827 017	0.02	
BNP PARIBAS SA-REG-S-SUB 0.875%/VAR 21-31.08.33*	EUR	400 000			400 000	308 515	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BNP PARIBAS-REG-S 2.125%/VAR 19-23.01.27*	EUR	900 000			900 000	821 199	0.02	
CAIXABANK-REG-S-SUB 2.250%/VAR 18-17.04.30*	EUR	500 000			500 000	454 763	0.01	
COMMONWEALTH BK OF AUSTRALIA-REG-S-SUB 1.936%/VAR 17-03.10.29*	EUR	300 000			300 000	277 804	0.01	
COOPERATIEVE RABOBANK U.A.-REG-S-SUB 3.875%/VAR 22-30.11.32*	EUR	400 000			400 000	367 688	0.01	
DEUTSCHE BANK AG-REG-S 1.375%/VAR 20-10.06.26*	EUR	400 000			400 000	367 104	0.01	
DEUTSCHE BANK AG-REG-S 1.750%/VAR 20-19.11.30*	EUR	900 000			900 000	696 853	0.02	
DEUTSCHE BANK AG-REG-S-SUB 4.000%/VAR 22-24.06.32*	EUR		1 000 000		1 000 000	865 731	0.02	
DNB BANK ASA-REG-S 1.625%/VAR 22-31.05.26*	EUR	1 000 000			1 000 000	924 427	0.03	
HSBC HOLDINGS PLC-REG-S 4.856%/VAR 23-23.05.33*	EUR		1 050 000		1 050 000	995 669	0.03	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 2.625%/VAR 18-PRP*	EUR	300 000		300 000				
JPMORGAN CHASE & CO-REG-S 0.597%/VAR 21-17.02.33*	EUR	1 000 000			1 000 000	710 195	0.02	
KBC GROUP NV-REG-S 4.375%/VAR 23-19.04.30*	EUR		300 000		300 000	284 999	0.01	
LLOYDS BANKING GROUP PLC-REG-S 4.750%/VAR 23-21.09.31*	EUR		900 000		900 000	850 684	0.02	
MEDIOBANCA BANCA DI CREDITO FIN-REG-S 4.625%/VAR 22-07.02.29*	EUR		900 000		900 000	861 263	0.02	
NATIONWIDE BUILDING SOCIETY-REG-S-SUB 2.000%/VAR 17-25.07.29*	EUR	285 000		285 000				
NATWEST GROUP PLC-REG-S-SUB 1.043%/VAR 21-14.09.32*	EUR	420 000			420 000	335 198	0.01	
NN GROUP NV-REG-S-SUB 3M EURIBOR+290BP 14-PRP*	EUR	1 000 000		1 000 000				
ORANGE SA REG-S-SUB 5.000%/VAR 14-PRP*	EUR	500 000			500 000	477 667	0.01	
SVENSKA HANDELSBANKEN AB-REG-S-SUB 5.000%/VAR 23-16.08.34*	EUR		165 000		165 000	156 057	0.00	
TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	600 000			600 000	554 068	0.02	
UBS GROUP AG-REG-S-SUB 0.250%/VAR 20-05.11.28*	EUR		200 000		200 000	160 692	0.00	
UNICREDIT SPA-REG-S 1.250%/VAR 19-25.06.25*	EUR	900 000		900 000				
ZURICH FINANCE IRELAND DAC-REG-S-SUB 1.875%/VAR 20-17.09.50*	EUR	1 000 000			1 000 000	772 768	0.02	
TOTAL EUR						15 476 726	0.44	

GBP

AVIVA PLC-REG-S SUB 6.875%/VAR 08-20.05.58*	GBP	100 000			100 000	102 354	0.00	
BANCO SANTANDER SA-REG-S 3.125%/VAR 22-06.10.26*	GBP	1 000 000			1 000 000	1 034 768	0.03	
HSBC BANK PLC 5.84400%/6M LIBOR+176BP 03-PRP*	GBP		600 000		600 000	644 669	0.02	
HSBC HOLDINGS PLC-REG-S 2.256%/VAR 17-13.11.26*	GBP	600 000			600 000	612 258	0.02	
LEGAL & GENERAL GROUP PLC-REG-S-SUB 5.500%/VAR 14-27.06.64*	GBP	188 000			188 000	176 309	0.00	
LLOYDS BANKING GROUP PLC-REG-S 2.000%/VAR 22-12.04.28*	GBP	600 000			600 000	574 041	0.02	
TOTAL GBP						3 144 399	0.09	

USD

AXA SA-REG-S-SUB 5.125%/VAR 17-17.01.47*	USD	600 000			600 000	513 083	0.01	
BANK OF AMERICA CO 4.244%/VAR 17-24.04.38*	USD	1 050 000			1 050 000	754 096	0.02	
BANK OF AMERICA CORP 4.083%/VAR 20-20.03.51*	USD	550 000	1 000 000		1 550 000	988 952	0.03	
BANK OF AMERICA CORP 1.922%/VAR 20-24.10.31*	USD	900 000			900 000	603 991	0.02	
DBS GROUP HOLDINGS LTD-REG-S-SUB 4.520%/VAR 18-11.12.28*	USD		500 000	500 000				
MORGAN STANLEY 2.239%/VAR 21-21.07.32*	USD	1 200 000			1 200 000	805 443	0.02	
WELLS FARGO & CO 2.572%/VAR 20-11.02.31*	USD	2 000 000			2 000 000	1 441 170	0.04	
WELLS FARGO & CO 3.584%/VAR 17-22.05.28*	USD	1 800 000			1 800 000	1 491 052	0.04	
WELLS FARGO & CO 5.013%/VAR 20-04.04.51*	USD	500 000	700 000		1 200 000	866 070	0.02	
TOTAL USD						7 463 857	0.21	
Total Medium term notes, floating rate						26 084 983	0.74	

Bonds, fixed rate

AUD

AUSTRALIA 1.25000% 20-21.05.32*	AUD	2 300 000			2 300 000	991 888	0.03	
AUSTRALIA 4.25000%-REG-S 14-21.04.26*	AUD	2 000 000			2 000 000	1 147 752	0.03	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	5 000 000			5 000 000	2 754 342	0.08	
AUSTRALIA-REG-S 0.25000% 20-21.11.25*	AUD	3 500 000			3 500 000	1 850 942	0.05	
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD	3 500 000			3 500 000	1 804 880	0.05	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	4 700 000			4 700 000	2 096 879	0.06	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	2 000 000	4 000 000		6 000 000	2 578 614	0.07	
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD	2 500 000			2 500 000	700 254	0.02	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	650 000			650 000	340 027	0.01	
AUSTRALIA-REG-S 2.50000% 18-21.05.30*	AUD	2 000 000			2 000 000	1 010 686	0.03	
AUSTRALIA-REG-S 2.75000% 18-21.05.41*	AUD	1 600 000			1 600 000	657 428	0.02	
AUSTRALIA-REG-S 2.75000% 14-21.06.35*	AUD	1 000 000			1 000 000	462 722	0.01	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	2 600 000			2 600 000	1 403 674	0.04	
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	1 000 000	5 700 000		6 700 000	3 550 180	0.10	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	3 500 000			3 500 000	1 816 315	0.05	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	1 150 000			1 150 000	457 101	0.01	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	1 500 000			1 500 000	808 585	0.02	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	1 500 000			1 500 000	848 723	0.02	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	1 500 000			1 500 000	752 751	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AUSTRALIA-REG-S 4.75000% 11-21.04.27*	AUD	2 500 000			2 500 000	1 455 275	0.04	
AUSTRALIAN CAPITAL TERRITORY 4.50000% 23-23.10.34*	AUD		500 000		500 000	260 928	0.01	
NEW SOUTH WALES TREASURY CORP 6.00000% 07-01.05.23*	AUD	900 000		900 000				
NEW SOUTH WALES TREASURY CORP 2.00000% 19-20.03.31*	AUD	500 000	1 500 000		2 000 000	919 451	0.03	
QUEENSLAND TREASURY CORP-REG-S 4.25000% 12-21.07.23*	AUD	1 435 000		1 435 000				
QUEENSLAND TREASURY CORP-144A-REG-S 4.75000% 14-21.07.25*	AUD		1 000 000		1 000 000	576 861	0.02	
QUEENSLAND TREASURY CORP-144A-REG-S 3.25000% 16-21.07.28*	AUD	300 000			300 000	161 235	0.00	
QUEENSLAND TREASURY CORP-144A-REG-S 3.50000% 17-21.08.30*	AUD	1 200 000			1 200 000	626 187	0.02	
QUEENSLAND TREASURY CORP-144A-REG-S 2.75000% 16-20.08.27*	AUD	1 000 000			1 000 000	536 118	0.02	
QUEENSLAND TREASURY CORP-144A-REG-S 1.75000% 19-21.08.31*	AUD	2 700 000			2 700 000	1 204 963	0.03	
SOUTH AUSTRALIAN GOV FIN AUTHOR-REG-S 1.75000% 21-24.05.34*	AUD	2 000 000			2 000 000	786 649	0.02	
TASMANIAN PUBLIC FINANCE CORP-REG-S 3.25000% 15-19.02.26*	AUD	600 000			600 000	334 504	0.01	
TREASURY CORP OF VICTORIA 5.50000% 10-17.12.24*	AUD	400 000			400 000	232 669	0.01	
WESTERN AUSTRALIAN TREASURY CORP 1.75000% 20-22.10.31*	AUD	1 000 000			1 000 000	444 041	0.01	
TOTAL AUD						33 572 622	0.95	

CAD

ALBERTA, PROVINCE OF 2.20000% 16-01.06.26*	CAD	1 000 000			1 000 000	615 593	0.02	
ALBERTA, PROVINCE OF 3.05000% 17-01.12.48*	CAD	800 000			800 000	380 626	0.01	
ALBERTA, PROVINCE OF 2.90000% 18-01.12.28*	CAD	1 000 000			1 000 000	607 376	0.02	
ALBERTA, PROVINCE OF 3.10000% 18-01.06.50*	CAD	1 000 000			1 000 000	479 273	0.01	
ALBERTA, PROVINCE OF 3.90000% 13-01.12.33*	CAD	750 000			750 000	454 237	0.01	
BRITISH COLUMBIA, PROVINCE OF 2.80000% 15-18.06.48*	CAD	1 000 000	1 000 000		2 000 000	912 870	0.03	
BRITISH COLUMBIA, PROVINCE OF 2.30000% 15-18.06.26*	CAD	500 000			500 000	308 469	0.01	
BRITISH COLUMBIA, PROVINCE OF 2.55000% 17-18.06.27*	CAD	150 000			150 000	91 750	0.00	
BROOKFIELD CORP 5.95000% 05-14.06.35*	CAD	150 000			150 000	93 955	0.00	
CANADA HOUSING TRUST 2.90000% 14-15.06.24*	CAD	800 000			800 000	517 381	0.01	
CANADA HOUSING TRUST-144A 1.95000% 15-15.12.25*	CAD		300 000		300 000	185 712	0.01	
CANADA HOUSING TRUST-144A 1.90000% 16-15.09.26*	CAD	1 950 000			1 950 000	1 186 672	0.03	
CANADA HOUSING TRUST-144A 2.35000% 17-15.03.28*	CAD	700 000			700 000	421 311	0.01	
CANADA HOUSING TRUST-144A 2.35000% 18-15.06.23*	CAD	2 000 000		2 000 000				
CANADA HOUSING TRUST 2.65000% 18-15.12.28*	CAD	1 800 000			1 800 000	1 084 520	0.03	
CANADA HOUSING TRUST-144A 2.10000% 19-15.09.29*	CAD	1 500 000	1 500 000		3 000 000	1 731 665	0.05	
CANADA HOUSING TRUST NO 1-144A 0.95000% 20-15.06.25*	CAD		800 000		800 000	492 771	0.01	
CANADA HOUSING TRUST-144A 1.10000% 20-15.03.31*	CAD	1 400 000			1 400 000	723 149	0.02	
CANADA HOUSING TRUST NO 1-144A 3.55000% 22-15.09.32*	CAD	1 500 000			1 500 000	911 312	0.03	
CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD	3 800 000			3 800 000	2 310 674	0.07	
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD		6 000 000		6 000 000	3 076 234	0.09	
CANADA, GOVERNMENT 0.25000% 20-01.03.26*	CAD	3 000 000			3 000 000	1 783 584	0.05	
CANADA, GOVERNMENT 0.25000% 21-01.08.23*	CAD	2 000 000		2 000 000				
CANADA, GOVERNMENT 1.50000% 12-01.06.23*	CAD	1 840 000		1 840 000				
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	1 900 000			1 900 000	1 115 166	0.03	
CANADA, GOVERNMENT 1.75000% 17-01.03.23*	CAD	2 000 000		2 000 000				
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	1 500 000			1 500 000	824 722	0.02	
CANADA, GOVERNMENT 1.25000% 19-01.03.25*	CAD	4 600 000			4 600 000	2 877 005	0.08	
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD	2 900 000			2 900 000	1 191 437	0.03	
CANADA, GOVERNMENT 1.50000% 21-01.12.31*	CAD	3 000 000		3 000 000				
CANADA, GOVERNMENT 2.50000% 13-01.06.24*	CAD	2 000 000		2 000 000				
CANADA, GOVERNMENT 2.75000% 14-01.12.64*	CAD	600 000			600 000	303 731	0.01	
CANADA, GOVERNMENT 2.75000% 14-01.12.48*	CAD	1 000 000			1 000 000	535 294	0.02	
CANADA, GOVERNMENT 2.25000% 14-01.06.25*	CAD	500 000			500 000	315 428	0.01	
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	2 100 000	2 600 000		4 700 000	2 093 641	0.06	
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	2 200 000			2 200 000	1 316 195	0.04	
CANADA, GOVERNMENT 2.00000% 22-01.06.32*	CAD	2 700 000			2 700 000	1 503 845	0.04	
CANADA, GOVERNMENT 2.50000% 22-01.12.32*	CAD		5 000 000		5 000 000	2 886 342	0.08	
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	1 653 000			1 653 000	1 010 914	0.03	
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	310 000			310 000	202 523	0.01	
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD	1 600 000			1 600 000	1 145 617	0.03	
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD	4 000 000			4 000 000	2 181 828	0.06	
CPPIB CAPITAL INC-REG-S 3.95000% 23-02.06.32*	CAD		500 000		500 000	307 851	0.01	
EUROPEAN INVESTMENT BANK-REG-S 1.90000% 20-22.01.25*	CAD	1 300 000			1 300 000	819 502	0.02	
MANITOBA, PROVINCE OF 4.10000% 10-05.03.41*	CAD	400 000			400 000	230 735	0.01	
NEW BRUNSWICK, PROVINCE OF 4.80000% 10-03.06.41*	CAD	600 000			600 000	378 332	0.01	
ONTARIO, PROVINCE OF 4.60000% 08-02.06.39*	CAD	200 000			200 000	125 255	0.00	
ONTARIO, PROVINCE OF 3.45000% 12-02.06.45*	CAD	1 200 000			1 200 000	628 685	0.02	
ONTARIO, PROVINCE OF 2.90000% 15-02.12.46*	CAD	1 400 000			1 400 000	659 562	0.02	
ONTARIO, PROVINCE OF 2.40000% 15-02.06.26*	CAD	2 800 000			2 800 000	1 732 928	0.05	
ONTARIO, PROVINCE OF 2.80000% 16-02.06.48*	CAD	700 000			700 000	320 752	0.01	
ONTARIO, PROVINCE OF 2.65000% 19-02.12.50*	CAD	1 000 000			1 000 000	437 993	0.01	
QUEBEC, PROVINCE OF 5.00000% 09-01.12.41*	CAD	1 750 000			1 750 000	1 145 103	0.03	
QUEBEC, PROVINCE OF 3.00000% 12-01.09.23*	CAD	1 235 000		1 235 000				

Security	31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
QUEBEC, PROVINCE OF 3.50000% 15-01.12.48*	CAD	1 100 000		1 100 000	574 544	0.02	
QUEBEC, PROVINCE OF 2.75000% 17-01.09.27*	CAD	3 000 000		3 000 000	1 845 849	0.05	
QUEBEC, PROVINCE OF 3.10000% 19-01.12.51*	CAD	1 000 000	1 500 000	2 500 000	1 202 105	0.03	
TOTAL CAD					48 282 018	1.37	
CHF							
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	500 000		500 000	492 450	0.01	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF	500 000		500 000	505 000	0.01	
TOTAL CHF					997 450	0.03	
CNY							
AGRICULTURAL DEV BANK OF CHINA 3.63000% 19-19.07.26*	CNY	30 000 000		30 000 000	3 834 567	0.11	
AGRICULTURAL DEV BANK OF CHINA 3.74000% 19-12.07.29*	CNY	15 000 000		15 000 000	1 960 420	0.06	
AGRICULTURAL DEV BANK OF CHINA 3.24000% 19-14.08.24*	CNY	30 000 000		30 000 000	3 754 697	0.11	
AGRICULTURAL DEV BANK OF CHINA 2.25000% 20-22.04.25*	CNY	68 500 000		68 500 000	8 492 838	0.24	
AGRICULTURAL DEV BANK OF CHINA 3.06000% 22-06.06.32*	CNY	30 000 000		30 000 000	3 784 017	0.11	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.33000% 16-06.01.26*	CNY	10 000 000		10 000 000	1 264 756	0.04	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.75000% 19-25.01.29*	CNY	10 000 000		10 000 000	1 304 451	0.04	
AGRICULTURAL DEVELOPMENT BK CHINA 2.96000% 20-17.04.30*	CNY	30 000 000		30 000 000	3 763 515	0.11	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.87000% 20-14.05.27*	CNY	20 000 000		20 000 000	2 508 764	0.07	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.79000% 20-26.10.30*	CNY	10 000 000		10 000 000	1 318 313	0.04	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.48000% 21-04.02.28*	CNY	20 000 000		20 000 000	2 566 423	0.07	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.30000% 21-05.11.31*	CNY		35 000 000	35 000 000	4 485 573	0.13	
AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.50000% 22-24.08.27*	CNY		30 000 000	30 000 000	3 716 718	0.11	
CHINA DEVELOPMENT BANK CORP 3.80000% 16-25.01.36*	CNY	20 000 000		20 000 000	2 702 982	0.08	
CHINA DEVELOPMENT BANK 4.04000% 17-10.04.27*	CNY	25 000 000		25 000 000	3 257 091	0.09	
CHINA DEVELOPMENT BANK 4.73000% 18-02.04.25*	CNY	20 000 000		20 000 000	2 565 132	0.07	
CHINA DEVELOPMENT BANK CORP 4.04000% 18-06.07.28*	CNY	17 500 000		17 500 000	2 306 259	0.07	
CHINA DEVELOPMENT BANK CORP 3.30000% 19-01.02.24*	CNY	30 000 000	30 000 000				
CHINA DEVELOPMENT BANK CORP 3.68000% 19-26.02.26*	CNY	30 000 000		30 000 000	3 827 717	0.11	
CHINA DEVELOPMENT BANK CORP 3.65000% 19-21.05.29*	CNY	40 000 000		40 000 000	5 209 654	0.15	
CHINA DEVELOPMENT BANK CORP 3.42000% 19-02.07.24*	CNY	40 000 000		40 000 000	5 007 238	0.14	
CHINA DEVELOPMENT BANK CORP 3.45000% 19-20.09.29*	CNY	20 000 000		20 000 000	2 582 818	0.07	
CHINA DEVELOPMENT BANK 3.10000% 19-21.11.22*	CNY	10 000 000	10 000 000				
CHINA DEVELOPMENT BANK CORP 3.07000% 20-10.03.30*	CNY	20 000 000	20 000 000	40 000 000	5 056 251	0.14	
CHINA DEVELOPMENT BANK CORP 3.09000% 20-18.06.30*	CNY	30 000 000		30 000 000	3 792 129	0.11	
CHINA DEVELOPMENT BANK 2.89000% 20-22.06.25*	CNY	49 000 000		49 000 000	6 136 169	0.17	
CHINA DEVELOPMENT BANK 3.34000% 20-14.07.25*	CNY	29 000 000		29 000 000	3 659 345	0.10	
CHINA DEVELOPMENT BANK 3.90000% 20-03.08.40*	CNY	30 000 000		30 000 000	4 149 183	0.12	
CHINA DEVELOPMENT BANK 3.00000% 20-07.08.23*	CNY	30 000 000	30 000 000				
CHINA DEVELOPMENT BANK CORP 3.40000% 21-08.01.28*	CNY	22 000 000		22 000 000	2 818 333	0.08	
CHINA DEVELOPMENT BANK 3.66000% 21-01.03.31*	CNY		40 000 000	40 000 000	5 239 521	0.15	
CHINA DEVELOPMENT BANK 3.30000% 21-03.03.26*	CNY	20 000 000		20 000 000	2 533 118	0.07	
CHINA DEVELOPMENT BANK 2.83000% 21-10.09.26*	CNY		20 000 000	20 000 000	2 508 345	0.07	
CHINA DEVELOPMENT BANK 3.12000% 21-13.09.31*	CNY	30 000 000		30 000 000	3 800 586	0.11	
CHINA DEVELOPMENT BANK 2.98000% 22-22.04.32*	CNY	30 000 000		30 000 000	3 763 899	0.11	
CHINA DEVELOPMENT BANK 2.77000% 22-24.10.32*	CNY		30 000 000	30 000 000	3 705 282	0.10	
CHINA DEVELOPMENT BANK 2.82000% 23-22.05.33*	CNY		20 000 000	20 000 000	2 498 766	0.07	
CHINA GOVERNMENT BOND 3.76000% 21-22.03.71*	CNY	10 000 000		10 000 000	1 442 885	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.91000% 08-23.10.38*	CNY	5 000 000		5 000 000	704 295	0.02	
CHINA, PEOPLE'S REPUBLIC OF 4.50000% 11-23.06.41*	CNY	7 000 000		7 000 000	1 080 312	0.03	
CHINA, PEOPLE'S REPUBLIC OF 4.67000% 14-26.05.64*	CNY	10 000 000		10 000 000	1 689 959	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.27000% 16-22.08.46*	CNY	20 000 000		20 000 000	2 568 186	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.59000% 17-03.08.27*	CNY	19 000 000		19 000 000	2 470 948	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.97000% 18-23.07.48*	CNY	30 000 000		30 000 000	4 305 611	0.12	
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 18-18.10.23*	CNY	25 000 000	25 000 000				
CHINA, PEOPLE'S REPUBLIC OF 4.08000% 18-22.10.48*	CNY	35 000 000		35 000 000	5 131 694	0.15	
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 18-22.11.28*	CNY	34 000 000		34 000 000	4 385 428	0.12	
CHINA, PEOPLE'S REPUBLIC OF 3.22000% 18-06.12.25*	CNY	35 000 000		35 000 000	4 444 602	0.13	
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 19-11.04.24*	CNY	50 000 000	50 000 000				
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 19-23.05.29*	CNY	35 000 000		35 000 000	4 530 480	0.13	
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 19-06.06.26*	CNY	30 000 000		30 000 000	3 830 475	0.11	
CHINA, PEOPLE'S REPUBLIC OF 4.00000% 19-24.06.69*	CNY	15 000 000		15 000 000	2 264 644	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.86000% 19-22.07.49*	CNY	25 000 000		25 000 000	3 534 147	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.94000% 19-17.10.24*	CNY	65 000 000		65 000 000	8 141 941	0.23	
CHINA, PEOPLE'S REPUBLIC OF 3.13000% 19-21.11.29*	CNY	38 000 000		38 000 000	4 874 519	0.14	
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 19-05.12.26*	CNY		40 000 000	40 000 000	5 084 619	0.14	
CHINA, PEOPLE'S REPUBLIC OF 2.24000% 20-05.03.23*	CNY	25 000 000	25 000 000				
CHINA, PEOPLE'S REPUBLIC OF 3.39000% 20-16.03.50*	CNY	15 000 000		15 000 000	1 967 011	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY	79 000 000			79 000 000	9 777 452	0.28	
CHINA, PEOPLE'S REPUBLIC OF 2.68000% 20-21.05.30*	CNY	59 000 000			59 000 000	7 337 426	0.21	
CHINA, PEOPLE'S REPUBLIC OF 3.73000% 20-25.05.70*	CNY	10 000 000			10 000 000	1 427 075	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.85000% 20-04.06.27*	CNY	20 000 000	20 000 000		40 000 000	5 040 508	0.14	
CHINA, PEOPLE'S REPUBLIC OF 2.36000% 20-02.07.23*	CNY	20 000 000		20 000 000				
CHINA, PEOPLE'S REPUBLIC OF 3.81000% 20-14.09.50*	CNY	30 000 000			30 000 000	4 222 405	0.12	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY	20 000 000			20 000 000	2 524 158	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY	20 000 000			20 000 000	2 487 495	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.03000% 21-11.03.26*	CNY	18 000 000			18 000 000	2 276 523	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.84000% 21-08.04.24*	CNY	30 000 000		30 000 000				
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY	15 000 000			15 000 000	1 906 541	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 21-27.05.31*	CNY	35 000 000			35 000 000	4 468 127	0.13	
CHINA, PEOPLE'S REPUBLIC OF 2.91000% 21-14.10.28*	CNY	25 000 000			25 000 000	3 159 052	0.09	
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY		10 000 000		10 000 000	1 347 462	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 22-24.03.29*	CNY	20 000 000			20 000 000	2 509 329	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.32000% 22-15.04.52*	CNY	10 000 000			10 000 000	1 302 959	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.76000% 22-15.05.32*	CNY		50 000 000		50 000 000	6 244 065	0.18	
CHINA, PEOPLE'S REPUBLIC OF 3.40000% 22-15.07.72*	CNY		12 000 000		12 000 000	1 593 712	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 22-01.09.32*	CNY	25 000 000	25 000 000		50 000 000	6 162 807	0.17	
CHINA, PEOPLE'S REPUBLIC OF 2.64000% 23-15.01.28*	CNY		40 000 000		40 000 000	5 001 354	0.14	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 23-25.02.33*	CNY		50 000 000		50 000 000	6 333 209	0.18	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 23-25.03.30*	CNY		40 000 000		40 000 000	5 012 734	0.14	
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 23-15.04.53*	CNY		15 000 000		15 000 000	1 936 987	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.67000% 23-25.05.33*	CNY		30 000 000		30 000 000	3 722 114	0.11	
CHINA, PEOPLE'S REPUBLIC OF 2.40000% 23-15.07.28*	CNY		50 000 000		50 000 000	6 181 479	0.18	
CHINA, PEOPLE'S REPUBLIC OF 2.18000% 23-15.08.26*	CNY		40 000 000		40 000 000	4 941 138	0.14	
EXPORT-IMPORT BANK OF CHINA 3.28000% 19-11.02.24*	CNY	30 000 000		30 000 000				
EXPORT-IMPORT BANK OF CHINA 3.86000% 19-20.05.29*	CNY	29 000 000			29 000 000	3 808 701	0.11	
EXPORT-IMPORT BANK OF CHINA 2.93000% 20-02.03.25*	CNY	39 000 000			39 000 000	4 881 966	0.14	
EXPORT-IMPORT BANK OF CHINA 3.23000% 20-23.03.30*	CNY	30 000 000			30 000 000	3 820 847	0.11	
EXPORT-IMPORT BANK OF CHINA 3.43000% 20-23.10.25*	CNY		30 000 000		30 000 000	3 797 588	0.11	
EXPORT-IMPORT BANK OF CHINA/THE 3.74000% 20-16.11.30*	CNY	20 000 000			20 000 000	2 628 812	0.07	
EXPORT-IMPORT BANK OF CHINA 3.38000% 21-16.07.31*	CNY	20 000 000			20 000 000	2 576 768	0.07	
EXPORT-IMPORT BANK OF CHINA/THE 2.61000% 22-27.01.27*	CNY		40 000 000		40 000 000	4 984 698	0.14	
EXPORT-IMPORT BANK OF CHINA 3.10000% 23-13.02.33*	CNY		20 000 000		20 000 000	2 534 489	0.07	
ICULTURAL DEVELOPMENT BANK OF CHINA 3.52000% 21-24.05.31*	CNY	15 000 000			15 000 000	1 947 845	0.06	
THE EXPORT-IMPORT BANK OF CHINA 2.82000% 22-17.06.27*	CNY		20 000 000		20 000 000	2 506 202	0.07	
TOTAL CNY						312 730 656	8.86	
CZK								
CZECH REPUBLIC 1.20000% 20-13.03.31*	CZK	35 000 000			35 000 000	1 082 636	0.03	
CZECH REPUBLIC 1.75000% 21-23.06.32*	CZK	30 000 000			30 000 000	936 503	0.03	
CZECH REPUBLIC 6.00000% 22-26.02.26*	CZK		30 000 000		30 000 000	1 206 307	0.03	
CZECH REPUBLIC-REG-S 2.50000% 13-25.08.28*	CZK	30 000 000			30 000 000	1 072 635	0.03	
CZECH REPUBLIC-REG-S 1.00000% 15-26.06.26*	CZK	25 000 000			25 000 000	892 596	0.03	
TOTAL CZK						5 190 678	0.15	
DKK								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	9 300 000			9 300 000	1 389 134	0.04	
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	5 300 000			5 300 000	665 017	0.02	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	12 000 000			12 000 000	1 346 720	0.04	
NORDEA KREDIT REALKREDITAKTIESELSKAB 3.00000% 12-01.10.44*	DKK	209 147		14 029	195 118	23 461	0.00	
NYKREDIT REALKREDIT AS-REG-S 1.00000% 20-01.07.26*	DKK		10 000 000		10 000 000	1 209 220	0.03	
REALKREDIT DANMARK A/S-REG-S 1.00000% 14-01.01.26*	DKK		10 000 000		10 000 000	1 222 572	0.03	
TOTAL DKK						5 856 124	0.17	
EUR								
ABBVIE INC 1.37500% 16-17.05.24*	EUR	625 000			625 000	592 352	0.02	
ABN AMRO BANK NV-REG-S 1.12500% 19-23.04.39*	EUR	400 000			400 000	257 497	0.01	
ABN AMRO BANK NV-REG-S 1.00000% 21-02.06.33*	EUR	800 000	100 000		900 000	653 561	0.02	
AEROPORTS DE PARIS-REG-S 2.12500% 18-11.10.38*	EUR	100 000			100 000	72 727	0.00	
AMERICA MOVIL SAB DE CV 1.50000% 16-10.03.24*	EUR	150 000			150 000	142 851	0.00	
AMERICAN INTERNATIONAL GROUP INC 1.87500% 17-21.06.27*	EUR	400 000			400 000	353 581	0.01	
APPLE INC 1.62500% 14-10.11.26*	EUR	200 000			200 000	181 977	0.01	
APTIV PLC 1.50000% 15-10.03.25*	EUR	500 000			500 000	463 617	0.01	
APTIV PLC 1.60000% 16-15.09.28*	EUR		100 000		100 000	84 297	0.00	
ARGENTUM NETHERLANDS BV FOR GIV-REG-S 1.12500% 18-17.09.25*	EUR	500 000			500 000	455 889	0.01	
ARKEA HOME LOANS SFH-REG-S 0.75000% 17-05.10.27*	EUR	400 000			400 000	346 318	0.01	
ASAHI GROUP HOLDINGS LTD-REG-S 0.33600% 21-19.04.27*	EUR	250 000			250 000	212 115	0.01	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AT&T INC 2.45000% 15-15.03.35*	EUR	500 000		500 000	387 544	0.01	
AT&T INC 2.60000% 14-17.12.29*	EUR	285 000		285 000	250 588	0.01	
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	1 250 000		1 250 000	1 262 884	0.04	
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	250 000		250 000	241 572	0.01	
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	2 000 000		2 000 000	1 853 344	0.05	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	300 000		300 000	187 797	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	160 000		160 000	75 430	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 17-20.04.27*	EUR	1 000 000		1 000 000	881 793	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	850 000	850 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.85000% 20-30.06.20*	EUR	200 000		200 000	69 641	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.25000% 21-20.10.36*	EUR	1 600 000		1 600 000	1 007 076	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR	2 000 000		2 000 000	1 583 921	0.04	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49*	EUR		1 600 000	1 600 000	1 060 799	0.03	
AUTOBAHNEN- & SCHNELLSTRASSENFINA-REG-S 0.10000% 19-09.07.29*	EUR	200 000		200 000	161 219	0.00	
AYT CEDULAS CAJAS X 3.75000% 05-30.06.25*	EUR	200 000		200 000	191 328	0.01	
BADEN-WUERTEMBERG, STATE OF-REG-S 0.01000% 20-02.09.30*	EUR		400 000	400 000	308 648	0.01	
BANCO BILBAO VIZCAYA ARGENTARIA SA 4.00000% 05-25.02.25*	EUR	300 000		300 000	288 595	0.01	
BANCO DE SABADELL SA-REG-S 1.00000% 17-26.04.27*	EUR	400 000		400 000	351 381	0.01	
BANCO SANTANDER SA-REG-S 1.00000% 15-07.04.25*	EUR	100 000		100 000	92 342	0.00	
BANCO SANTANDER SA-REG-S 1.12500% 14-27.11.24*	EUR	500 000		500 000	466 773	0.01	
BANK OF NOVA SCOTIA-REG-S 0.01000% 20-14.01.27*	EUR	900 000		900 000	770 561	0.02	
BANK OF NOVA SCOTIA-REG-S 3.25000% 23-18.01.28*	EUR		700 000	700 000	661 565	0.02	
BANKINTER SA-REG-S 1.00000% 15-05.02.25*	EUR	500 000		500 000	462 577	0.01	
BAYERISCHE LANDESBODENKREDITANSTALT 0.62500% 21-23.11.26*	EUR	500 000		500 000	443 755	0.01	
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	1 170 000		1 170 000	1 089 602	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	1 260 000	1 260 000				
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 15-22.06.25*	EUR	2 250 000	400 000	2 650 000	2 451 231	0.07	
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	800 000	800 000				
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	200 000		200 000	123 484	0.00	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	1 700 000		1 700 000	1 512 787	0.04	
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	300 000		300 000	195 973	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 1.45000% 17-22.06.37*	EUR	1 850 000		1 850 000	1 351 353	0.04	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	4 000 000		4 000 000	3 486 778	0.10	
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	1 200 000		1 200 000	719 007	0.02	
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	4 200 000		4 200 000	3 310 939	0.09	
BELGIUM, KINGDOM OF-144A-REG-S 0.40000% 20-22.06.40*	EUR	2 000 000		2 000 000	1 113 122	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 0.35000% 22-22.06.32*	EUR		4 700 000	4 700 000	3 506 706	0.10	
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR		1 300 000	1 300 000	687 137	0.02	
BERKSHIRE HATHAWAY INC 1.12500% 15-16.03.27*	EUR	400 000		400 000	352 402	0.01	
BERKSHIRE HATHAWAY INC 1.62500% 15-16.03.35*	EUR	600 000		600 000	435 735	0.01	
BERKSHIRE HATHAWAY INC 2.15000% 16-15.03.28*	EUR	180 000		180 000	162 065	0.00	
BERLIN HYP AG-REG-S 0.50000% 16-26.09.23*	EUR	100 000	100 000				
BERLIN HYP AG-REG-S 0.75000% 18-26.02.26*	EUR	600 000		600 000	541 990	0.02	
BERLIN HYP AG-REG-S 3.37500% 23-23.08.28*	EUR		500 000	500 000	480 856	0.01	
BERLIN, STATE OF-REG-S 0.75000% 15-08.09.23*	EUR	600 000	600 000				
BERLIN, STATE OF-REG-S 0.62500% 17-08.02.27*	EUR	1 300 000		1 300 000	1 149 592	0.03	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.62500% 18-03.07.25*	EUR	700 000		700 000	637 638	0.02	
BOOKING HOLDINGS INC 2.15000% 15-25.11.22*	EUR	800 000	800 000				
BOUYGUES SA-REG-S 3.87500% 23-17.07.31*	EUR		700 000	700 000	661 707	0.02	
BPCE SFH SA-REG-S 3.37500% 23-27.06.33*	EUR		1 000 000	1 000 000	932 453	0.03	
BPCE SOCIETE DE FIN DE L'HABITAT-REG-S 0.01000% 21-29.01.36*	EUR	900 000		900 000	545 635	0.02	
BPIFRANCE FINANCEMENT SA-REG-S 0.87500% 17-25.11.26*	EUR	500 000		500 000	445 404	0.01	
BPIFRANCE FINANCEMENT SA-REG-S 0.75000% 17-25.11.24*	EUR	800 000		800 000	745 236	0.02	
BRANDENBURG, STATE OF-REG-S 0.70000% 19-22.05.34*	EUR	500 000		500 000	364 241	0.01	
BREMEN STATE OF-REG-S 1.20000% 19-30.01.34*	EUR	500 000		500 000	387 309	0.01	
BRFKREDIT AVS-REG-S 0.25000% 16-01.07.23*	EUR	400 000	400 000				
BROWN-FORMAN CORP 1.20000% 16-07.07.26*	EUR	100 000		100 000	89 796	0.00	
BUNDESLAENDER BUNDESREPUBLI DEUTS-REG-S 0.12500% 16-14.04.23*	EUR	750 000	750 000				
BUNDESLAENDER BUNDESREPUBLK DEUTS-REG-S 0.25000% 17-18.03.24*	EUR	500 000		500 000	474 480	0.01	
CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 1.37500% 14-25.11.24*	EUR	600 000		600 000	562 793	0.02	
CAISSE FRANCAISE DE FIN LOCAL-REG-S 1.50000% 18-28.06.38*	EUR	900 000		900 000	634 238	0.02	
CAISSE FRANCAISE DE FINANCE LOCAL-REG-S 0.01000% 20-24.06.30*	EUR		1 500 000	1 500 000	1 141 474	0.03	
CAIXABANK SA 3.87500% 05-17.02.25*	EUR	200 000		200 000	191 912	0.01	
CAIXABANK SA-REG-S 1.00000% 15-25.09.25*	EUR	500 000		500 000	456 096	0.01	
CCEP FINANCE IRELAND DAC-REG-S 0.50000% 21-06.09.29*	EUR	350 000		350 000	276 697	0.01	
CHILE, REPUBLIC OF 1.62500% 14-30.01.25*	EUR		100 000	100 000			
CHINA GOVERNMENT INTERNATION BOND-REG-S 0.62500% 21-17.11.33*	EUR	800 000		800 000	564 710	0.02	
CIE GEN ETABLISSEMENTS MICHELIN-REG-S 1.75000% 18-03.09.30*	EUR	600 000		600 000	508 066	0.01	
COCA-COLA CO/THE 1.10000% 16-02.09.36*	EUR	300 000		300 000	205 217	0.01	
COENTREPRISE DE TRANS D'ELECTRIC-REG-S 0.87500% 17-29.09.24*	EUR	500 000		500 000	466 023	0.01	
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 0.62500% 15-10.02.23*	EUR	1 000 000	1 000 000				

Security	31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal	
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³		
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 0.22500% 16-14.09.26*	EUR	900 000		900 000		787 936	0.02	
COUNCIL OF EUROPE DEVELOPMENT BK-REG-S 0.75000% 18-24.01.28*	EUR	700 000		700 000		608 934	0.02	
CREDIT AGRICOLE SA-REG-S-SUB 2.62500% 15-17.03.27*	EUR	500 000		500 000		451 493	0.01	
CREDIT MUTUEL HOME LOAN SFH SA-REG-S 0.75000% 17-15.09.27*	EUR	300 000		300 000		260 011	0.01	
DANSKE KIINNITYSLUOTTOPANKKI OYJ-REG-S 0.01000% 20-14.01.28*	EUR		600 000	600 000		497 154	0.01	
DE VOLKSBANK NV-REG-S 1.00000% 18-08.03.28*	EUR	500 000		500 000		434 083	0.01	
DEUTSCHE BOERSE AG-REG-S 3.87500% 23-28.09.33*	EUR		700 000	700 000		666 005	0.02	
DH EUROPE FINANCE II SARL 0.45000% 19-18.03.28*	EUR	1 000 000		1 000 000		833 787	0.02	
DIGITAL EURO FINCO LLC-REG-S 2.62500% 16-15.04.24*	EUR	900 000		900 000		856 493	0.02	
DISCOVERY COMMUNICATIONS LLC 1.90000% 15-19.03.27*	EUR	250 000		250 000		220 747	0.01	
EMERSON ELECTRIC CO 0.37500% 19-22.05.24*	EUR	500 000		500 000		471 360	0.01	
EMIRATES TELECOM CORP-REG-S 2.75000% 14-18.06.26*	EUR	400 000		400 000		369 617	0.01	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.40000% 19-26.01.26*	EUR	2 000 000		2 000 000		1 807 049	0.05	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.05000% 19-17.10.29*	EUR	300 000		300 000		238 786	0.01	
EUROPEAN INVESTMENT BANK-REG-S 0.37500% 16-14.04.26*	EUR	2 700 000		2 700 000		2 425 455	0.07	
EUROPEAN INVESTMENT BANK-REG-S 1.00000% 16-14.04.32*	EUR		150 000	150 000		119 579	0.00	
EUROPEAN INVESTMENT BANK 1.50000% 17-15.11.47*	EUR	750 000		750 000		463 153	0.01	
EUROPEAN INVESTMENT BANK-REG-S 0.01000% 20-15.11.35*	EUR	1 000 000		1 000 000		629 301	0.02	
EUROPEAN STABILITY MECHANISM-REG-S 0.01000% 20-04.03.30*	EUR	300 000		300 000		235 248	0.01	
EUROPEAN STABILITY MECHANISM-REG-S 0.01000% 21-15.10.31*	EUR	1 000 000		1 000 000		741 373	0.02	
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	1 000 000		1 000 000		524 083	0.01	
EUROPEAN UNION-REG-S 0.30000% 20-04.11.50*	EUR	1 000 000	1 000 000	2 000 000		794 556	0.02	
EUROPEAN UNION-REG-S 0.40000% 21-04.02.37*	EUR		2 000 000	2 000 000		1 269 873	0.04	
EUROPEAN UNION-REG-S 1.25000% 22-04.02.43*	EUR	1 300 000		1 300 000		803 881	0.02	
EUROPEAN UNION-REG-S 0.70000% 21-06.07.51*	EUR	900 000	1 000 000	1 900 000		846 745	0.02	
FASTIGHETS AB BALDER-REG-S 1.87500% 17-23.01.26*	EUR	300 000		300 000				
FIDELITY NATIONAL INFO SERVICES 1.10000% 17-15.07.24*	EUR	300 000		300 000		282 561	0.01	
FINLAND GOVERNMENT BOND-144A-REG-S 0.50000% 22-15.04.43*	EUR	1 000 000		1 000 000		538 975	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 4.00000% 09-04.07.25*	EUR	600 000		600 000		583 238	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 2.62500% 12-04.07.42*	EUR	150 000		150 000		124 159	0.00	
FINLAND, REPUBLIC OF-144A-REG-S 0.75000% 15-15.04.31*	EUR	1 000 000	2 000 000	3 000 000		2 416 323	0.07	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 18-15.09.28*	EUR	2 000 000		2 000 000		1 700 641	0.05	
FONDO DE AMORT DEL DEFICIT ELEC-REG-S 0.50000% 18-17.03.23*	EUR	700 000		700 000				
FRANCE, REPUBLIC OF 4.75000% 03-25.04.35*	EUR	2 460 000		2 460 000		2 636 802	0.07	
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	2 012 655		2 012 655		2 297 106	0.07	
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	2 100 000		2 100 000		2 024 219	0.06	
FRANCE, REPUBLIC OF-OAT 4.25000% 07-25.10.23*	EUR	1 507 000	1 507 000					
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	2 200 000		2 200 000		2 307 089	0.07	
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	1 050 000		1 050 000		1 012 746	0.03	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	2 745 000		2 745 000		2 665 193	0.08	
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	3 500 000		3 500 000		3 332 713	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	1 309 000		1 309 000		1 145 853	0.03	
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	3 300 000		3 300 000		3 063 021	0.09	
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	2 500 000		2 500 000				
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	3 000 000	250 000	3 250 000		2 993 803	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR	3 400 000		3 400 000		2 909 418	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	5 700 000	6 500 000	5 700 000		5 859 216	0.17	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	775 000		775 000		423 544	0.01	
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR	4 800 000		4 800 000		4 243 714	0.12	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	3 500 000		3 500 000		2 594 166	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	2 500 000		2 500 000		2 241 881	0.06	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	1 950 000		1 950 000		1 317 797	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	4 720 000		4 720 000		4 105 090	0.12	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR	2 400 000	5 000 000	1 400 000		6 000 000	4 659 766	0.13
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	2 500 000		2 500 000		2 150 624	0.06	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	2 700 000		2 700 000		1 571 457	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	2 200 000		2 200 000		1 843 046	0.05	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR	2 200 000		2 200 000		975 523	0.03	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	1 000 000	3 500 000	1 000 000		3 500 000	2 020 711	0.06
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR	1 300 000		1 300 000		561 229	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 22-25.05.38*	EUR	2 000 000		2 000 000		1 393 699	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR	9 400 000		9 400 000		8 219 879	0.23	
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR		2 600 000	2 600 000		2 245 922	0.06	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.50000% 22-25.05.43*	EUR		2 300 000	2 300 000		1 798 434	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 2.75000% 23-25.02.29*	EUR		3 800 000	3 800 000		3 597 224	0.10	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR	1 000 000		1 000 000		507 217	0.01	
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR	400 000		400 000		119 024	0.00	
FRESENIUS FINANCE IRELAND PLC-REG-S 1.50000% 17-30.01.24*	EUR	490 000		490 000		468 128	0.01	
GERMANY, REPUBLIC OF-REG-S 2.50000% 14-15.08.46*	EUR	1 710 000		1 710 000		1 489 647	0.04	
GERMANY, REPUBLIC OF-REG-S 1.00000% 14-15.08.24*	EUR	2 000 000		2 000 000				
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR	2 400 000		2 400 000		2 227 718	0.06	
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR		500 000	500 000		463 878	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR	3 150 000			3 150 000	2 870 100	0.08	
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR	2 500 000			2 500 000	2 221 037	0.06	
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR	2 400 000			2 400 000	1 592 159	0.05	
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR	4 100 000			4 100 000	3 607 786	0.10	
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	1 700 000			1 700 000	1 463 703	0.04	
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR		2 400 000		2 400 000	1 762 341	0.05	
GERMANY, REPUBLIC OF-REG-S 1.80000% 22-15.08.53*	EUR		1 800 000		1 800 000	1 301 640	0.04	
GERMANY, REPUBLIC OF-REG-S 6.25000% 94-04.01.24*	EUR	2 900 000		2 900 000				
GERMANY, REPUBLIC OF 5.50000% 00-04.01.31*	EUR	1 450 000			1 450 000	1 647 819	0.05	
GERMANY, REPUBLIC OF-REG-S 4.75000% 03-04.07.34*	EUR	1 200 000		1 200 000				
GERMANY, REPUBLIC OF 4.00000% 05-04.01.37*	EUR	2 350 000			2 350 000	2 509 018	0.07	
GERMANY, REPUBLIC OF 4.25000% 07-04.07.39*	EUR	1 600 000			1 600 000	1 765 767	0.05	
GERMANY, REPUBLIC OF-REG-S 4.75000% 08-04.07.40*	EUR	1 000 000			1 000 000	1 172 215	0.03	
GERMANY, REPUBLIC OF-REG-S 3.25000% 10-04.07.42*	EUR	1 300 000			1 300 000	1 278 899	0.04	
GERMANY, REPUBLIC OF-REG-S 2.50000% 12-04.07.44*	EUR	1 850 000			1 850 000	1 622 059	0.05	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR		4 000 000		4 000 000	3 654 373	0.10	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR		2 800 000		2 800 000	2 593 061	0.07	
HAMBURG, FREIE HANSESTADT-REG-S 0.25000% 17-20.01.25*	EUR	400 000			400 000	369 365	0.01	
HAMBURG, FREIE HANSESTADT-REG-S 0.25000% 21-18.02.41*	EUR	600 000			600 000	321 469	0.01	
HESSEN, STATE OF-REG-S 0.12500% 17-20.06.24*	EUR	750 000			750 000	704 817	0.02	
HOLCIM FINANCE LUXEMBOURG SA-REG-S 0.50000% 20-23.04.31*	EUR	200 000	300 000		500 000	361 923	0.01	
HSH NORDBANK AG-REG-S 0.37500% 18-12.07.23*	EUR	500 000		500 000				
HUNGARY, REPUBLIC OF-REG-S 1.75000% 17-10.10.27*	EUR	500 000			500 000	430 153	0.01	
HYPO NOE GRUPPE BANK AG-REG-S 0.01000% 21-08.09.28*	EUR	700 000			700 000	567 544	0.02	
ICADE-REG-S 1.12500% 16-17.11.25*	EUR	900 000			900 000	809 421	0.02	
ING BANK NV-REG-S 3.00000% 23-15.02.26*	EUR		700 000		700 000	665 174	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 4.00000% 23-06.02.43*	EUR		1 000 000		1 000 000	874 882	0.02	
INTESA SANPAOLO SPA-REG-S 1.12500% 17-16.06.27*	EUR	400 000			400 000	351 964	0.01	
INVESTITIONSBANK BERLIN-REG-S 3.12500% 23-01.03.33*	EUR		800 000		800 000	752 531	0.02	
IRELAND, REPUBLIC OF-REG-S 3.00000% 23-18.10.43*	EUR		800 000		800 000	698 587	0.02	
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR	1 000 000			1 000 000	988 231	0.03	
IRELAND, REPUBLIC OF-REG-S 3.40000% 14-18.03.24*	EUR	1 150 000		1 150 000				
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR	1 100 000			1 100 000	934 802	0.03	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR	1 200 000			1 200 000	1 041 125	0.03	
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR	500 000			500 000	297 119	0.01	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR	800 000			800 000	629 251	0.02	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR	1 350 000			1 350 000	1 036 305	0.03	
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR		3 200 000		3 200 000	1 907 685	0.05	
ITALY, REPUBLIC OF BTP 2.80000% 18-01.12.28*	EUR	1 800 000	3 500 000		5 300 000	4 817 587	0.14	
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR	2 700 000			2 700 000	2 265 426	0.06	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR	1 100 000			1 100 000	868 675	0.02	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR	3 000 000			3 000 000	2 796 725	0.08	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	2 000 000			2 000 000	1 213 562	0.03	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	1 200 000			1 200 000	595 646	0.02	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR	450 000			450 000	219 410	0.01	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	1 510 000			1 510 000	1 382 929	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	2 290 000			2 290 000	2 119 559	0.06	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.2500% 14-01.09.46*	EUR	700 000			700 000	509 200	0.01	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	2 500 000			2 500 000	2 321 120	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	2 200 000			2 200 000	1 709 398	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	1 790 000			1 790 000	1 174 813	0.03	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	3 110 000			3 110 000	2 834 821	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	2 800 000			2 800 000	2 024 563	0.06	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	400 000	2 000 000		2 400 000	2 140 432	0.06	
ITALY, REPUBLIC OF-BTP-REG-S 0.65000% 16-15.10.23*	EUR	2 900 000		2 900 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	250 000			250 000	147 336	0.00	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR	2 000 000			2 000 000	1 598 231	0.05	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	1 250 000			1 250 000	1 137 724	0.03	
ITALY, REPUBLIC OF-BTP 1.85000% 17-15.05.24*	EUR	3 150 000		3 150 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	1 600 000			1 600 000	1 193 708	0.03	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	1 590 000		1 590 000				
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	3 300 000			3 300 000	2 939 564	0.08	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	2 600 000			2 600 000	2 359 263	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	1 400 000			1 400 000	1 059 545	0.03	
ITALY, REPUBLIC OF-BTP-REG-S 0.35000% 19-01.02.25*	EUR	3 000 000			3 000 000	2 766 009	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	800 000			800 000	479 066	0.01	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	2 200 000			2 200 000	1 454 257	0.04	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 20-01.08.30*	EUR	2 500 000			2 500 000	1 940 415	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	6 700 000			6 700 000	5 403 519	0.15	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	2 400 000			2 400 000	2 069 969	0.06	
ITALY, REPUBLIC OF-BTP-REG-S 0.50000% 21-15.07.28*	EUR	3 200 000			3 200 000	2 625 092	0.07	
ITALY, REPUBLIC OF-BTP-REG-S 1.10000% 22-01.04.27*	EUR	5 000 000			5 000 000	4 396 151	0.12	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ITALY, REPUBLIC OF-BTP-REG-S 3.70000% 23-15.06.30*	EUR		6 000 000	6 000 000				
ITALY, REPUBLIC OF-BTP 4.35000% 23-01.11.33*	EUR		4 800 000		4 800 000	4 501 023	0.13	
ITALY, REPUBLIC OF-REG-S 0.50000% 20-01.02.26*	EUR	3 000 000			3 000 000	2 685 277	0.08	
ITALY, REPUBLIC OF-REG-S 0.90000% 20-01.04.31*	EUR	2 100 000			2 100 000	1 583 774	0.04	
ITALY, REPUBLIC OF-REG-S-144A 0.60000% 21-01.08.31*	EUR	2 600 000		2 600 000				
ITALY, REPUBLIC OF-REG-S 0.45000% 21-15.02.29*	EUR	2 800 000			2 800 000	2 234 334	0.06	
ITALY, REPUBLIC OF-REG-S 2.50000% 22-01.12.32*	EUR	3 300 000			3 300 000	2 698 073	0.08	
KBC BANK NV-REG-S 3.25000% 23-30.05.28*	EUR		1 200 000		1 200 000	1 140 443	0.03	
KELLOGG CO 0.80000% 17-17.11.22*	EUR	750 000		750 000				
KINGDOM OF BELGIUM GOVT BOND-144A-REG-S 0.65000% 21-22.06.71*	EUR	600 000			600 000	197 848	0.01	
KKR GROUP FINANCE CO V LLC-REG-S 1.62500% 19-22.05.29*	EUR	500 000			500 000	406 917	0.01	
KONINKLIJKE PHILIPS NV-REG-S 0.50000% 19-22.05.26*	EUR	600 000			600 000	527 023	0.01	
KREDIT FUER WIEDERAUFBAU 0.12500% 18-07.06.23*	EUR	1 000 000		1 000 000				
KREDITANSTALT FUER WIEDERAUFBAU 0.37500% 16-09.03.26*	EUR	100 000			100 000	90 085	0.00	
KREDITANSTALT FUER WIEDERAUFBAU 0.50000% 17-15.09.27*	EUR		200 000		200 000	173 771	0.00	
KREDITANSTALT FUER WIEDERAUFBAU 0.25000% 18-15.09.25*	EUR	1 000 000			1 000 000	909 240	0.03	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 1.37500% 22-07.06.32*	EUR		1 500 000		1 500 000	1 237 389	0.04	
LA BANQUE POSTALE-REG-S 2.00000% 18-13.07.28*	EUR	500 000			500 000	435 578	0.01	
LAND BERLIN-REG-S 1.37500% 18-27.08.38*	EUR	400 000			400 000	282 942	0.01	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 3.25000% 23-27.06.33*	EUR		950 000		950 000	887 783	0.03	
LATVIA GOVT INTERNATIONAL BOND-REG-S 1.12500% 18-30.05.28*	EUR	700 000			700 000	591 615	0.02	
LFA FOERDERBANK BAYERN 0.75000% 19-01.04.31*	EUR	800 000			800 000	640 823	0.02	
MADRID, COMUNIDAD DE-REG-S 2.14600% 17-30.04.27*	EUR	500 000			500 000	458 116	0.01	
MADRID, COMUNIDAD DE-REG-S 1.77300% 18-30.04.28*	EUR	500 000			500 000	444 788	0.01	
MEDTRONIC GLOBAL HOLDINGS SCA 1.00000% 19-02.07.31*	EUR	1 000 000			1 000 000	783 275	0.02	
MERCK & CO INC 1.37500% 16-02.11.36*	EUR		150 000		150 000	106 419	0.00	
MERCK & CO INC 1.87500% 14-15.10.26*	EUR	100 000			100 000	91 242	0.00	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-19.10.39*	EUR	800 000			800 000	420 947	0.01	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.34700% 22-30.08.29*	EUR		1 000 000		1 000 000	889 949	0.03	
NEDERLANDSE WATERSCHAPSBANK-REG-S 0.12500% 20-03.09.35*	EUR	800 000	950 000		1 750 000	1 121 720	0.03	
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	555 000			555 000	573 001	0.02	
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	700 000			700 000	741 013	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 3.75000% 10-15.01.42*	EUR	900 000			900 000	909 355	0.03	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.75000% 14-15.01.47*	EUR	900 000	1 000 000		1 900 000	1 653 471	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 15-15.07.25*	EUR	500 000			500 000	458 214	0.01	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 17-15.07.27*	EUR	2 770 000			2 770 000	2 467 319	0.07	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 19-15.01.40*	EUR	1 300 000			1 300 000	810 259	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 22-15.07.32*	EUR	1 600 000			1 600 000	1 239 455	0.04	
NIEDERSACHSEN, STATE OF-REG-S 1.12500% 18-12.09.33*	EUR	800 000			800 000	623 534	0.02	
NORDDEUTSCHE LANDESBANK-GIROZENTR-REG-S 0.12500% 17-23.11.23*	EUR	500 000			500 000	479 894	0.01	
NORDEA MORTGAGE BANK PLC-REG-S 1.00000% 14-05.11.24*	EUR	536 000			536 000	500 956	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 1.00000% 16-16.10.46*	EUR	400 000			400 000	220 080	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.20000% 20-09.04.30*	EUR	1 000 000	1 000 000		2 000 000	1 585 299	0.04	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 2.00000% 13-15.10.25*	EUR	1 010 000			1 010 000	945 460	0.03	
NOVARTIS FINANCE SA-REG-S 1.62500% 14-09.11.26*	EUR	900 000	100 000		1 000 000	907 488	0.03	
NRW BANK 0.12500% 18-07.07.23*	EUR	900 000		900 000				
NRW BANK-REG-S 0.50000% 18-26.05.25*	EUR	500 000			500 000	458 484	0.01	
NRW BANK-REG-S 0.50000% 17-13.09.27*	EUR	300 000			300 000	259 719	0.01	
OP MORTGAGE BANK-REG-S 0.25000% 17-13.03.24*	EUR	500 000		500 000				
OP MORTGAGE BANK-REG-S 0.62500% 18-01.09.25*	EUR	400 000			400 000	364 195	0.01	
PERNOD RICARD SA-REG-S 2.12500% 14-27.09.24*	EUR	200 000			200 000	189 135	0.01	
PERU, REPUBLIC OF 3.75000% 16-01.03.30*	EUR	500 000			500 000	453 162	0.01	
PHILIP MORRIS INTERNATIONAL INC 1.87500% 17-06.11.37*	EUR	750 000			750 000	466 334	0.01	
PORTUGAL OBRIGACOES DO TESOU-REG-S-144A 1.00000% 21-12.04.52*	EUR	400 000			400 000	184 091	0.01	
PORTUGAL, REPUBLIC OF 144A -REG-S 4.95000% 08-25.10.23*	EUR	1 000 000		1 000 000				
PORTUGAL, REPUBLIC OF-144A-REG-S 4.10000% 15-15.02.45*	EUR	600 000			600 000	573 061	0.02	
PORTUGAL, REPUBLIC OF-144A-REG-S 0.47500% 20-18.10.30*	EUR	1 500 000			1 500 000	1 194 261	0.03	
PORTUGAL, REPUBLIC OF-OT-144A-REG-S 0.90000% 20-12.10.35*	EUR	800 000			800 000	556 642	0.02	
PORTUGAL, REPUBLIC OF-OT-144A-REG-S 0.30000% 21-17.10.31*	EUR	2 100 000			2 100 000	1 589 875	0.05	
PORTUGAL, REPUBLIC OF-144A-REG-S 2.87500% 16-21.07.26*	EUR		1 500 000		1 500 000	1 439 981	0.04	
PORTUGAL, REPUBLIC OF-144A-REG-S 4.12500% 17-14.04.27*	EUR	1 630 000			1 630 000	1 620 912	0.05	
PORTUGAL, REPUBLIC OF-144A-REG-S 2.12500% 18-17.10.28*	EUR	1 700 000			1 700 000	1 563 628	0.04	
PROLOGIS EURO FINANCE LLC 1.87500% 18-05.01.29*	EUR	400 000			400 000	338 385	0.01	
QUEBEC, PROVINCE OF-REG-S 0.87500% 17-04.05.27*	EUR	700 000			700 000	617 122	0.02	
RABOBANK NEDERLAND NV-REG-S 0.75000% 19-21.06.39*	EUR	500 000			500 000	305 993	0.01	
RHEINLAND-PFALZ, STATE OF-REG-S 0.50000% 15-21.01.25*	EUR	650 000			650 000	602 056	0.02	
RHEINLAND-PFALZ, STATE OF-REG-S 0.01000% 21-21.01.31*	EUR	1 000 000			1 000 000	761 410	0.02	
RICHEMONT INTERNATIONL HOLDING SA-REG-S 1.00000% 18-26.03.26*	EUR	500 000			500 000	450 986	0.01	
ROMANIAN GOVERNMENT INTERN BDS-REG-S 3.62400% 20-26.05.30*	EUR	1 000 000			1 000 000	827 821	0.02	
ROYAL BANK OF CANADA-REG-S 3.50000% 23-25.07.28*	EUR		1 000 000		1 000 000	954 066	0.03	
SA DE GESTION DES STOCKS DE SEC-REG-S 0.62500% 16-20.10.28*	EUR	100 000			100 000	83 692	0.00	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
SACHSEN-ANHALT, STATE OF-REG-S 0.75000% 19-29.01.29*	EUR	500 000		500 000	423 920	0.01	
SCHLESWIG-HOLSTEIN, STATE OF-REG-S 0.62500% 18-31.08.28*	EUR	600 000		600 000	510 743	0.01	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.75000% 17-15.11.27*	EUR	1 000 000		1 000 000	861 969	0.02	
SKY PLC-REG-S 2.25000% 15-17.11.25*	EUR	500 000		500 000	465 859	0.01	
SLOVAKIA, REPUBLIC OF-REG-S 0.12500% 20-17.06.27*	EUR	500 000		500 000	426 741	0.01	
SLOVAKIA, REPUBLIC OF-REG-S 3.75000% 23-23.02.35*	EUR		1 000 000	1 000 000	910 633	0.03	
SLOVAKIA, REPUBLIC OF-REG-S 3.00000% 13-28.02.23*	EUR	150 000		150 000			
SLOVAKIA, REPUBLIC OF 0.62500% 16-22.05.26*	EUR	800 000		800 000	715 340	0.02	
SLOVAKIA, REPUBLIC OF-REG-S 1.87500% 17-09.03.37*	EUR	500 000		500 000	356 008	0.01	
SLOVAKIA, REPUBLIC OF-REG-S 0.75000% 19-09.04.30*	EUR	530 000		530 000	420 908	0.01	
SLOVENIA, REPUBLIC OF-REG-S 1.50000% 15-25.03.35*	EUR	150 000		150 000	111 082	0.00	
SLOVENIA, REPUBLIC OF-REG-S 2.12500% 15-28.07.25*	EUR	500 000		500 000	472 112	0.01	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	450 000		450 000	369 208	0.01	
SLOVENIA, REPUBLIC OF-REG-S 1.25000% 17-22.03.27*	EUR	300 000		300 000	268 004	0.01	
SMURFIT KAPPA ACQUISITIONS-REG-S 2.87500% 18-15.01.26*	EUR	500 000		500 000	466 089	0.01	
SOLVAY SA-REG-S 2.75000% 15-02.12.27*	EUR	500 000		500 000	460 447	0.01	
SPAIN GOVERNMENT BOND-144A-REG-S 2.75000% 14-31.10.24*	EUR	1 000 000		1 000 000	953 073	0.03	
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	1 340 000		1 340 000	1 301 111	0.04	
SPAIN, KINGDOM OF 5.75000% 01-30.07.32*	EUR	910 000		910 000	1 007 195	0.03	
SPAIN, KINGDOM OF-144A-REG-S 4.90000% 07-30.07.40*	EUR	750 000		750 000	770 645	0.02	
SPAIN, KINGDOM OF-144A-REG-S 4.70000% 09-30.07.41*	EUR	1 900 000		1 900 000	1 913 005	0.05	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	800 000		800 000	848 193	0.02	
SPAIN, KINGDOM OF-144A-REG-S 3.80000% 14-30.04.24*	EUR	2 900 000	2 900 000				
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	1 000 000		1 000 000	940 907	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	3 400 000		3 400 000	3 165 063	0.09	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	800 000		800 000	600 086	0.02	
SPAIN, KINGDOM OF-144A-REG-S 1.30000% 16-31.10.26*	EUR	2 680 000		2 680 000	2 432 789	0.07	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.04.28*	EUR	5 000 000		5 000 000	4 425 480	0.13	
SPAIN, KINGDOM OF-144A-REG-S 2.70000% 18-31.10.48*	EUR	1 500 000		1 500 000	1 063 036	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 19-30.04.29*	EUR	3 000 000		3 000 000	2 606 461	0.07	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	2 800 000		2 800 000	2 157 530	0.06	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 20-30.04.30*	EUR	3 200 000		3 200 000	2 549 683	0.07	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	2 400 000		2 400 000	1 069 350	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.25000% 20-31.10.30*	EUR	2 900 000	2 900 000				
SPAIN, KINGDOM OF-144A-REG-S 1.20000% 20-31.10.40*	EUR	2 400 000		2 400 000	1 449 810	0.04	
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	1 000 000		1 000 000	632 022	0.02	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR	4 800 000		4 800 000	3 624 054	0.10	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		2 000 000	2 000 000	1 111 629	0.03	
SPAIN, KINGDOM OF-144A-REG-S 3.15000% 23-30.04.33*	EUR		4 200 000	4 200 000	3 827 568	0.11	
SPAIN, KINGDOM OF-144A-REG-S 3.55000% 23-31.10.33*	EUR		4 000 000	4 000 000	3 746 205	0.11	
SPAIN, KINGDOM OF-REG-S-144A 1.45000% 21-31.10.71*	EUR	300 000		300 000	116 149	0.00	
SPAREBANKEN VEST BOLIGKREDIT AS-REG-S 0.75000% 18-27.02.25*	EUR	600 000		600 000	554 196	0.02	
SWEDBANK HYPOTEK AB-REG-S 0.40000% 17-08.05.24*	EUR	600 000		600 000	566 643	0.02	
THERMO FISHER SCIENTIFIC INC 2.87500% 17-24.07.37*	EUR	290 000		290 000	238 495	0.01	
THUERINGEN, LAND OF-REG-S 0.12500% 21-13.01.51*	EUR	510 000		510 000	185 689	0.01	
UBS GROUP AG-REG-S 1.50000% 16-30.11.24*	EUR	500 000		500 000	474 880	0.01	
UNEDIC ASSEO-REG-S 0.62500% 15-17.02.25*	EUR	900 000		900 000	833 051	0.02	
UNICREDIT BANK AG-REG-S 0.25000% 20-15.01.32*	EUR	900 000		900 000	665 740	0.02	
UNITED PARCEL SERVICE INC 1.00000% 16-15.11.28*	EUR	300 000		300 000	254 055	0.01	
VERBUND AG-REG-S 1.50000% 14-20.11.24*	EUR	100 000		100 000	93 854	0.00	
VERIZON COMMUNICATIONS INC 1.37500% 16-02.11.28*	EUR		200 000	200 000	169 837	0.00	
VERIZON COMMUNICATIONS INC 2.87500% 17-15.01.38*	EUR	860 000		860 000	678 335	0.02	
VF CORP 0.62500% 16-20.09.23*	EUR	400 000		400 000			
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 1.12500% 17-02.10.23*	EUR	1 800 000		1 800 000			
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 1.87500% 17-30.03.27*	EUR	1 500 000	200 000	1 700 000	1 497 939	0.04	
VONOVIA FINANCE BV-REG-S 1.50000% 15-31.03.25*	EUR	300 000		300 000			
WALGREENS BOOTS ALLIANCE INC 2.12500% 14-20.11.26*	EUR		100 000	100 000	87 352	0.00	
WALMART INC 2.55000% 14-08.04.26*	EUR		100 000	100 000	93 512	0.00	
WENDEL SA-REG-S 2.50000% 15-09.02.27*	EUR	200 000		200 000	181 814	0.01	
WHIRLPOOL FINANCE LUXEMBOURG SARL 1.10000% 17-09.11.27*	EUR	500 000		500 000	428 801	0.01	
WPC EUROBOOND BV 2.12500% 18-15.04.27*	EUR	700 000		700 000	614 879	0.02	
TOTAL EUR					374 376 319	10.61	
GBP							
AFFORDABLE HOUSING FINANCE PLC-REG-S 2.89300% 15-11.08.43*	GBP	100 000		100 000	77 919	0.00	
AMGEN INC-REG-S 4.00000% 12-13.09.29*	GBP	250 000		250 000	254 763	0.01	
AT&T INC 2.90000% 18-04.12.26*	GBP	900 000		900 000	911 246	0.03	
HYDE HOUSING ASSOCIATION LTD-REG-S 1.75000% 20-18.08.55*	GBP	300 000		300 000	136 999	0.00	
JOHNSON & JOHNSON 5.50000% 07-06.11.24*	GBP	100 000		100 000	110 453	0.00	
LCR FINANCE PLC 5.10000% 02-07.03.51*	GBP	190 000		190 000	206 721	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LCR FINANCE PLC-REG-S 4.50000% 99-07.12.28*	GBP	300 000			300 000	327 123	0.01	
LONDON & QUADRANT HOUSING TRUST 5.48600% 12-15.06.42*	GBP	550 000			550 000	556 490	0.02	
LONDON & QUADRANT HOUSING TRUST-REG-S 2.62500% 16-05.05.26*	GBP	250 000			250 000	255 728	0.01	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.62500% 21-08.12.27*	GBP	900 000			900 000	819 879	0.02	
NEXT GROUP PLC-REG-S 3.62500% 16-18.05.28*	GBP	200 000			200 000	199 268	0.01	
NORTHUMBRIAN WATER FINANCE PLC-REG-S 1.62500% 16-11.10.26*	GBP	160 000			160 000	155 660	0.00	
NORTHUMBRIAN WATER FINANCE PLC-REG-S 2.37500% 17-05.10.27*	GBP	300 000			300 000	288 332	0.01	
NOTTING HILL GENESIS-REG-S 5.25000% 10-07.07.42*	GBP	380 000			380 000	370 084	0.01	
NOTTING HILL GENESIS-REG-S 3.75000% 12-20.12.32*	GBP	250 000			250 000	234 777	0.01	
PEABODY CAPITAL NO 2 PLC-REG-S 2.75000% 22-02.03.34*	GBP		500 000		500 000	413 821	0.01	
SEVERN TRENT WATER UTILITIES FINANCE 6.25000% 99-07.06.29*	GBP	600 000			600 000	666 753	0.02	
SOUTHERN WATER SERVICES (FINANCE) LTD 4.50000% 06-31.03.52*	GBP	100 000			100 000	77 279	0.00	
TELEREAL SECURED FINANCE PLC-REG-S 4.01000% 13-10.12.31*	GBP	500 000			500 000	273 436	0.01	
TIME WARNER CABLE LLC 5.75000% 11-02.06.31*	GBP	250 000			250 000	255 772	0.01	
UK TREASURY GILT STRIP-REG-S 4.12500% 22-29.01.27*	GBP		2 200 000		2 200 000	2 397 659	0.07	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	2 800 000	700 000		3 500 000	2 192 643	0.06	
UNITED KINGDOM GILT-REG-S 4.50000% 09-07.09.34*	GBP	1 900 000			1 900 000	2 081 175	0.06	
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	4 580 000			4 580 000	4 461 494	0.13	
UNITED KINGDOM GILT-REG-S 0.25000% 21-31.01.25*	GBP	2 800 000			2 800 000	2 924 916	0.08	
UNITED KINGDOM GILT-REG-S 0.25000% 20-31.07.31*	GBP	1 800 000		1 800 000				
UNITED KINGDOM OF GB & N IRL-REG-S 1.62500% 18-22.10.71*	GBP	1 100 000			1 100 000	512 592	0.01	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.62500% 20-22.10.50*	GBP	1 800 000	2 500 000	1 600 000	2 700 000	1 078 091	0.03	
UNITED KINGDOM OF GB & N IRL-REG-S 3.25000% 23-31.01.33*	GBP		6 200 000		6 200 000	6 200 679	0.18	
UNITED KINGDOM OF GB & N IRL-REG-S 3.50000% 23-22.10.25*	GBP		3 800 000		3 800 000	4 098 419	0.12	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 00-07.06.32*	GBP	2 000 000			2 000 000	2 184 350	0.06	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 5.00000% 01-07.03.25*	GBP	2 125 000			2 125 000	2 353 912	0.07	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 03-07.03.36*	GBP	2 250 000			2 250 000	2 385 785	0.07	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.75000% 04-07.12.38*	GBP	1 000 000			1 000 000	1 096 658	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 05-07.12.55*	GBP	1 370 000			1 370 000	1 347 820	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 06-07.12.46*	GBP	1 400 000			1 400 000	1 389 994	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 06-07.12.27*	GBP	2 000 000			2 000 000	2 199 092	0.06	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.50000% 07-07.12.42*	GBP	1 500 000			1 500 000	1 566 455	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.75000% 07-07.12.30*	GBP	1 000 000			1 000 000	1 131 173	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 08-07.12.49*	GBP	1 120 000			1 120 000	1 104 491	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.00000% 09-22.01.60*	GBP	2 615 000			2 615 000	2 460 359	0.07	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 10-07.12.40*	GBP	1 000 000			1 000 000	1 022 024	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.75000% 11-22.07.52*	GBP	1 250 000	1 250 000		2 500 000	2 252 469	0.06	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.25000% 12-22.01.44*	GBP	1 670 000			1 670 000	1 441 781	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.50000% 13-22.07.68*	GBP	1 080 000			1 080 000	909 569	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 17-22.07.57*	GBP	1 650 000			1 650 000	888 105	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 600 000			1 600 000	918 248	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 17-22.07.27*	GBP	2 300 000			2 300 000	2 273 227	0.06	
UNITED KINGDOM OF GRT BRI & N IRL-REG-S 1.00000% 18-22.04.24*	GBP	2 500 000		2 500 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 18-22.01.49*	GBP	1 700 000	1 300 000		3 000 000	1 792 743	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.75000% 14-07.09.24*	GBP	2 300 000		2 300 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.62500% 19-22.10.54*	GBP	1 700 000			1 700 000	900 358	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 19-22.10.29*	GBP	3 450 000			3 450 000	3 130 324	0.09	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 19-07.06.25*	GBP		3 000 000		3 000 000	3 112 547	0.09	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.37500% 20-22.10.30*	GBP	2 800 000			2 800 000	2 360 618	0.07	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-30.01.26*	GBP	2 320 000			2 320 000	2 331 367	0.07	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 21-31.07.51*	GBP	1 400 000			1 400 000	690 054	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.07.33*	GBP	1 600 000			1 600 000	1 263 136	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.00000% 21-31.01.32*	GBP		6 300 000	2 000 000	4 300 000	3 630 041	0.10	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 21-31.07.53*	GBP	950 000			950 000	490 594	0.01	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.50000% 20-22.10.61*	GBP	900 000			900 000	263 008	0.01	
UNITED KINGDOM OF GRT BRITN&N IRL-REG-S 0.12500% 20-31.01.28*	GBP	3 300 000			3 300 000	3 057 542	0.09	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-31.01.24*	GBP	4 150 000		4 150 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 20-31.07.35*	GBP	2 000 000			2 000 000	1 411 207	0.04	
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	1 480 000	1 100 000		2 580 000	2 297 510	0.07	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.01.46*	GBP	1 800 000			1 800 000	902 681	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.00000% 15-07.09.25*	GBP		2 000 000		2 000 000	2 107 371	0.06	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.50000% 15-22.07.65*	GBP	1 625 000			1 625 000	1 054 000	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.26*	GBP	1 275 000			1 275 000	1 304 154	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 16-07.09.37*	GBP	2 500 000			2 500 000	1 919 826	0.05	
UNITED KINGDOM TREASURY GILT 4.25000% 09-07.09.39*	GBP	2 000 000			2 000 000	2 060 197	0.06	
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	1 500 000			1 500 000	996 639	0.03	
UNITED KINGDOM TREASURY GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP	1 300 000			1 300 000	1 275 105	0.04	
UNIVERSITY OF OXFORD-REG-S 2.54400% 17-08.12.117*	GBP	500 000			500 000	255 792	0.01	
VERIZON COMMUNICATIONS INC 3.12500% 16-02.11.35*	GBP	200 000	700 000		900 000	740 207	0.02	
WELLTOWER OP LLC 4.80000% 13-20.11.28*	GBP	200 000			200 000	206 405	0.01	
TOTAL GBP						101 019 111	2.86	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HUF								
HUNGARY GOVERNMENT BOND 1.00000% 19-26.11.25*	HUF	250 000 000			250 000 000	549 697	0.02	
HUNGARY, REPUBLIC OF 6.75000% 11-22.10.28*	HUF	200 000 000			200 000 000	487 046	0.01	
HUNGARY, REPUBLIC OF 2.75000% 17-22.12.26*	HUF	230 000 000			230 000 000	497 513	0.01	
HUNGARY, REPUBLIC OF 3.00000% 19-21.08.30*	HUF	200 000 000			200 000 000	390 524	0.01	
HUNGARY, REPUBLIC OF 2.25000% 21-22.06.34*	HUF	280 000 000			280 000 000	448 863	0.01	
TOTAL HUF						2 373 644	0.07	
IDR								
INDONESIA TREASURY BOND 7.50000% 19-15.04.40*	IDR	17 000 000 000			17 000 000 000	993 407	0.03	
INDONESIA, REPUBLIC OF 8.37500% 10-15.09.26*	IDR	30 000 000 000			30 000 000 000	1 776 273	0.05	
INDONESIA, REPUBLIC OF 5.62500% 12-15.05.23*	IDR	30 000 000 000	30 000 000 000					
INDONESIA, REPUBLIC OF 6.12500% 13-15.05.28*	IDR	21 000 000 000			21 000 000 000	1 157 972	0.03	
INDONESIA, REPUBLIC OF 8.25000% 15-15.05.36*	IDR	14 000 000 000			14 000 000 000	866 223	0.02	
INDONESIA, REPUBLIC OF 7.50000% 17-15.05.38*	IDR	16 000 000 000			16 000 000 000	937 263	0.03	
INDONESIA, REPUBLIC OF 8.25000% 18-15.05.29*	IDR	23 000 000 000			23 000 000 000	1 386 186	0.04	
INDONESIA, REPUBLIC OF 7.00000% 19-15.09.30*	IDR	30 000 000 000			30 000 000 000	1 711 822	0.05	
INDONESIA, REPUBLIC OF 6.50000% 20-15.02.31*	IDR	30 000 000 000			30 000 000 000	1 658 542	0.05	
INDONESIA, REPUBLIC OF 7.12500% 21-15.06.42*	IDR	30 000 000 000			30 000 000 000	1 699 369	0.05	
INDONESIA, REPUBLIC OF 7.00000% 22-15.02.33*	IDR		40 000 000 000		40 000 000 000	2 280 138	0.06	
TOTAL IDR						14 467 195	0.41	
ILS								
ISRAEL GOVERNMENT BOND 1.50000% 20-31.05.37*	ILS	2 600 000	5 000 000		7 600 000	1 129 773	0.03	
ISRAEL, STATE OF 1.75000% 15-31.08.25*	ILS	3 000 000			3 000 000	645 719	0.02	
ISRAEL, STATE OF 2.00000% 16-31.03.27*	ILS	1 500 000			1 500 000	313 111	0.01	
ISRAEL, STATE OF 2.25000% 18-28.09.28*	ILS	4 000 000			4 000 000	818 790	0.02	
ISRAEL, STATE OF 4.25000% 12-31.03.23*	ILS	3 000 000		3 000 000				
ISRAEL, STATE OF 5.50000% 12-31.01.42*	ILS	1 000 000			1 000 000	236 552	0.01	
TOTAL ILS						3 143 945	0.09	
JPY								
DEVELOPMENT BANK OF JAPAN 1.05000% 03-20.06.23*	JPY	200 000 000		200 000 000				
DEVELOPMENT BANK OF JAPAN-REG-S 2.30000% 06-19.03.26*	JPY	210 000 000			210 000 000	1 318 057	0.04	
JAPAN 0.00500% 21-20.03.26*	JPY	600 000 000	400 000 000		1 000 000 000	5 987 119	0.17	
JAPAN 0.00500% 21-20.06.26*	JPY	820 000 000			820 000 000	4 904 904	0.14	
JAPAN 0.00500% 22-20.12.26*	JPY	750 000 000			750 000 000	4 473 979	0.13	
JAPAN 0.00500% 22-20.03.27*	JPY		400 000 000		400 000 000	2 383 046	0.07	
JAPAN 0.00500% 22-20.06.27*	JPY	800 000 000			800 000 000	4 756 573	0.13	
JAPAN 0.10000% 16-20.03.26*	JPY	720 000 000			720 000 000	4 320 460	0.12	
JAPAN 0.10000% 16-20.06.26*	JPY	770 000 000			770 000 000	4 617 346	0.13	
JAPAN 0.10000% 16-20.09.26*	JPY	500 000 000			500 000 000	2 995 873	0.08	
JAPAN 0.10000% 16-20.12.26*	JPY	567 350 000			567 350 000	3 394 883	0.10	
JAPAN 0.10000% 17-20.03.27*	JPY	500 000 000	300 000 000		800 000 000	4 781 378	0.14	
JAPAN 0.10000% 17-20.06.27*	JPY	800 000 000			800 000 000	4 773 975	0.14	
JAPAN 0.10000% 17-20.09.27*	JPY	710 000 000			710 000 000	4 231 015	0.12	
JAPAN 0.10000% 17-20.12.27*	JPY	350 000 000			350 000 000	2 081 884	0.06	
JAPAN 0.10000% 18-20.03.28*	JPY	200 000 000	800 000 000		1 000 000 000	5 936 222	0.17	
JAPAN 0.10000% 18-20.06.28*	JPY	860 000 000			860 000 000	5 094 660	0.14	
JAPAN 0.10000% 18-20.09.28*	JPY	700 000 000			700 000 000	4 138 446	0.12	
JAPAN 0.10000% 19-20.12.23*	JPY	1 200 000 000		1 200 000 000				
JAPAN 0.10000% 19-20.03.24*	JPY	1 210 000 000		1 210 000 000				
JAPAN 0.10000% 19-20.06.24*	JPY	1 210 000 000		1 210 000 000				
JAPAN 0.10000% 19-20.09.24*	JPY	1 020 000 000			1 020 000 000	6 136 343	0.17	
JAPAN 0.10000% 19-20.12.28*	JPY	500 000 000			500 000 000	2 950 354	0.08	
JAPAN 0.10000% 19-20.03.29*	JPY	400 000 000	600 000 000		1 000 000 000	5 885 204	0.17	
JAPAN 0.10000% 19-20.06.29*	JPY	650 000 000			650 000 000	3 817 727	0.11	
JAPAN 0.10000% 19-20.09.29*	JPY	900 000 000			900 000 000	5 272 617	0.15	
JAPAN 0.10000% 20-20.12.24*	JPY	300 000 000			300 000 000	1 804 572	0.05	
JAPAN 0.10000% 20-20.03.25*	JPY	800 000 000			800 000 000	4 811 232	0.14	
JAPAN 0.10000% 20-20.06.25*	JPY	720 000 000			720 000 000	4 329 070	0.12	
JAPAN 0.10000% 20-20.09.25*	JPY		1 000 000 000		1 000 000 000	6 008 992	0.17	
JAPAN 0.10000% 20-20.12.25*	JPY	600 000 000	400 000 000		1 000 000 000	6 005 146	0.17	
JAPAN 0.10000% 20-20.12.29*	JPY	800 000 000			800 000 000	4 673 743	0.13	
JAPAN 0.10000% 20-20.03.30*	JPY	700 000 000			700 000 000	4 077 327	0.12	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JAPAN 0.10000% 20-20.06.30*	JPY	700 000 000			700 000 000	4 062 689	0.12	
JAPAN 0.10000% 20-20.09.30*	JPY	1 000 000 000			1 000 000 000	5 783 831	0.16	
JAPAN 0.10000% 21-20.03.31*	JPY	900 000 000		300 000 000	600 000 000	3 443 582	0.10	
JAPAN 0.10000% 21-20.06.31*	JPY	730 000 000			730 000 000	4 172 803	0.12	
JAPAN 0.10000% 21-20.09.31*	JPY	500 000 000			500 000 000	2 847 177	0.08	
JAPAN 0.20000% 16-20.06.36*	JPY	600 000 000			600 000 000	3 187 341	0.09	
JAPAN 0.20000% 22-20.06.32*	JPY	500 000 000	400 000 000		900 000 000	5 110 804	0.14	
JAPAN 0.20000% 22-20.09.32*	JPY		800 000 000		800 000 000	4 526 832	0.13	
JAPAN 0.20000% 23-20.12.27*	JPY		900 000 000		900 000 000	5 375 914	0.15	
JAPAN 0.30000% 14-20.12.24*	JPY	860 000 000			860 000 000	5 184 942	0.15	
JAPAN 0.30000% 15-20.12.25*	JPY	550 000 000	600 000 000		1 150 000 000	6 935 357	0.20	
JAPAN 0.30000% 16-20.06.46*	JPY	828 100 000			828 100 000	3 626 068	0.10	
JAPAN 0.30000% 19-20.06.39*	JPY	360 000 000			360 000 000	1 819 643	0.05	
JAPAN 0.30000% 20-20.12.39*	JPY		500 000 000		500 000 000	2 498 318	0.07	
JAPAN 0.30000% 23-20.12.27*	JPY		1 000 000 000		1 000 000 000	5 997 695	0.17	
JAPAN 0.40000% 15-20.06.25*	JPY	300 000 000			300 000 000	1 812 577	0.05	
JAPAN 0.40000% 16-20.03.56*	JPY	400 000 000			400 000 000	1 551 240	0.04	
JAPAN 0.40000% 19-20.06.49*	JPY	250 000 000			250 000 000	1 066 978	0.03	
JAPAN 0.40000% 19-20.09.49*	JPY	320 000 000			320 000 000	1 360 194	0.04	
JAPAN 0.40000% 20-20.03.40*	JPY	360 000 000			360 000 000	1 819 557	0.05	
JAPAN 0.40000% 20-20.06.40*	JPY	600 000 000			600 000 000	3 009 520	0.09	
JAPAN 0.40000% 20-20.09.40*	JPY	380 000 000			380 000 000	1 899 567	0.05	
JAPAN 0.40000% 20-20.03.50*	JPY	250 000 000			250 000 000	1 053 217	0.03	
JAPAN 0.40000% 21-20.06.41*	JPY	250 000 000	310 000 000		560 000 000	2 756 019	0.08	
JAPAN 0.50000% 14-20.09.24*	JPY	650 000 000		650 000 000				
JAPAN 0.50000% 14-20.12.24*	JPY	700 000 000			700 000 000	4 229 808	0.12	
JAPAN 0.50000% 18-20.06.38*	JPY	410 000 000			410 000 000	2 184 693	0.06	
JAPAN 0.50000% 19-20.12.38*	JPY	500 000 000			500 000 000	2 634 695	0.07	
JAPAN 0.50000% 19-20.03.49*	JPY	430 000 000			430 000 000	1 896 053	0.05	
JAPAN 0.50000% 19-20.03.59*	JPY	110 000 000			110 000 000	426 677	0.01	
JAPAN 0.50000% 20-20.03.60*	JPY	200 000 000			200 000 000	767 292	0.02	
JAPAN 0.50000% 21-20.03.41*	JPY	310 000 000			310 000 000	1 561 289	0.04	
JAPAN 0.50000% 21-20.09.41*	JPY	310 000 000		100 000 000	210 000 000	1 048 082	0.03	
JAPAN 0.50000% 22-20.12.41*	JPY	360 000 000			360 000 000	1 787 410	0.05	
JAPAN 0.50000% 23-20.12.32*	JPY		950 000 000		950 000 000	5 505 371	0.16	
JAPAN 0.50000% 23-20.03.33*	JPY		1 200 000 000		1 200 000 000	6 938 145	0.20	
JAPAN 0.60000% 13-20.12.23*	JPY	785 000 000		785 000 000				
JAPAN 0.60000% 14-20.03.24*	JPY	1 000 000 000		1 000 000 000				
JAPAN 0.60000% 16-20.12.36*	JPY	420 000 000			420 000 000	2 329 341	0.07	
JAPAN 0.60000% 17-20.06.37*	JPY	410 000 000			410 000 000	2 254 934	0.06	
JAPAN 0.60000% 17-20.09.37*	JPY	600 000 000			600 000 000	3 284 364	0.09	
JAPAN 0.60000% 20-20.06.50*	JPY	230 000 000			230 000 000	1 022 101	0.03	
JAPAN 0.60000% 20-20.09.50*	JPY	200 000 000			200 000 000	884 782	0.03	
JAPAN 0.70000% 17-20.03.37*	JPY	580 000 000			580 000 000	3 244 766	0.09	
JAPAN 0.70000% 19-20.12.48*	JPY	250 000 000	200 000 000		450 000 000	2 099 869	0.06	
JAPAN 0.70000% 20-20.12.50*	JPY	230 000 000		230 000 000				
JAPAN 0.70000% 21-20.03.51*	JPY	350 000 000			350 000 000	1 583 933	0.04	
JAPAN 0.70000% 21-20.03.61*	JPY	180 000 000	200 000 000		380 000 000	1 558 235	0.04	
JAPAN 0.80000% 16-20.03.46*	JPY	100 000 000			100 000 000	495 181	0.01	
JAPAN 0.80000% 17-20.03.47*	JPY	250 000 000			250 000 000	1 223 500	0.03	
JAPAN 0.80000% 17-20.09.47*	JPY	230 000 000			230 000 000	1 118 668	0.03	
JAPAN 0.80000% 17-20.12.47*	JPY	400 000 000			400 000 000	1 938 948	0.05	
JAPAN 0.80000% 18-20.03.48*	JPY	370 000 000			370 000 000	1 787 480	0.05	
JAPAN 0.80000% 18-20.03.58*	JPY	200 000 000			200 000 000	877 222	0.02	
JAPAN 0.80000% 23-20.09.33*	JPY		500 000 000		500 000 000	2 961 982	0.08	
JAPAN 0.90000% 17-20.03.57*	JPY	180 000 000			180 000 000	823 150	0.02	
JAPAN 0.90000% 22-20.06.42*	JPY	250 000 000	250 000 000		500 000 000	2 653 233	0.08	
JAPAN 1.00000% 15-20.12.35*	JPY	350 000 000			350 000 000	2 065 668	0.06	
JAPAN 1.00000% 22-20.03.62*	JPY	170 000 000			170 000 000	768 236	0.02	
JAPAN 1.10000% 03-20.03.33*	JPY	1 233 000 000			1 233 000 000	7 526 375	0.21	
JAPAN 1.10000% 22-20.09.42*	JPY		300 000 000	300 000 000				
JAPAN 1.10000% 23-20.03.43*	JPY		600 000 000		600 000 000	3 268 248	0.09	
JAPAN 1.10000% 23-20.06.43*	JPY		300 000 000		300 000 000	1 628 211	0.05	
JAPAN 1.20000% 14-20.12.34*	JPY	590 000 000			590 000 000	3 592 317	0.10	
JAPAN 1.20000% 15-20.03.35*	JPY	350 000 000			350 000 000	2 127 271	0.06	
JAPAN 1.30000% 23-20.03.63*	JPY		200 000 000		200 000 000	989 905	0.03	
JAPAN 1.40000% 03-20.12.32*	JPY	500 000 000			500 000 000	3 134 503	0.09	
JAPAN 1.40000% 14-20.09.34*	JPY	400 000 000			400 000 000	2 490 200	0.07	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JAPAN 1.40000% 15-20.09.45*	JPY	480 000 000			480 000 000	2 703 927	0.08	
JAPAN 1.40000% 15-20.03.55*	JPY	80 000 000			80 000 000	427 810	0.01	
JAPAN 1.40000% 22-20.09.52*	JPY		320 000 000		320 000 000	1 725 471	0.05	
JAPAN 1.40000% 23-20.12.42*	JPY		300 000 000	300 000 000				
JAPAN 1.40000% 23-20.03.53*	JPY		200 000 000		200 000 000	1 077 470	0.03	
JAPAN 1.50000% 12-20.06.32*	JPY	230 000 000			230 000 000	1 455 278	0.04	
JAPAN 1.50000% 14-20.03.34*	JPY	350 000 000			350 000 000	2 206 645	0.06	
JAPAN 1.50000% 14-20.06.34*	JPY	170 000 000			170 000 000	1 070 022	0.03	
JAPAN 1.50000% 14-20.12.44*	JPY	125 000 000			125 000 000	721 063	0.02	
JAPAN 1.60000% 10-20.06.30*	JPY	560 000 000			560 000 000	3 577 878	0.10	
JAPAN 1.60000% 12-20.03.32*	JPY	500 000 000			500 000 000	3 189 547	0.09	
JAPAN 1.60000% 13-20.12.33*	JPY	435 000 000			435 000 000	2 770 253	0.08	
JAPAN 1.60000% 23-20.12.52*	JPY		500 000 000		500 000 000	2 831 073	0.08	
JAPAN 1.70000% 12-20.09.32*	JPY	150 000 000			150 000 000	964 408	0.03	
JAPAN 1.70000% 13-20.06.33*	JPY	180 000 000			180 000 000	1 157 712	0.03	
JAPAN 1.70000% 14-20.06.44*	JPY	400 000 000			400 000 000	2 394 175	0.07	
JAPAN 1.70000% 14-20.09.44*	JPY	100 000 000			100 000 000	598 333	0.02	
JAPAN 1.70000% 14-20.03.54*	JPY	190 000 000			190 000 000	1 097 877	0.03	
JAPAN 1.80000% 13-20.03.43*	JPY	520 000 000			520 000 000	3 191 264	0.09	
JAPAN 1.90000% 12-20.09.42*	JPY	349 500 000			349 500 000	2 186 187	0.06	
JAPAN 1.90000% 13-20.03.53*	JPY	70 000 000			70 000 000	424 970	0.01	
JAPAN 2.00000% 10-20.09.40*	JPY	213 500 000			213 500 000	1 370 660	0.04	
JAPAN 2.00000% 11-20.09.41*	JPY	500 000 000			500 000 000	3 193 453	0.09	
JAPAN 2.00000% 12-20.03.52*	JPY	199 000 000			199 000 000	1 232 764	0.03	
JAPAN 2.10000% 09-20.09.29*	JPY	410 000 000			410 000 000	2 687 813	0.08	
JAPAN 2.10000% 10-20.12.30*	JPY	170 000 000			170 000 000	1 121 436	0.03	
JAPAN 2.40000% 01-20.11.31*	JPY	400 000 000			400 000 000	2 702 466	0.08	
JAPAN GOVERNMENT 0.10000% 22-20.12.31*	JPY	770 000 000			770 000 000	4 367 441	0.12	
JAPAN GOVERNMENT TEN YEAR BOND TB 0.20000% 22-20.03.32*	JPY	700 000 000			700 000 000	3 988 530	0.11	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY	420 000 000			420 000 000	1 887 318	0.05	
KREDITANSTALT FUER WIEDERAUFBAU 2.60000% 07-20.06.37*	JPY	80 000 000			80 000 000	572 098	0.02	
TOTAL JPY						354 471 498	10.04	
KRW								
KOREA TREASURY BOND 1.12500% 20-10.09.25*	KRW	2 500 000 000			2 500 000 000	1 598 986	0.05	
KOREA TREASURY BOND 1.75000% 21-10.09.26*	KRW	4 000 000 000			4 000 000 000	2 523 552	0.07	
KOREA TREASURY BOND 1.87500% 21-10.03.51*	KRW	3 500 000 000			3 500 000 000	1 524 069	0.04	
KOREA, REPUBLIC OF 1.50000% 16-10.09.36*	KRW	1 350 000 000			1 350 000 000	659 789	0.02	
KOREA, REPUBLIC OF 1.50000% 16-10.12.26*	KRW	3 500 000 000			3 500 000 000	2 177 554	0.06	
KOREA, REPUBLIC OF 1.37500% 19-10.12.29*	KRW	3 000 000 000			3 000 000 000	1 709 125	0.05	
KOREA, REPUBLIC OF 1.50000% 20-10.03.50*	KRW	3 400 000 000			3 400 000 000	1 381 472	0.04	
KOREA, REPUBLIC OF 1.37500% 20-10.06.30*	KRW	4 000 000 000			4 000 000 000	2 244 320	0.06	
KOREA, REPUBLIC OF 1.50000% 20-10.12.30*	KRW	2 200 000 000			2 200 000 000	1 228 727	0.03	
KOREA, REPUBLIC OF 2.25000% 15-10.06.25*	KRW	3 000 000 000			3 000 000 000	1 967 812	0.06	
KOREA, REPUBLIC OF 2.75000% 14-10.12.44*	KRW	1 400 000 000			1 400 000 000	757 900	0.02	
KOREA, REPUBLIC OF 2.00000% 16-10.03.46*	KRW	1 750 000 000			1 750 000 000	812 742	0.02	
KOREA, REPUBLIC OF 2.12500% 17-10.06.27*	KRW	750 000 000			750 000 000	470 725	0.01	
KOREA, REPUBLIC OF 2.25000% 17-10.09.37*	KRW	1 500 000 000			1 500 000 000	798 609	0.02	
KOREA, REPUBLIC OF 2.37500% 17-10.12.27*	KRW	400 000 000			400 000 000	250 961	0.01	
KOREA, REPUBLIC OF 2.62500% 18-10.03.48*	KRW	1 000 000 000			1 000 000 000	519 788	0.01	
KOREA, REPUBLIC OF 2.37500% 18-10.09.38*	KRW	1 000 000 000	3 000 000 000		4 000 000 000	2 143 665	0.06	
KOREA, REPUBLIC OF 2.37500% 18-10.12.28*	KRW	3 700 000 000			3 700 000 000	2 280 098	0.06	
KOREA, REPUBLIC OF 2.00000% 19-10.03.49*	KRW	1 050 000 000			1 050 000 000	474 339	0.01	
KOREA, REPUBLIC OF 2.50000% 22-10.03.52*	KRW		1 710 000 000		1 710 000 000	844 261	0.02	
KOREA, REPUBLIC OF 3.00000% 12-10.12.42*	KRW	2 550 000 000			2 550 000 000	1 447 421	0.04	
KOREA, REPUBLIC OF 3.00000% 14-10.09.24*	KRW	4 500 000 000			4 500 000 000	3 013 975	0.09	
KOREA, REPUBLIC OF 3.37500% 22-10.06.32*	KRW		4 000 000 000		4 000 000 000	2 505 916	0.07	
KOREA, REPUBLIC OF 3.12500% 22-10.09.52*	KRW		3 000 000 000		3 000 000 000	1 688 920	0.05	
KOREA, REPUBLIC OF 4.00000% 11-10.12.31*	KRW	3 600 000 000			3 600 000 000	2 367 478	0.07	
KOREA, REPUBLIC OF 4.25000% 22-10.12.32*	KRW		2 100 000 000		2 100 000 000	1 403 014	0.04	
TOTAL KRW						38 795 219	1.10	
MXN								
MEXICO, UNITED MEXICAN STATES 8.00000% 03-07.12.23*	MXN	350 000			350 000	1 758 613	0.05	
MEXICO, UNITED MEXICAN STATES 10.00000% 05-05.12.24*	MXN	250 000			250 000	1 242 881	0.04	
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN	150 000			150 000	691 566	0.02	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN	300 000			300 000	1 405 544	0.04	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN	100 000	500 000		600 000	2 636 932	0.07	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN	242 000			242 000	1 061 233	0.03	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	112 000			112 000	450 764	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN	330 000			330 000	1 491 302	0.04	
MEXICO, UNITED MEXICAN STATES 8.00000% 17-07.11.47*	MXN	150 000			150 000	612 163	0.02	
TOTAL MXN						11 350 997	0.32	
NOK								
NORWAY, KINGDOM OF 2.00000% 12-24.05.23*	NOK	14 900 000		14 900 000				
NORWAY, KINGDOM OF-144A-REG-S 1.50000% 16-19.02.26*	NOK	2 000 000			2 000 000	153 545	0.00	
NORWAY, KINGDOM OF-144A-REG-S 2.00000% 18-26.04.28*	NOK		10 000 000		10 000 000	747 317	0.02	
TOTAL NOK						900 861	0.03	
NZD								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD	2 500 000			2 500 000	1 053 474	0.03	
NEW ZEALAND 1.50000% 19-15.05.31*	NZD	2 000 000			2 000 000	799 501	0.02	
NEW ZEALAND GOVERNMENT BOND 0.50000% 21-15.05.26*	NZD	2 000 000			2 000 000	937 317	0.03	
NEW ZEALAND LOC GOV FUNDAGENCY-REG-S 4.50000% 23-15.05.30*	NZD		700 000		700 000	338 892	0.01	
NEW ZEALAND-REG-S 2.75000% 16-15.04.25*	NZD	3 910 000			3 910 000	1 988 592	0.06	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	1 500 000			1 500 000	574 472	0.02	
TOTAL NZD						5 692 248	0.16	
PLN								
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN	1 750 000			1 750 000	383 464	0.01	
POLAND, REPUBLIC OF 4.00000% 12-25.10.23*	PLN	3 100 000		3 100 000				
POLAND, REPUBLIC OF 2.50000% 15-25.07.26*	PLN	2 000 000			2 000 000	403 739	0.01	
POLAND, REPUBLIC OF 2.50000% 17-25.01.23*	PLN	4 000 000		4 000 000				
POLAND, REPUBLIC OF 2.75000% 19-25.10.29*	PLN	5 500 000			5 500 000	1 034 396	0.03	
POLAND, REPUBLIC OF 0.75000% 20-25.04.25*	PLN	6 000 000			6 000 000	1 216 595	0.03	
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN	6 000 000			6 000 000	991 017	0.03	
POLAND, REPUBLIC OF 3.75000% 22-25.05.27*	PLN		10 000 000		10 000 000	2 061 931	0.06	
TOTAL PLN						6 091 142	0.17	
RUB								
RUSSIA, FEDERATION OF 8.15000% 12-03.02.27*	RUB	315 000 000			315 000 000	153 174	0.00	
TOTAL RUB						153 174	0.00	
SEK								
NORDEA HYPOTEK AB-REG-S 1.00000% 18-18.09.24*	SEK	8 000 000			8 000 000	633 523	0.02	
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	24 750 000			24 750 000	2 014 540	0.06	
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	15 000 000			15 000 000	1 076 357	0.03	
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK	4 000 000			4 000 000	265 172	0.01	
SWEDEN, KINGDOM OF-REG-S 2.50000% 13-12.05.25*	SEK	20 000 000			20 000 000	1 605 821	0.05	
SWEDEN, KINGDOM OF-REG-S 1.00000% 15-12.11.26*	SEK	9 000 000			9 000 000	688 656	0.02	
SWEDEN, KINGDOM OF-REG-S 0.50000% 20-24.11.45*	SEK	2 100 000			2 100 000	100 202	0.00	
SWEDISH COVERED BOND CORP-REG-S 2.00000% 17-17.06.26*	SEK	6 000 000			6 000 000	465 503	0.01	
TOTAL SEK						6 849 774	0.19	
SGD								
SINGAPORE, REPUBLIC OF 2.75000% 16-01.03.46*	SGD	600 000			600 000	366 664	0.01	
SINGAPORE, REPUBLIC OF 2.25000% 16-01.08.36*	SGD	500 000			500 000	293 431	0.01	
SINGAPORE, REPUBLIC OF 2.62500% 18-01.05.28*	SGD	2 000 000			2 000 000	1 289 965	0.04	
SINGAPORE, REPUBLIC OF 3.00000% 09-01.09.24*	SGD	2 500 000			2 500 000	1 649 402	0.05	
SINGAPORE, REPUBLIC OF 1.87500% 20-01.03.50*	SGD	800 000			800 000	404 924	0.01	
SINGAPORE, REPUBLIC OF 1.62500% 21-01.07.31*	SGD	2 000 000	3 000 000		5 000 000	2 927 664	0.08	
TOTAL SGD						6 932 049	0.20	
THB								
THAILAND, KINGDOM OF 1.00000% 21-17.06.27*	THB	100 000 000			100 000 000	2 368 624	0.07	
THAILAND, KINGDOM OF 1.60000% 19-17.12.29*	THB	90 000 000			90 000 000	2 095 780	0.06	
THAILAND, KINGDOM OF 3.40000% 15-17.06.36*	THB	30 000 000			30 000 000	746 782	0.02	
THAILAND, KINGDOM OF 3.60000% 17-17.06.67*	THB	16 949 000			16 949 000	394 532	0.01	
THAILAND, KINGDOM OF 4.67500% 13-29.06.44*	THB	30 000 000			30 000 000	859 056	0.02	
THAILAND, KINGDOM OF 2.87500% 16-17.06.46*	THB	57 000 000			57 000 000	1 226 360	0.03	
THAILAND, KINGDOM OF 1.45000% 19-17.12.24*	THB	30 000 000			30 000 000	746 432	0.02	
THAILAND, KINGDOM OF 4.85000% 11-17.06.61*	THB	4 000 000			4 000 000	117 431	0.00	
TOTAL THB						8 554 997	0.24	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
USD							
AFRICAN DEVELOPMENT BANK 4.375000% 23-14.03.28*	USD	250 000		250 000	221 803	0.01	
ALBERTA, PROVINCE OF 1.300000% 20-22.07.30*	USD	900 000		900 000	634 808	0.02	
ALLSTATE CORP 3.280000% 16-15.12.26*	USD	400 000		400 000	338 498	0.01	
AMERICAN AIRLINES/AA PASS THROUGH TRUST 3.650000% 17-15.02.29*	USD	300 000		300 000	167 610	0.00	
ASTRAZENECA PLC 4.000000% 12-18.09.42*	USD	330 000		330 000	232 832	0.01	
BANK OF MONTREAL-144A 4.689000% 23-28.06.28*	USD	1 250 000		1 250 000	1 099 084	0.03	
BRITISH TELECOMMUNICATIONS PLC STEP-UP/DOWN 00-15.12.30*	USD	900 000		900 000	944 533	0.03	
BURLINGTON NORTHERN SANTA FE CORP 3.000000% 15-01.04.25*	USD	500 000		500 000	440 475	0.01	
BURLINGTON NORTHERN SANTA FE CORP 4.150000% 15-01.04.45*	USD	250 000		250 000	170 030	0.00	
BURLINGTON NORTHERN SANTA FE LLC 4.150000% 18-15.12.48*	USD	500 000		500 000	333 869	0.01	
CANADIAN IMPERIAL BANK OF-REG-S 1.150000% 21-08.07.26*	USD	2 000 000		2 000 000	1 625 633	0.05	
CANADIAN PACIFIC RAILWAY CO 4.000000% 18-01.06.28*	USD	485 000		485 000	410 248	0.01	
CATERPILLAR INC 3.803000% 12-15.08.42*	USD	500 000		500 000	343 739	0.01	
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.250000% 19-01.02.49*	USD	600 000		600 000	408 599	0.01	
CHINA RAILWAY XUNJIE CO LTD-REG-S 3.250000% 16-28.07.26*	USD	300 000		300 000	256 306	0.01	
CK HUTCHISON INTERNATIONAL LTD-144A 3.625000% 19-11.04.29*	USD	1 000 000		1 000 000	815 648	0.02	
COMMONWEALTH EDISON CO 4.700000% 14-15.01.44*	USD	900 000		900 000	658 630	0.02	
COMMONWEALTH EDISON CO 3.650000% 16-15.06.46*	USD	250 000		250 000	152 426	0.00	
COMMONWEALTH EDISON CO 5.300000% 23-01.02.53*	USD	700 000		700 000	549 713	0.02	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.875000% 14-04.11.44*	USD	250 000		250 000	167 449	0.00	
COUNCIL OF EUROPE DEVELOPMENT BANK 3.750000% 23-25.05.26*	USD	700 000		700 000	616 621	0.02	
DISCOVER BANK 3.450000% 16-27.07.26*	USD	1 000 000		1 000 000	823 677	0.02	
DTE ELECTRIC CO 3.000000% 22-01.03.32*	USD	1 000 000		1 000 000	732 783	0.02	
DUKE ENERGY CAROLINAS LLC 4.000000% 12-30.09.42*	USD	200 000	200 000				
DUKE ENERGY CAROLINAS LLC 3.750000% 15-01.06.45*	USD	650 000		650 000	402 792	0.01	
DUKE ENERGY CAROLINAS LLC 2.950000% 16-01.12.26*	USD	900 000		900 000	761 841	0.02	
DUKE ENERGY CAROLINAS LLC 3.700000% 17-01.12.47*	USD	1 000 000		1 000 000	611 595	0.02	
DUKE ENERGY PROGRESS INC 3.600000% 17-15.09.47*	USD	100 000	100 000				
ENTERGY ARKANSAS LLC 3.500000% 16-01.04.26*	USD	500 000		500 000	432 448	0.01	
ENTERGY ARKANSAS LLC 2.650000% 20-15.06.51*	USD	600 000		600 000	284 809	0.01	
EUROPEAN INVESTMENT BANK 3.250000% 14-29.01.24*	USD	900 000		900 000	814 567	0.02	
EUROPEAN INVESTMENT BANK 1.875000% 15-10.02.25*	USD	1 250 000		1 250 000	1 088 366	0.03	
FANNIE MAE 6.625000% 00-15.11.30*	USD	750 000		750 000	740 125	0.02	
FEDERAL HOME LOAN BANK SYSTEM 5.500000% 06-15.07.36*	USD	2 275 000		2 275 000	2 114 255	0.06	
FINLAND, REPUBLIC OF 6.950000% 96-15.02.26*	USD	500 000		500 000	468 705	0.01	
FLORIDA POWER & LIGHT CO 3.700000% 17-01.12.47*	USD	600 000		600 000	373 699	0.01	
GENERAL MOTORS CO 6.600000% 16-01.04.36*	USD	500 000		500 000	427 892	0.01	
GEORGE WASHINGTON UNIVERSITY 4.126000% 18-15.09.48*	USD	450 000		450 000	308 929	0.01	
GRUPO TELEVISIVA SAB 6.625000% 09-15.01.40*	USD	350 000		350 000	299 406	0.01	
HALLIBURTON CO 3.800000% 15-15.11.25*	USD	4 000		4 000	3 517	0.00	
HUTCHISON WHAMPOA INTERNATIONAL 14-REG-S 3.625000% 14-31.10.24*	USD	250 000		250 000	222 430	0.01	
IDB TRUST SERVICES LTD-REG-S 2.843000% 19-25.04.24*	USD	750 000		750 000	671 534	0.02	
INDONESIA, REPUBLIC OF-REG-S 3.375000% 13-15.04.23*	USD	241 000	241 000				
INTER-AMERICAN DEVELOPMENT BANK 3.200000% 12-07.08.42*	USD	725 000		725 000	480 016	0.01	
INTER-AMERICAN DEVELOPMENT BANK 3.000000% 14-21.02.24*	USD	700 000		700 000	632 010	0.02	
INTER-AMERICAN DEVELOPMENT BANK 0.625000% 20-15.07.25*	USD	750 000		750 000	631 329	0.02	
INTER-AMERICAN DEVELOPMENT BANK 1.125000% 21-20.07.28*	USD	800 000		800 000	610 789	0.02	
INTL BK FOR RECONSTR & DEVT WORLD BANK 2.500000% 14-25.11.24*	USD	1 000 000		1 000 000	881 585	0.02	
INTL BK FOR RECONSTR & DEVT WORLD BANK 2.500000% 15-29.07.25*	USD	500 000		500 000	434 424	0.01	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.750000% 20-11.03.25*	USD	1 800 000		1 800 000	1 538 975	0.04	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.750000% 20-26.08.30*	USD	900 000		900 000	616 557	0.02	
ISRAEL, STATE OF 2.875000% 16-16.03.26*	USD	550 000		550 000	462 362	0.01	
ITALY, REPUBLIC OF 6.875000% 93-27.09.23*	USD	300 000	300 000				
JAPAN BANK FOR INTL COOPERATION 1.250000% 21-21.01.31*	USD	1 000 000		1 000 000	688 657	0.02	
JAPAN BANK FOR INTL COOPERATION 3.000000% 14-29.05.24*	USD	200 000		200 000	179 099	0.01	
KENTUCKY UTILITIES CO 3.300000% 20-01.06.50*	USD	500 000		500 000	276 679	0.01	
KINDER MORGAN INC 4.300000% 14-01.06.25*	USD	400 000		400 000	354 307	0.01	
KOMMUNEKREDIT-REG-S 2.250000% 17-16.11.22*	USD	1 000 000	1 000 000				
KOMMUNINVEST I SVERIGE AB-REG-S 2.750000% 22-01.03.25*	USD	600 000		600 000	526 363	0.01	
KOREA DEVELOPMENT BANK-REG-S 1.250000% 20-03.06.25*	USD	300 000		300 000	254 922	0.01	
KOREA, REPUBLIC OF 1.000000% 20-16.09.30*	USD	1 000 000		1 000 000	688 917	0.02	
KREDITANSTALT FUER WIEDERAUFBAU 0.375000% 20-18.07.25*	USD	1 500 000		1 500 000	1 257 095	0.04	
LLOYDS BANKING GROUP PLC-SUB 4.344000% 18-09.01.48*	USD	400 000		400 000	237 520	0.01	
LYB INTERNATIONAL FINANCE BV 4.875000% 14-15.03.44*	USD	600 000		600 000	416 298	0.01	
MDGH - GMTN BV-REG-S 2.750000% 16-11.05.23*	USD	600 000	600 000				
MEXICO CITY AIRPORT TRUST-REG-S 5.500000% 17-31.07.47*	USD	236 000		236 000	152 812	0.00	
MIDAMERICAN ENERGY CO 3.950000% 17-01.08.47*	USD	500 000		500 000	323 649	0.01	
MIDAMERICAN ENERGY HLDGS CO 6.125000% 06-01.04.36*	USD	500 000		500 000	442 728	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MIZUHO FINANCE GRP CAY 3 LTD-REG-S-SUB 4.60000% 14-27.03.24*	USD	300 000			300 000	270 662	0.01	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 2.37500% 16-24.03.26*	USD	300 000			300 000	255 632	0.01	
NORFOLK SOUTHERN CORP 4.65000% 15-15.01.46*	USD	250 000			250 000	176 617	0.01	
NOVARTIS CAPITAL CORP 3.40000% 14-06.05.24*	USD	200 000			200 000	179 784	0.01	
ONTARIO, PROVINCE OF 2.50000% 16-27.04.26*	USD	500 000			500 000	426 226	0.01	
PACIFIC GAS & ELECTRIC CO 4.55000% 20-01.07.30*	USD	1 200 000			1 200 000	945 183	0.03	
PACIFIC GAS AND ELECTRIC CO 3.50000% 20-01.08.50*	USD	870 000	500 000		1 370 000	693 841	0.02	
PACIFICORP 4.10000% 12-01.02.42*	USD	425 000			425 000	273 438	0.01	
PANAMA, REPUBLIC OF 4.30000% 13-29.04.53*	USD	250 000			250 000	135 484	0.00	
PANAMA, REPUBLIC OF 3.75000% 15-16.03.25*	USD	1 200 000			1 200 000	1 051 108	0.03	
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	150 000			150 000	159 190	0.00	
PERUSAHAAN PENERBIT SBSN-REG-S 4.15000% 17-29.03.27*	USD	600 000			600 000	519 575	0.01	
PFIZER INC 7.20000% 09-15.03.39*	USD	600 000			600 000	601 832	0.02	
PHILIPPINES, REPUBLIC OF THE 6.37500% 09-23.10.34*	USD	450 000			450 000	420 395	0.01	
PHILIPPINES, REPUBLIC OF THE 4.20000% 14-21.01.24*	USD	600 000			600 000	542 814	0.02	
PHILIPPINES, REPUBLIC OF THE 3.70000% 17-02.02.42*	USD	300 000			300 000	195 039	0.01	
PUBLIC SERVICE CO OF COLORADO 4.10000% 18-15.06.48*	USD	400 000	600 000		1 000 000	633 259	0.02	
QATAR, STATE OF-REG-S 4.62500% 16-02.06.46*	USD	500 000			500 000	370 419	0.01	
REYNOLDS AMERICAN INC 5.85000% 15-15.08.45*	USD	250 000			250 000	177 852	0.01	
REYNOLDS AMERICAN INC 4.45000% 15-12.06.25*	USD	200 000		76 000	124 000	110 036	0.00	
RUSSIA, FEDERATION OF-REG-S 4.25000% 17-23.06.27*	USD	1 000 000			1 000 000	45 503	0.00	
RUSSIA, FEDERATION OF-REG-S 5.25000% 17-23.06.47*	USD	800 000			800 000	36 402	0.00	
RUSSIA, FEDERATION OF-REG-S 4.37500% 18-21.03.29*	USD	1 000 000			1 000 000	45 503	0.00	
SAN DIEGO GAS & ELECTRIC CO 5.35000% 23-01.04.53*	USD		700 000		700 000	544 902	0.02	
SAUDI ELECTRICITY GLOBAL SUKUK 2-REG-S 3.47300% 13-08.04.23*	USD	600 000		600 000				
SINGAPORE TELECOMMUNICATION LTD-REG-S 7.37500% 01-01.12.31*	USD	500 000			500 000	500 974	0.01	
SOUTH CAROLINA ELECTRIC & GAS CO 5.10000% 15-01.06.65*	USD	400 000			400 000	293 554	0.01	
SOUTHERN CALIFORNIA EDISON CO 4.65000% 13-01.10.43*	USD	600 000			600 000	421 647	0.01	
SOUTHERN CALIFORNIA GAS CO 2.55000% 20-01.02.30*	USD	1 000 000			1 000 000	740 570	0.02	
SUMITOMO MITSUI FIN GP INC-REG-S-SUB 4.43600% 14-02.04.24*	USD	400 000			400 000	361 084	0.01	
SUNCOR ENERGY INC 6.50000% 07-15.06.38*	USD	300 000			300 000	262 475	0.01	
TELSTRA GROUP LTD-REG-S 3.12500% 15-07.04.25*	USD	110 000			110 000	96 554	0.00	
TIME WARNER CABLE LLC 4.50000% 12-15.09.42*	USD	300 000			300 000	179 314	0.01	
UNILEVER CAPITAL CORP 3.25000% 18-07.03.24*	USD		300 000		300 000	270 669	0.01	
UNION ELECTRIC CO 3.50000% 19-15.03.29*	USD	1 000 000			1 000 000	812 848	0.02	
UNITEDHEALTH GROUP INC 3.75000% 15-15.07.25*	USD	700 000			700 000	620 378	0.02	
URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50*	USD	500 000			500 000	392 232	0.01	
WALT DISNEY CO/THE 3.00000% 16-13.02.26*	USD	245 000			245 000	210 553	0.01	
WESTPAC BANKING CORP REG-S 3.37100% 22-07.06.27*	USD		1 000 000		1 000 000	851 212	0.02	
TOTAL USD						49 083 782	1.39	
Total Bonds, fixed rate						1 391 312 508	39.42	
Bonds, zero coupon								
DKK								
DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK	15 000 000			15 000 000	1 530 175	0.04	
TOTAL DKK						1 530 175	0.04	
EUR								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 16-15.07.23*	EUR	1 660 000		1 660 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	1 500 000			1 500 000	1 182 077	0.03	
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	4 000 000	500 000		4 500 000	3 470 913	0.10	
CCEP FINANCE IRELAND DAC-REG-S 0.00000% 21-06.09.25*	EUR	1 000 000			1 000 000	894 160	0.03	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.00000% 21-20.01.31*	EUR	1 700 000			1 700 000	1 289 004	0.04	
EUROPEAN UNION-REG-S 0.00000% 21-06.07.26*	EUR		3 000 000		3 000 000	2 653 343	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	7 000 000		7 000 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	2 000 000			2 000 000	1 837 092	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	4 500 000			4 500 000	3 602 314	0.10	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	4 500 000			4 500 000	4 033 707	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	900 000			900 000	695 499	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	2 200 000			2 200 000	1 916 403	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR	4 600 000			4 600 000	3 357 814	0.10	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	2 300 000			2 300 000	1 001 092	0.03	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	200 000	7 000 000		7 200 000	6 415 578	0.18	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	1 700 000			1 700 000	1 408 686	0.04	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.50*	EUR	1 550 000	1 500 000	1 550 000	1 500 000	649 578	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	6 000 000			6 000 000	4 906 211	0.14	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR		7 000 000		7 000 000	5 645 333	0.16	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	1 200 000			1 200 000	828 017	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	2 600 000			2 600 000	2 250 229	0.06	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	2 700 000			2 700 000	2 146 008	0.06	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	1 100 000			1 100 000	733 382	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR		4 700 000		4 700 000	3 971 478	0.11	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	3 500 000			3 500 000	2 742 309	0.08	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	1 800 000			1 800 000	734 312	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	8 000 000		8 000 000				
INTERNATIONAL DEVELOPMENT ASSOC-REG-S 0.00000% 19-19.10.26*	EUR	400 000			400 000	348 620	0.01	
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	1 500 000			1 500 000	1 125 305	0.03	
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR		4 000 000		4 000 000	3 472 503	0.10	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR	3 500 000		3 500 000				
ITALY, REPUBLIC OF-REG-S 0.00000% 21-15.08.24*	EUR		3 700 000		3 700 000	3 454 968	0.10	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 17-15.01.24*	EUR	500 000		500 000				
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	2 000 000			2 000 000	1 582 575	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR	3 100 000			3 100 000	2 371 631	0.07	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.01.38*	EUR	1 000 000	1 500 000		2 500 000	1 506 371	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 22-15.01.26*	EUR		2 000 000		2 000 000	1 800 545	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	2 400 000			2 400 000	2 106 015	0.06	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	950 000			950 000	372 221	0.01	
NIEDERSACHSEN, STATE OF-REG-S 0.00000% 20-15.09.25*	EUR	1 000 000			1 000 000	903 398	0.03	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.00000% 17-05.12.22*	EUR	1 000 000		1 000 000				
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR	500 000			500 000	457 995	0.01	
SLOVENIA, REPUBLIC OF-REG-S 0.00000% 21-12.02.31*	EUR	600 000			600 000	445 236	0.01	
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	3 000 000		3 000 000				
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	480 000			480 000	427 005	0.01	
ZUERCHER KANTONALBANK-REG-S 0.00000% 21-15.05.26*	EUR	345 000			345 000	302 043	0.01	
TOTAL EUR						79 040 969	2.24	
Total Bonds, zero coupon						80 571 144	2.28	

Bonds, floating rate

EUR

ALLIANZ SE-REG-S-SUB 2.241%/VAR 15-07.07.45*	EUR	600 000			600 000	549 329	0.02	
BANCO DE SABADELL SA-REG-S 1.125%/VAR 20-11.03.27*	EUR	200 000			200 000	177 674	0.01	
BNP PARIBAS SA-REG-S 0.500%/VAR 20-01.09.28*	EUR	1 000 000			1 000 000	826 975	0.02	
BPCE SA-REG-S 4.625%/VAR 23-02.03.30*	EUR		800 000		800 000	767 290	0.02	
ORSTED A/S-REG-S-SUB 2.250%/VAR 17-24.11.3017*	EUR	235 000			235 000	216 938	0.01	
SAMPO OYJ-REG-S-SUB 3.375%/VAR 19-23.05.49*	EUR	300 000			300 000	256 562	0.01	
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.500%/VAR 15-PRP*	EUR	450 000			450 000	341 964	0.01	
TOTAL EUR						3 136 732	0.09	

GBP

AVIVA PLC-REG-S-SUB 4.375%/FLR 16-12.09.49*	GBP	600 000			600 000	569 414	0.02	
M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP		700 000		700 000	670 881	0.02	
RL FINANCE BONDS-REG-S-SUB 6.125%/GUKG5+432.1BP 13-30.11.43*	GBP	500 000		500 000				
TOTAL GBP						1 240 296	0.04	

USD

ARGENTUM NETHERLANDS BV-REG-S-SUB 5.625%/VAR 16-15.08.52*	USD	200 000			200 000	169 724	0.00	
CITIGROUP INC 4.281%/VAR 17-24.04.48*	USD	300 000			300 000	200 613	0.01	
DAIICHI LIFE HOLDING-REG-S-SUB 4.000%/3M LIBOR+366BP 16-PRP*	USD	400 000			400 000	342 170	0.01	
DEUTSCHE TELEKOM INTL FIN 8.250%/RATING LINKED 00-15.06.30*	USD	250 000			250 000	254 914	0.01	
NIPPON LIFE INSURANCE CO-REG-S-SUB 4.700%/VAR 16-20.01.46*	USD	500 000			500 000	434 986	0.01	
TOTAL USD						1 402 407	0.04	
Total Bonds, floating rate						5 779 434	0.16	

Strip on bonds, zero coupon

EUR

SPAIN, KINGDOM OF STRIP 0.00000% 22-31.05.25*	EUR	3 600 000			3 600 000	3 282 712	0.09	
TOTAL EUR						3 282 712	0.09	
Total Strip on bonds, zero coupon						3 282 712	0.09	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Treasury notes, fixed rate								
EUR								
FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 23-25.05.54*	EUR		1 900 000		1 900 000	1 506 823	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 2.50000% 23-24.09.26*	EUR		3 800 000		3 800 000	3 596 332	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.50000% 23-01.10.53*	EUR		2 200 000		2 200 000	1 891 698	0.05	
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	3 900 000			3 900 000	2 901 454	0.08	
TOTAL EUR						9 896 308	0.28	
USD								
AMERICA, UNITED STATES OF 6.12500% 99-15.08.29*	USD	600 000			600 000	579 133	0.02	
AMERICA, UNITED STATES OF 6.25000% 99-15.05.30*	USD	2 600 000			2 600 000	2 541 649	0.07	
AMERICA, UNITED STATES OF 4.50000% 06-15.02.36*	USD	3 200 000			3 200 000	2 806 139	0.08	
AMERICA, UNITED STATES OF 5.00000% 07-15.05.37*	USD	2 466 000			2 466 000	2 247 252	0.06	
AMERICA, UNITED STATES OF 4.62500% 10-15.02.40*	USD	4 800 000			4 800 000	4 096 931	0.12	
AMERICA, UNITED STATES OF 4.75000% 11-15.02.41*	USD	250 000	1 500 000		1 750 000	1 507 484	0.04	
AMERICA, UNITED STATES OF 3.12500% 12-15.02.42*	USD	2 300 000			2 300 000	1 569 836	0.04	
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	3 000 000			3 000 000	1 931 048	0.05	
AMERICA, UNITED STATES OF 3.75000% 13-15.11.43*	USD	2 400 000			2 400 000	1 772 635	0.05	
AMERICA, UNITED STATES OF 3.37500% 14-15.05.44*	USD	3 000 000			3 000 000	2 077 580	0.06	
AMERICA, UNITED STATES OF 3.00000% 14-15.11.44*	USD	4 500 000		4 500 000				
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	5 200 000			5 200 000	3 053 971	0.09	
AMERICA, UNITED STATES OF 3.00000% 15-15.05.45*	USD	5 000 000			5 000 000	3 216 280	0.09	
AMERICA, UNITED STATES OF 3.00000% 15-15.11.45*	USD	5 000 000			5 000 000	3 197 439	0.09	
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	3 200 000			3 200 000	1 845 695	0.05	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	4 090 000			4 090 000	2 229 919	0.06	
AMERICA, UNITED STATES OF 3.00000% 17-15.02.47*	USD	2 050 000	3 100 000		5 150 000	3 257 113	0.09	
AMERICA, UNITED STATES OF 3.00000% 17-15.05.47*	USD	3 700 000			3 700 000	2 335 985	0.07	
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	2 550 000			2 550 000	1 529 076	0.04	
AMERICA, UNITED STATES OF 3.12500% 18-15.05.48*	USD	4 200 000			4 200 000	2 701 227	0.08	
AMERICA, UNITED STATES OF 3.00000% 18-15.08.48*	USD		8 000 000		8 000 000	5 014 660	0.14	
AMERICA, UNITED STATES OF 3.37500% 18-15.11.48*	USD	3 700 000	2 600 000		6 300 000	4 243 325	0.12	
AMERICA, UNITED STATES OF 3.00000% 19-15.02.49*	USD	5 000 000		5 000 000				
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	600 000	6 000 000		6 600 000	4 031 045	0.11	
AMERICA, UNITED STATES OF 2.25000% 19-15.08.49*	USD	4 000 000			4 000 000	2 126 104	0.06	
AMERICA, UNITED STATES OF 2.37500% 19-15.11.49*	USD	3 200 000			3 200 000	1 749 571	0.05	
AMERICA, UNITED STATES OF 2.00000% 20-15.02.50*	USD	2 300 000			2 300 000	1 145 735	0.03	
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	2 400 000			2 400 000	960 842	0.03	
AMERICA, UNITED STATES OF 1.37500% 20-15.08.50*	USD	5 000 000			5 000 000	2 071 430	0.06	
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	2 100 000	350 000		2 450 000	1 203 909	0.03	
AMERICA, UNITED STATES OF 1.62500% 20-15.11.50*	USD	5 600 000			5 600 000	2 496 182	0.07	
AMERICA, UNITED STATES OF 1.87500% 21-15.02.51*	USD	6 500 000			6 500 000	3 104 852	0.09	
AMERICA, UNITED STATES OF TB 1.87500% 01.03.21-15.02.41*	USD	2 000 000			2 000 000	1 121 850	0.03	
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	4 200 000			4 200 000	2 276 753	0.06	
AMERICA, UNITED STATES OF 2.00000% 21-15.08.51*	USD	3 700 000	4 000 000		7 700 000	3 788 368	0.11	
AMERICA, UNITED STATES OF 1.75000% 21-15.08.41*	USD	1 900 000			1 900 000	1 026 583	0.03	
AMERICA, UNITED STATES OF 1.87500% 21-15.11.51*	USD	5 800 000			5 800 000	2 752 958	0.08	
AMERICA, UNITED STATES OF 2.00000% 21-15.11.41*	USD		4 000 000	4 000 000				
AMERICA, UNITED STATES OF 2.25000% 22-15.02.52*	USD	4 600 000						
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	3 300 000			3 300 000	2 004 026	0.06	
AMERICA, UNITED STATES OF 3.25000% 22-15.05.42*	USD		2 000 000		2 000 000	1 386 049	0.04	
AMERICA, UNITED STATES OF 3.00000% 22-15.08.52*	USD		3 000 000		3 000 000	1 872 712	0.05	
AMERICA, UNITED STATES OF 3.37500% 22-15.08.42*	USD	6 500 000		6 500 000				
AMERICA, UNITED STATES OF 4.00000% 22-15.11.52*	USD		3 100 000		3 100 000	2 357 648	0.07	
AMERICA, UNITED STATES OF 4.00000% 22-15.11.42*	USD		4 000 000		4 000 000	3 085 923	0.09	
AMERICA, UNITED STATES OF 3.62500% 23-15.02.53*	USD	5 400 000			5 400 000	3 829 291	0.11	
AMERICA, UNITED STATES OF 3.87500% 23-15.02.43*	USD	2 800 000			2 800 000	2 118 540	0.06	
AMERICA, UNITED STATES OF 3.62500% 23-15.05.53*	USD	4 000 000			4 000 000	2 837 650	0.08	
AMERICA, UNITED STATES OF 1.50000% 16-15.08.26*	USD	5 000 000	5 000 000		10 000 000	8 295 675	0.24	
AMERICA, UNITED STATES OF 2.12500% 17-31.07.24*	USD	7 000 000		7 000 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	5 000 000			5 000 000	4 138 950	0.12	
AMERICA, UNITED STATES OF 2.12500% 17-30.11.24*	USD	10 000 000		10 000 000				
AMERICA, UNITED STATES OF 2.62500% 18-31.03.25*	USD	6 000 000			6 000 000	5 264 710	0.15	
AMERICA, UNITED STATES OF 2.87500% 18-15.08.28*	USD		10 000 000		10 000 000	8 330 157	0.24	
AMERICA, UNITED STATES OF 3.12500% 18-15.11.28*	USD	7 900 000			7 900 000	6 629 128	0.19	
AMERICA, UNITED STATES OF 2.50000% 19-28.02.26*	USD	6 000 000			6 000 000	5 164 249	0.15	
AMERICA, UNITED STATES OF 2.37500% 19-29.02.24*	USD	9 000 000		9 000 000				
AMERICA, UNITED STATES OF 2.37500% 19-15.05.29*	USD	9 600 000			9 600 000	7 675 475	0.22	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 1.75000% 19-30.06.24*	USD	9 000 000		9 000 000				
AMERICA, UNITED STATES OF 2.37500% 14-15.08.24*	USD	5 000 000		5 000 000				
AMERICA, UNITED STATES OF 2.25000% 14-15.11.24*	USD	9 200 000			9 200 000	8 103 953	0.23	
AMERICA, UNITED STATES OF 2.00000% 15-15.02.25*	USD	4 750 000		4 750 000				
AMERICA, UNITED STATES OF 2.25000% 15-15.11.25*	USD	10 000 000			10 000 000	8 608 504	0.24	
AMERICA, UNITED STATES OF 1.62500% 16-15.02.26*	USD	2 300 000	1 000 000		3 300 000	2 784 849	0.08	
AMERICA, UNITED STATES OF 1.62500% 16-15.05.26*	USD	5 700 000			5 700 000	4 777 571	0.14	
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	6 000 000	500 000		6 500 000	5 446 951	0.15	
AMERICA, UNITED STATES OF 2.75000% 13-15.11.23*	USD	1 850 000		1 850 000				
AMERICA, UNITED STATES OF 2.37500% 17-15.05.27*	USD	10 000 000			10 000 000	8 362 506	0.24	
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	8 100 000	500 000		8 600 000	7 471 795	0.21	
AMERICA, UNITED STATES OF 1.62500% 19-15.08.29*	USD	7 980 000			7 980 000	6 088 049	0.17	
AMERICA, UNITED STATES OF 1.25000% 19-31.08.24*	USD	8 500 000		8 500 000				
AMERICA, UNITED STATES OF 1.62500% 19-31.10.26*	USD	10 000 000		5 000 000	5 000 000	4 138 417	0.12	
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	7 300 000			7 300 000	6 028 854	0.17	
AMERICA, UNITED STATES OF 1.37500% 20-31.01.25*	USD	3 500 000			3 500 000	3 034 252	0.09	
AMERICA, UNITED STATES OF 1.50000% 20-15.02.30*	USD	5 000 000	4 000 000		9 000 000	6 696 013	0.19	
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	6 600 000			6 600 000	4 578 654	0.13	
AMERICA, UNITED STATES OF 0.25000% 20-31.05.25*	USD	10 000 000			10 000 000	8 421 873	0.24	
AMERICA, UNITED STATES OF 0.25000% 20-30.06.25*	USD	9 000 000			9 000 000	7 554 410	0.21	
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	10 000 000			10 000 000	8 362 151	0.24	
AMERICA, UNITED STATES OF 0.37500% 20-31.07.27*	USD	9 300 000			9 300 000	7 171 134	0.20	
AMERICA, UNITED STATES OF 0.25000% 20-31.08.25*	USD	10 000 000			10 000 000	8 333 001	0.24	
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	4 500 000			4 500 000	3 444 628	0.10	
AMERICA, UNITED STATES OF 0.25000% 20-30.09.25*	USD	9 000 000			9 000 000	7 476 985	0.21	
AMERICA, UNITED STATES OF TB 0.25000% 20-31.10.25*	USD		10 000 000		10 000 000	8 275 412	0.23	
AMERICA, UNITED STATES OF 0.87500% 20-15.11.30*	USD	9 000 000	400 000		9 400 000	6 539 826	0.19	
AMERICA, UNITED STATES OF 0.37500% 20-30.11.25*	USD	8 000 000			8 000 000	6 614 642	0.19	
AMERICA, UNITED STATES OF TB 0.62500% 20-31.12.27*	USD	7 000 000			7 000 000	5 361 297	0.15	
AMERICA, UNITED STATES OF 0.37500% 20-31.12.25*	USD		10 000 000		10 000 000	8 246 262	0.23	
AMERICA, UNITED STATES OF 0.37500% 21-31.01.26*	USD	9 200 000			9 200 000	7 555 164	0.21	
AMERICA, UNITED STATES OF 1.12500% 21-15.02.31*	USD	5 500 000	4 250 000		9 750 000	6 871 366	0.19	
AMERICA, UNITED STATES OF 0.12500% 21-15.02.24*	USD	8 000 000		8 000 000				
AMERICA, UNITED STATES OF 1.12500% 21-29.02.28*	USD	8 000 000			8 000 000	6 228 155	0.18	
AMERICA, UNITED STATES OF 0.75000% 21-31.03.26*	USD	9 300 000			9 300 000	7 666 048	0.22	
AMERICA, UNITED STATES OF 0.37500% 21-15.04.24*	USD	8 000 000		8 000 000				
AMERICA, UNITED STATES OF 1.25000% 21-30.04.28*	USD	8 000 000			8 000 000	6 229 008	0.18	
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD		12 400 000		12 400 000	8 984 938	0.25	
AMERICA, UNITED STATES OF 0.25000% 21-15.05.24*	USD	8 000 000		8 000 000				
AMERICA, UNITED STATES OF 1.25000% 21-31.05.28*	USD	6 000 000			6 000 000	4 655 972	0.13	
AMERICA, UNITED STATES OF 1.25000% 21-30.06.28*	USD	7 600 000			7 600 000	5 881 625	0.17	
AMERICA, UNITED STATES OF 0.87500% 21-30.06.26*	USD	10 000 000			10 000 000	8 198 271	0.23	
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	12 500 000	750 000	7 000 000	6 250 000	4 356 509	0.12	
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD		10 000 000		10 000 000	8 109 399	0.23	
AMERICA, UNITED STATES OF 1.25000% 21-30.09.28*	USD		10 000 000		10 000 000	7 671 793	0.22	
AMERICA, UNITED STATES OF 0.62500% 21-15.10.24*	USD	10 000 000		10 000 000				
AMERICA, UNITED STATES OF 1.12500% 21-31.10.26*	USD	10 000 000			10 000 000	8 153 835	0.23	
AMERICA, UNITED STATES OF 0.75000% 21-15.11.24*	USD	10 000 000		10 000 000				
AMERICA, UNITED STATES OF 1.50000% 21-30.11.28*	USD	8 600 000			8 600 000	6 646 351	0.19	
AMERICA, UNITED STATES OF 1.12500% 22-15.01.25*	USD	9 000 000			9 000 000	7 791 485	0.22	
AMERICA, UNITED STATES OF 1.75000% 31.01.22-31.01.29*	USD	7 000 000			7 000 000	5 452 124	0.15	
AMERICA, UNITED STATES OF 1.87500% 22-15.02.32*	USD	10 000 000	1 000 000		11 000 000	7 955 650	0.23	
AMERICA, UNITED STATES OF 1.50000% 22-15.02.25*	USD	10 000 000			10 000 000	8 670 359	0.25	
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD	10 000 000			10 000 000	8 678 535	0.25	
AMERICA, UNITED STATES OF 2.37500% 22-31.03.29*	USD	10 000 000			10 000 000	8 011 995	0.23	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.32*	USD	6 500 000	1 500 000		8 000 000	6 247 209	0.18	
AMERICA, UNITED STATES OF 2.75000% 22-15.05.25*	USD	9 000 000			9 000 000	7 892 906	0.22	
AMERICA, UNITED STATES OF 2.75000% 22-31.05.29*	USD	5 000 000			5 000 000	4 074 073	0.12	
AMERICA, UNITED STATES OF 2.87500% 22-15.06.25*	USD	10 000 000			10 000 000	8 775 228	0.25	
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD	9 000 000			9 000 000	7 747 334	0.22	
AMERICA, UNITED STATES OF 3.12500% 22-15.08.25*	USD		10 000 000		10 000 000	8 789 448	0.25	
AMERICA, UNITED STATES OF 2.75000% 22-15.08.32*	USD		7 100 000		7 100 000	5 465 902	0.15	
AMERICA, UNITED STATES OF 3.12500% 22-31.08.27*	USD	10 000 000			10 000 000	8 545 938	0.24	
AMERICA, UNITED STATES OF 4.12500% 22-31.10.27*	USD		9 000 000		9 000 000	7 968 412	0.23	
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD		10 000 000		10 000 000	8 767 408	0.25	
AMERICA, UNITED STATES OF 3.50000% 23-31.01.28*	USD		10 000 000		10 000 000	8 628 767	0.24	
AMERICA, UNITED STATES OF 3.50000% 23-15.02.33*	USD		9 600 000		9 600 000	7 820 515	0.22	
AMERICA, UNITED STATES OF 3.37500% 23-15.05.33*	USD		10 000 000		10 000 000	8 046 833	0.23	
AMERICA, UNITED STATES OF 4.00000% 23-30.06.28*	USD		10 000 000		10 000 000	8 785 537	0.25	
AMERICA, UNITED STATES OF 4.12500% 22-15.11.32*	USD		9 200 000		9 200 000	7 887 773	0.22	
TOTAL USD						569 734 594	16.14	
Total Treasury notes, fixed rate						579 630 902	16.42	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Treasury notes, zero coupon								
EUR								
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR		5 200 000		5 200 000	4 499 048	0.13	
TOTAL EUR						4 499 048	0.13	
Total Treasury notes, zero coupon						4 499 048	0.13	
Municipal Bonds, Fixed Rate								
USD								
ILLINOIS STATE TAXABLE-PENSION 5.10000% 03-01.06.33*	USD	1 600 000			1 600 000	1 349 127	0.04	
TOTAL USD						1 349 127	0.04	
Total Municipal Bonds, Fixed Rate						1 349 127	0.04	
Total Securities traded on an exchange						2 849 169 721	80.72	

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

Asset Backed Securities, fixed rate

USD

FORD CREDIT FLOORPLAN MASTER OWNER TRUS 4.06000% 18-15.11.30*	USD	2 200 000	1 975 000		4 175 000	3 479 653	0.10	
GM FINANCIAL CONSUMER AUTOMOBILE REC 3.71000% 22-16.12.27*	USD	3 500 000			3 500 000	3 037 330	0.09	
TOTAL USD						6 516 983	0.18	
Total Asset Backed Securities, fixed rate						6 516 983	0.18	

Mortgage Backed Securities, fixed rate

USD

BANK-BNK7 3.17500% 17-01.09.60*	USD	850 000			850 000	694 614	0.02	
BBCMS MORTGAGE TRUST 2.03700% 20-01.04.53*	USD	4 950 000	6 000 000		10 950 000	7 741 951	0.22	
BENCHMARK MORTGAGE TRUST-SUB 4.26100% 18-01.10.51*	USD	265 000			265 000	216 681	0.01	
BENCHMARK MORTGAGE TRUST-SUB 4.23170% 18-01.01.52*	USD	1 400 000			1 400 000	1 137 357	0.03	
COMM 2015-PC1 MORTGAGE TRUST-SUB 3.90200% 15-01.07.50*	USD	770 000			770 000	673 451	0.02	
COMM CCRE26 MORTGAGE TRUST-SUB 3.63000% 15-01.10.48*	USD	1 100 000	2 304 000		3 404 000	2 927 182	0.08	
COMM MORTGAGE TRUST-SUB 4.22800% 18-01.05.51*	USD	4 700 000	950 000	5 650 000				
CSAIL 2015-C4 COMMERCIAL MORT TRUST-SUB 3.80790% 15-01.11.48*	USD	2 400 000			2 400 000	2 069 795	0.06	
CSAIL COMMERCIAL MORTGAGE TRUST-SUB 4.42160% 18-01.11.51*	USD	2 600 000			2 600 000	2 128 270	0.06	
FANNIE MAE 1.50000% 21-01.10.36*	USD	5 480 000			5 480 000	3 341 914	0.09	
FANNIE MAE 1.50000% 21-01.04.36*	USD		1 150 000		1 150 000	630 667	0.02	
FANNIE MAE 2.00000% 13-01.07.28*	USD	190 885			190 885	22 649	0.00	
FANNIE MAE 2.00000% 13-01.07.28*	USD	154 015			154 015	16 686	0.00	
FANNIE MAE 2.00000% 13-01.09.28*	USD	50 480			50 480	5 746	0.00	
FANNIE MAE 2.00000% 13-01.11.28*	USD	150 735			150 735	11 078	0.00	
FANNIE MAE 2.00000% 13-01.12.26*	USD	25 000			25 000	2 270	0.00	
FANNIE MAE 2.00000% 16-01.10.31*	USD	1 361 345			1 361 345	331 921	0.01	
FANNIE MAE 2.00000% 21-01.05.36*	USD	2 325 000			2 325 000	1 374 846	0.04	
FANNIE MAE 2.00000% 21-01.06.36*	USD	2 175 000		1 300 000	875 000	524 585	0.01	
FANNIE MAE 2.00000% 21-01.05.36*	USD		1 800 000		1 800 000	1 060 229	0.03	
FANNIE MAE 2.00000% 21-01.03.51*	USD	8 700 000			8 700 000	4 717 936	0.13	
FANNIE MAE 2.00000% 21-01.07.51*	USD	6 175 000			6 175 000	3 541 311	0.10	
FANNIE MAE 2.00000% 21-01.11.51*	USD	6 125 000		2 875 000	3 250 000	1 963 683	0.06	
FANNIE MAE 2.00000% 22-01.02.52*	USD	5 940 000			5 940 000	3 680 231	0.10	
FANNIE MAE 2.00000% 22-01.04.37*	USD		777 807	777 807				
FANNIE MAE 2.00000% 20-01.11.50*	USD	6 400 000		3 200 000	3 200 000	1 802 572	0.05	
FANNIE MAE 2.00000% 21-01.01.52*	USD	5 250 000			5 250 000	3 183 241	0.09	
FANNIE MAE 2.00000% 20-01.10.35*	USD	3 150 000			3 150 000	1 354 773	0.04	
FANNIE MAE 2.00000% 20-01.07.35*	USD	1 025 000			1 025 000	505 513	0.01	
FANNIE MAE 2.00000% 20-01.12.50*	USD	5 575 000			5 575 000	2 617 925	0.07	
FANNIE MAE 2.00000% 20-01.12.50*	USD	7 780 000			7 780 000	4 130 082	0.12	
FANNIE MAE 2.00000% 21-01.01.36*	USD	1 950 000			1 950 000	838 229	0.02	
FANNIE MAE 2.00000% 21-01.02.51*	USD		3 450 000	3 450 000				
FANNIE MAE 2.00000% 21-01.12.36*	USD	1 700 000			1 700 000	1 045 246	0.03	
FANNIE MAE 2.00000% 23-01.02.52*	USD		1 900 000		1 900 000	1 245 993	0.04	
FANNIE MAE 2.00000% 20-01.08.50*	USD	1 250 000			1 250 000	542 807	0.02	
FANNIE MAE 2.00000% 20-01.10.50*	USD	10 200 000			10 200 000	4 934 889	0.14	
FANNIE MAE 2.00000% 20-01.12.35*	USD	2 175 000			2 175 000	1 018 638	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FANNIE MAE 2.50000% 20-01.01.51*	USD	1 150 000			1 150 000	439 768	0.01	
FANNIE MAE 2.50000% 12-01.11.42*	USD	129 455			129 455	18 713	0.00	
FANNIE MAE 2.50000% 13-01.02.43*	USD	102 212			102 212	19 110	0.00	
FANNIE MAE 2.50000% 13-01.12.28*	USD	175 651			175 651	17 027	0.00	
FANNIE MAE 2.50000% 16-01.12.31*	USD	3 750 000			3 750 000	739 858	0.02	
FANNIE MAE 2.50000% 13-01.06.43*	USD	50 302			50 302	11 559	0.00	
FANNIE MAE 2.50000% 13-01.08.28*	USD	76 593			76 593	6 739	0.00	
FANNIE MAE 2.50000% 13-01.09.28*	USD	551 323			551 323	60 629	0.00	
FANNIE MAE 2.50000% 13-01.09.28*	USD	160 113			160 113	12 768	0.00	
FANNIE MAE 2.50000% 20-01.05.50*	USD	2 725 000			2 725 000	941 923	0.03	
FANNIE MAE 2.50000% 20-01.11.50*	USD	1 925 000			1 925 000	834 486	0.02	
FANNIE MAE 2.50000% 21-01.03.51*	USD	2 350 000			2 350 000	1 269 052	0.04	
FANNIE MAE 2.50000% 22-01.03.52*	USD		4 225 000	3 100 000	1 125 000	715 253	0.02	
FANNIE MAE 2.50000% 21-01.11.51*	USD	4 200 000			4 200 000	2 671 574	0.08	
FANNIE MAE 2.50000% 19-01.08.34*	USD	490 000			490 000	82 593	0.00	
FANNIE MAE 2.50000% 19-01.06.32*	USD	2 250 000			2 250 000	591 486	0.02	
FANNIE MAE 2.50000% 20-01.08.35*	USD	700 000			700 000	229 899	0.01	
FANNIE MAE 2.50000% 21-01.04.51*	USD	4 986 517		2 575 000	2 411 517	1 397 463	0.04	
FANNIE MAE 2.50000% 21-01.10.51*	USD		3 800 000		3 800 000	2 319 700	0.07	
FANNIE MAE 2.50000% 22-01.02.52*	USD	5 585 000			5 585 000	3 536 961	0.10	
FANNIE MAE 2.50000% 23-01.01.52*	USD		975 000		975 000	668 567	0.02	
FANNIE MAE 2.50000% 13-01.06.28*	USD	1 177 865			1 177 865	109 124	0.00	
FANNIE MAE 2.50000% 12-01.01.43*	USD	60 112			60 112	10 677	0.00	
FANNIE MAE 2.50000% 13-01.04.28*	USD	650 000			650 000	50 624	0.00	
FANNIE MAE 2.50000% 16-01.08.46*	USD	1 158 893			1 158 893	206 105	0.01	
FANNIE MAE 2.50000% 16-01.01.32*	USD	3 280 000			3 280 000	645 691	0.02	
FANNIE MAE 2.50000% 17-01.02.32*	USD	1 450 000			1 450 000	309 062	0.01	
FANNIE MAE 2.50000% 17-01.07.32*	USD	1 125 000			1 125 000	181 718	0.01	
FANNIE MAE 2.50000% 19-01.10.34*	USD	1 695 000			1 695 000	290 632	0.01	
FANNIE MAE 2.50000% 19-01.01.35*	USD	700 000			700 000	148 240	0.00	
FANNIE MAE 2.50000% 20-01.02.35*	USD	325 000			325 000	68 164	0.00	
FANNIE MAE 2.50000% 20-01.08.50*	USD	5 400 000			5 400 000	1 932 526	0.05	
FANNIE MAE 2.50000% 20-01.08.35*	USD	1 250 000			1 250 000	459 600	0.01	
FANNIE MAE 2.50000% 19-01.11.34*	USD	860 000			860 000	303 441	0.01	
FANNIE MAE 3.00000% 21-01.01.52*	USD	850 000			850 000	534 801	0.02	
FANNIE MAE 3.00000% 19-01.11.49*	USD	4 100 000			4 100 000	832 203	0.02	
FANNIE MAE 3.00000% 12-01.03.42*	USD	101 041			101 041	9 948	0.00	
FANNIE MAE 3.00000% 12-01.05.27*	USD	175 000			175 000	7 962	0.00	
FANNIE MAE 3.00000% 17-01.03.47*	USD	875 000			875 000	167 723	0.00	
FANNIE MAE 3.00000% 12-01.05.42*	USD	50 078			50 078	6 563	0.00	
FANNIE MAE 3.00000% 12-01.06.27*	USD	1 275 000			1 275 000	52 950	0.00	
FANNIE MAE 3.00000% 12-01.09.27*	USD	325 000			325 000	17 859	0.00	
FANNIE MAE 3.00000% 12-01.10.42*	USD	100 148			100 148	14 308	0.00	
FANNIE MAE 3.00000% 13-01.01.43*	USD	726 326			726 326	120 485	0.00	
FANNIE MAE 3.00000% 13-01.03.43*	USD	133 860			133 860	15 123	0.00	
FANNIE MAE 3.00000% 13-01.05.43*	USD	2 875 653			2 875 653	438 318	0.01	
FANNIE MAE 3.00000% 15-01.05.45*	USD	7 275 000			7 275 000	942 712	0.03	
FANNIE MAE 3.00000% 16-01.11.46*	USD	7 165 000			7 165 000	1 648 741	0.05	
FANNIE MAE 3.00000% 16-01.11.46*	USD	3 100 000			3 100 000	480 290	0.01	
FANNIE MAE 3.00000% 13-01.05.43*	USD	179 120			179 120	24 338	0.00	
FANNIE MAE 3.00000% 13-01.05.43*	USD	1 318 500			1 318 500	175 662	0.00	
FANNIE MAE 3.00000% 13-01.09.43*	USD	425 000			425 000	65 081	0.00	
FANNIE MAE 3.00000% 13-01.07.43*	USD	11 100 000			11 100 000	1 734 179	0.05	
FANNIE MAE 3.00000% 13-01.08.43*	USD	335 068			335 068	53 861	0.00	
FANNIE MAE 3.00000% 13-01.10.43*	USD	925 000			925 000	174 169	0.00	
FANNIE MAE 3.00000% 13-01.11.43*	USD	357 544			357 544	64 914	0.00	
FANNIE MAE 3.00000% 14-01.05.29*	USD	50 355			50 355	3 455	0.00	
FANNIE MAE 3.00000% 14-01.05.29*	USD	2 814 521			2 814 521	263 780	0.01	
FANNIE MAE 3.00000% 14-01.06.29*	USD	99 990			99 990	6 215	0.00	
FANNIE MAE 3.00000% 15-01.03.30*	USD	2 255 667			2 255 667	318 997	0.01	
FANNIE MAE 3.00000% 15-01.06.45*	USD	450 000			450 000	38 859	0.00	
FANNIE MAE 3.00000% 18-01.03.47*	USD	3 775 000			3 775 000	1 163 391	0.03	
FANNIE MAE 3.00000% 19-01.12.49*	USD	4 710 000			4 710 000	1 270 907	0.04	
FANNIE MAE 3.00000% 20-01.08.50*	USD	625 000			625 000	227 953	0.01	
FANNIE MAE 3.00000% 20-01.12.34*	USD	750 000			750 000	156 783	0.00	
FANNIE MAE 3.00000% 22-01.05.52*	USD		1 700 000	1 700 000				
FANNIE MAE 3.00000% 19-01.10.49*	USD	5 750 000			5 750 000	639 391	0.02	
FANNIE MAE 3.00000% 20-01.02.35*	USD	650 000			650 000	229 636	0.01	
FANNIE MAE 3.00000% 20-01.09.50*	USD	4 000 000			4 000 000	958 445	0.03	
FANNIE MAE 3.00000% 21-01.10.51*	USD		2 050 000		2 050 000	1 212 124	0.03	
FANNIE MAE 3.00000% 12-01.10.42*	USD	175 296			175 296	25 451	0.00	
FANNIE MAE 3.00000% 16-01.10.36*	USD	3 850 000			3 850 000	674 154	0.02	
FANNIE MAE 3.00000% 17-01.07.47*	USD	1 034 267			1 034 267	171 123	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FANNIE MAE 3.00000% 17-01.08.32*	USD	2 575 000			2 575 000	378 386	0.01	
FANNIE MAE 3.00000% 17-01.11.32*	USD	2 991 261			2 991 261	468 633	0.01	
FANNIE MAE 3.00000% 18-01.02.38*	USD	2 325 000			2 325 000	393 994	0.01	
FANNIE MAE 3.00000% 21-01.07.36*	USD	818 749			818 749	433 864	0.01	
FANNIE MAE 3.00000% 19-01.07.49*	USD	2 425 000			2 425 000	263 575	0.01	
FANNIE MAE 3.00000% 19-01.08.49*	USD	625 000			625 000	68 460	0.00	
FANNIE MAE 3.00000% 19-01.10.49*	USD	1 175 000			1 175 000	157 769	0.00	
FANNIE MAE 3.00000% 19-01.12.34*	USD	1 075 000			1 075 000	186 111	0.01	
FANNIE MAE 3.00000% 19-01.12.49*	USD	2 900 000			2 900 000	477 209	0.01	
FANNIE MAE 3.00000% 19-01.01.50*	USD	2 875 000			2 875 000	493 672	0.01	
FANNIE MAE 3.00000% 20-01.07.50*	USD	2 000 000			2 000 000	552 118	0.02	
FANNIE MAE 3.00000% 20-01.08.50*	USD	1 475 000			1 475 000	423 213	0.01	
FANNIE MAE 3.00000% 20-01.08.35*	USD	675 000			675 000	209 240	0.01	
FANNIE MAE 3.00000% 21-01.01.52*	USD	2 525 000			2 525 000	1 561 750	0.04	
FANNIE MAE 3.00000% 22-01.07.52*	USD	1 975 000			1 975 000	1 356 053	0.04	
FANNIE MAE 3.50000% 11-01.02.26*	USD	406 664			406 664	5 264	0.00	
FANNIE MAE 3.50000% 11-01.09.26*	USD	5 850 414			5 850 414	108 965	0.00	
FANNIE MAE 3.50000% 12-01.06.42*	USD	709 749			709 749	49 820	0.00	
FANNIE MAE 3.50000% 12-01.07.42*	USD	1 350 000			1 350 000	117 889	0.00	
FANNIE MAE 3.50000% 12-01.08.42*	USD	1 025 000			1 025 000	145 700	0.00	
FANNIE MAE 3.50000% 12-01.08.27*	USD	375 000			375 000	29 496	0.00	
FANNIE MAE 3.50000% 12-01.10.42*	USD	925 000			925 000	221 813	0.01	
FANNIE MAE 3.50000% 13-01.09.43*	USD	500 797			500 797	56 325	0.00	
FANNIE MAE 3.50000% 15-01.11.45*	USD	2 070 000			2 070 000	462 968	0.01	
FANNIE MAE 3.50000% 15-01.08.45*	USD	1 770 000			1 770 000	196 606	0.01	
FANNIE MAE 3.50000% 15-01.12.45*	USD	4 377 000			4 377 000	535 601	0.02	
FANNIE MAE 3.50000% 16-01.12.46*	USD	8 075 000			8 075 000	1 251 628	0.04	
FANNIE MAE 3.50000% 13-01.09.43*	USD	500 000			500 000	94 519	0.00	
FANNIE MAE 3.50000% 14-01.05.44*	USD	2 203 465			2 203 465	118 706	0.00	
FANNIE MAE 3.50000% 13-01.07.43*	USD	455 581			455 581	105 359	0.00	
FANNIE MAE 3.50000% 13-01.09.43*	USD	400 000			400 000	49 677	0.00	
FANNIE MAE 3.50000% 14-01.05.44*	USD	675 000			675 000	285 119	0.01	
FANNIE MAE 3.50000% 15-01.04.45*	USD	451 438			451 438	54 882	0.00	
FANNIE MAE 3.50000% 15-01.11.45*	USD	3 374 742			3 374 742	465 480	0.01	
FANNIE MAE 3.50000% 17-01.10.32*	USD	725 000			725 000	83 465	0.00	
FANNIE MAE 3.50000% 17-01.07.47*	USD	1 675 000			1 675 000	478 642	0.01	
FANNIE MAE 3.50000% 18-01.03.48*	USD	1 825 000			1 825 000	249 297	0.01	
FANNIE MAE 3.50000% 19-01.01.49*	USD	2 000 000			2 000 000	454 105	0.01	
FANNIE MAE 3.50000% 18-01.03.47*	USD	2 600 000			2 600 000	728 706	0.02	
FANNIE MAE 3.50000% 19-01.02.49*	USD	150 000			150 000	12 592	0.00	
FANNIE MAE 3.50000% 19-01.05.49*	USD	425 000			425 000	46 635	0.00	
FANNIE MAE 3.50000% 19-01.06.49*	USD	1 550 000			1 550 000	192 844	0.01	
FANNIE MAE 3.50000% 20-01.05.50*	USD	300 000			300 000	60 431	0.00	
FANNIE MAE 3.50000% 22-01.05.52*	USD		1 225 000		1 225 000	869 102	0.02	
FANNIE MAE 3.50000% 22-01.05.52*	USD		1 750 000		1 750 000	1 246 815	0.04	
FANNIE MAE 3.50000% 22-01.07.52*	USD		2 550 000		2 550 000	1 793 263	0.05	
FANNIE MAE 3.50000% 18-01.11.47*	USD	325 000			325 000	42 738	0.00	
FANNIE MAE 3.50000% 19-01.08.34*	USD	300 000			300 000	49 511	0.00	
FANNIE MAE 3.50000% 22-01.03.52*	USD		1 000 000		1 000 000	672 466	0.02	
FANNIE MAE 3.50000% 19-01.03.34*	USD	330 000			330 000	45 004	0.00	
FANNIE MAE 3.50000% 20-01.01.50*	USD	1 500 000			1 500 000	305 372	0.01	
FANNIE MAE 3.50000% 20-01.01.49*	USD	3 500 000			3 500 000	795 266	0.02	
FANNIE MAE 3.50000% 20-01.06.49*	USD	1 850 000			1 850 000	519 160	0.01	
FANNIE MAE 3.50000% 21-01.06.50*	USD	750 000			750 000	235 954	0.01	
FANNIE MAE 3.50000% 22-01.07.52*	USD	750 000		750 000				
FANNIE MAE 3.50000% 11-01.02.26*	USD	250 000			250 000	5 859	0.00	
FANNIE MAE 3.50000% 12-01.10.42*	USD	394 466			394 466	38 627	0.00	
FANNIE MAE 3.50000% 12-01.08.27*	USD	380 000			380 000	24 630	0.00	
FANNIE MAE 3.50000% 15-01.09.45*	USD	2 725 000			2 725 000	294 969	0.01	
FANNIE MAE 3.50000% 16-01.01.47*	USD	5 839 455			5 839 455	869 140	0.02	
FANNIE MAE 3.50000% 17-01.04.47*	USD	1 600 000			1 600 000	215 964	0.01	
FANNIE MAE 3.50000% 17-01.07.47*	USD	1 175 000			1 175 000	126 245	0.00	
FANNIE MAE 3.50000% 17-01.11.47*	USD	2 550 000			2 550 000	330 468	0.01	
FANNIE MAE 3.50000% 18-01.02.38*	USD	920 125			920 125	141 424	0.00	
FANNIE MAE 3.50000% 18-01.02.33*	USD	562 924			562 924	89 630	0.00	
FANNIE MAE 3.50000% 18-01.05.48*	USD	750 000			750 000	85 924	0.00	
FANNIE MAE 3.50000% 19-01.02.39*	USD	2 400 000			2 400 000	286 559	0.01	
FANNIE MAE 3.50000% 19-01.10.34*	USD	503 566			503 566	85 110	0.00	
FANNIE MAE 3.50000% 19-01.11.49*	USD	1 234 412			1 234 412	156 858	0.00	
FANNIE MAE 3.50000% 19-01.01.50*	USD	2 245 000			2 245 000	310 204	0.01	
FANNIE MAE 3.50000% 20-01.02.35*	USD	600 000			600 000	119 663	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FANNIE MAE 3.50000% 22-01.05.52*	USD	1 250 000		1 250 000				
FANNIE MAE 3.50000% 11-01.01.41*	USD	150 000			150 000	20 106	0.00	
FANNIE MAE 4.00000% 19-01.07.49*	USD	1 000 000			1 000 000	260 609	0.01	
FANNIE MAE 4.00000% 11-01.02.41*	USD	175 000			175 000	14 339	0.00	
FANNIE MAE 4.00000% 11-01.03.41*	USD	665 000			665 000	42 187	0.00	
FANNIE MAE 4.00000% 11-01.01.42*	USD	400 000			400 000	36 309	0.00	
FANNIE MAE 4.00000% 11-01.01.42*	USD	537 569			537 569	29 985	0.00	
FANNIE MAE 4.00000% 17-01.01.47*	USD	800 000			800 000	129 784	0.00	
FANNIE MAE 4.00000% 13-01.11.43*	USD	4 664 890			4 664 890	473 308	0.01	
FANNIE MAE 4.00000% 14-01.06.44*	USD	250 589			250 589	13 181	0.00	
FANNIE MAE 4.00000% 14-01.12.44*	USD	493 827			493 827	28 276	0.00	
FANNIE MAE 4.00000% 15-01.08.45*	USD	2 700 000			2 700 000	638 339	0.02	
FANNIE MAE 4.00000% 15-01.12.45*	USD	4 250 000			4 250 000	838 812	0.02	
FANNIE MAE 4.00000% 17-01.06.47*	USD	1 300 000			1 300 000	145 133	0.00	
FANNIE MAE 4.00000% 17-01.09.47*	USD	2 750 000			2 750 000	427 500	0.01	
FANNIE MAE 4.00000% 17-01.11.45*	USD	2 050 000			2 050 000	467 150	0.01	
FANNIE MAE 4.00000% 18-01.11.46*	USD	2 975 000			2 975 000	830 557	0.02	
FANNIE MAE 4.00000% 18-01.06.48*	USD	3 900 000			3 900 000	629 972	0.02	
FANNIE MAE 4.00000% 19-01.02.47*	USD	1 100 000			1 100 000	284 686	0.01	
FANNIE MAE 4.00000% 19-01.08.34*	USD	600 000			600 000	165 425	0.00	
FANNIE MAE 4.00000% 20-01.03.35*	USD	425 000			425 000	106 657	0.00	
FANNIE MAE 4.00000% 20-01.01.49*	USD	1 875 000			1 875 000	478 919	0.01	
FANNIE MAE 4.00000% 22-01.08.52*	USD		2 700 000		2 700 000	1 953 592	0.06	
FANNIE MAE 4.00000% 12-01.06.42*	USD	850 000			850 000	78 517	0.00	
FANNIE MAE 4.00000% 10-01.09.25*	USD	271 553			271 553	1 788	0.00	
FANNIE MAE 4.00000% 11-01.03.41*	USD	938 161			938 161	36 000	0.00	
FANNIE MAE 4.00000% 11-01.10.41*	USD	211 560			211 560	10 195	0.00	
FANNIE MAE 4.00000% 11-01.10.41*	USD	36 822			36 822	1 386	0.00	
FANNIE MAE 4.00000% 11-01.11.41*	USD	63 970			63 970	2 294	0.00	
FANNIE MAE 4.00000% 11-01.02.26*	USD	150 000			150 000	1 750	0.00	
FANNIE MAE 4.00000% 18-01.11.38*	USD	2 275 000			2 275 000	244 495	0.01	
FANNIE MAE 4.00000% 17-01.11.47*	USD	5 600 000			5 600 000	663 246	0.02	
FANNIE MAE 4.00000% 18-01.03.48*	USD	7 780 000			7 780 000	915 484	0.03	
FANNIE MAE 4.00000% 18-01.05.48*	USD	800 000			800 000	73 114	0.00	
FANNIE MAE 4.00000% 22-01.07.52*	USD	1 900 000			1 900 000	1 394 222	0.04	
FANNIE MAE 4.00000% 10-01.06.25*	USD	1 154 756			1 154 756	4 677	0.00	
FANNIE MAE 4.00000% 10-01.08.25*	USD		274 954					
FANNIE MAE 4.00000% 11-01.02.41*	USD	250 000			250 000	16 339	0.00	
FANNIE MAE 4.00000% 10-01.10.25*	USD	435 409			435 409	3 565	0.00	
FANNIE MAE 4.50000% 16-01.11.46*	USD	7 285 000			7 285 000	1 189 612	0.03	
FANNIE MAE 4.50000% 13-01.12.43*	USD	448 100			448 100	22 855	0.00	
FANNIE MAE 4.50000% 18-01.08.48*	USD	4 025 000			4 025 000	463 712	0.01	
FANNIE MAE 4.50000% 18-01.12.47*	USD	4 225 000			4 225 000	570 702	0.02	
FANNIE MAE 4.50000% 19-01.02.49*	USD	850 000			850 000	48 570	0.00	
FANNIE MAE 4.50000% 19-01.02.49*	USD	925 000			925 000	201 474	0.01	
FANNIE MAE 4.50000% 22-01.07.52*	USD	1 425 000			1 425 000	1 046 633	0.03	
FANNIE MAE 4.50000% 22-01.07.52*	USD		4 200 000		4 200 000	3 227 017	0.09	
FANNIE MAE 4.50000% 18-01.08.48*	USD	725 000			725 000	73 512	0.00	
FANNIE MAE 4.50000% 18-01.10.48*	USD	3 912 000			3 912 000	623 007	0.02	
FANNIE MAE 4.50000% 22-01.12.37*	USD		1 807 672		1 807 672	1 313 737	0.04	
FANNIE MAE 4.50000% 21-01.06.50*	USD	2 200 000			2 200 000	554 032	0.02	
FANNIE MAE 4.50000% 20-01.07.49*	USD	1 175 000			1 175 000	311 542	0.01	
FANNIE MAE 4.50000% 22-01.07.52*	USD	1 825 000			1 825 000	1 343 265	0.04	
FANNIE MAE 4.50000% 12-01.08.42*	USD	274 113			274 113	28 615	0.00	
FANNIE MAE 4.50000% 18-01.08.48*	USD	2 325 000			2 325 000	198 050	0.01	
FANNIE MAE 4.50000% 22-01.10.52*	USD		2 125 000	2 125 000				
FANNIE MAE 4.50000% 11-01.05.26*	USD	125 000			125 000	3 667	0.00	
FANNIE MAE 5.00000% 11-01.02.41*	USD	950 000			950 000	40 517	0.00	
FANNIE MAE 5.00000% 12-01.09.41*	USD	154 293			154 293	9 807	0.00	
FANNIE MAE 5.00000% 05-01.10.35*	USD	7 249 007			7 249 007	87 582	0.00	
FANNIE MAE 5.00000% 19-01.04.49*	USD	700 000			700 000	57 346	0.00	
FANNIE MAE 5.00000% 20-01.03.50*	USD	325 000			325 000	97 604	0.00	
FANNIE MAE 5.00000% 23-01.03.53*	USD		4 775 000		4 775 000	3 760 989	0.11	
FANNIE MAE 5.00000% 19-01.07.49*	USD	800 000			800 000	160 629	0.00	
FANNIE MAE 5.00000% 22-01.09.52*	USD		1 150 000		1 150 000	904 058	0.03	
FANNIE MAE 5.00000% 19-01.07.49*	USD	350 000			350 000	70 004	0.00	
FANNIE MAE 5.00000% 19-01.09.49*	USD	1 850 000			1 850 000	412 004	0.01	
FANNIE MAE 5.00000% 20-01.09.49*	USD	575 000			575 000	134 497	0.00	
FANNIE MAE 5.00000% 20-01.09.49*	USD	1 350 000			1 350 000	359 643	0.01	
FANNIE MAE 5.00000% 23-01.11.52*	USD		1 500 000		1 500 000	1 197 111	0.03	
FANNIE MAE 5.00000% 07-01.02.37*	USD	5 157 225			5 157 225	53 777	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FANNIE MAE 5.00000% 07-01.05.37*	USD	13 841 072			13 841 072	178 270	0.01	
FANNIE MAE 5.00000% 08-01.04.38*	USD	544 350			544 350	5 999	0.00	
FANNIE MAE 5.00000% 08-01.12.35*	USD	2 050 000			2 050 000	28 793	0.00	
FANNIE MAE 5.00000% 10-01.01.25*	USD	808 873			808 873	5 537	0.00	
FANNIE MAE 5.00000% 18-01.09.48*	USD	975 000			975 000	98 324	0.00	
FANNIE MAE 5.00000% 18-01.10.48*	USD	850 000			850 000	63 117	0.00	
FANNIE MAE 5.00000% 18-01.06.48*	USD	675 000			675 000	56 451	0.00	
FANNIE MAE 5.00000% 10-01.07.40*	USD	2 481 165			2 481 165	66 182	0.00	
FANNIE MAE 5.00000% 10-01.06.40*	USD	252 692			252 692	17 553	0.00	
FANNIE MAE 5.50000% 23-01.03.53*	USD		4 010 966		4 010 966	3 221 967	0.09	
FANNIE MAE 5.50000% 11-01.05.40*	USD	233 058			233 058	2 945	0.00	
FANNIE MAE 5.50000% 11-01.09.41*	USD	119 930			119 930	2 262	0.00	
FANNIE MAE 5.50000% 04-01.03.34*	USD	3 000 000			3 000 000	20 784	0.00	
FANNIE MAE 5.50000% 05-01.11.35*	USD	362 452			362 452	6 067	0.00	
FANNIE MAE 5.50000% 06-01.01.36*	USD	3 214 968			3 214 968	9 304	0.00	
FANNIE MAE 5.50000% 18-01.12.48*	USD	3 241 853			3 241 853	313 815	0.01	
FANNIE MAE 5.50000% 23-01.03.53*	USD		775 000		775 000	642 892	0.02	
FANNIE MAE 5.50000% 23-01.06.53*	USD		1 650 000		1 650 000	1 380 150	0.04	
FANNIE MAE 5.50000% 07-01.02.37*	USD	1 000 000			1 000 000	25 755	0.00	
FANNIE MAE 5.50000% 08-01.12.38*	USD	11 364 510			11 364 510	275 321	0.01	
FANNIE MAE 5.50000% 08-01.12.23*	USD	1 266 104			1 266 104	19	0.00	
FANNIE MAE 5.50000% 09-01.04.39*	USD	718 868			718 868	6 002	0.00	
FANNIE MAE 5.50000% 22-01.10.52*	USD	1 025 000		1 025 000				
FANNIE MAE 5.50000% 09-01.01.39*	USD	384 496			384 496	5 032	0.00	
FANNIE MAE 5.50000% 10-01.08.37*	USD	950 000			950 000	20 063	0.00	
FANNIE MAE 5.50000% 10-01.07.40*	USD	277 405			277 405	10 018	0.00	
FANNIE MAE 5.50000% 10-01.05.40*	USD	687 081			687 081	6 030	0.00	
FANNIE MAE 6.00000% 07-01.09.27*	USD	39 230 283			39 230 283	222 968	0.01	
FANNIE MAE 6.00000% 23-01.03.53*	USD		1 125 000		1 125 000	963 425	0.03	
FANNIE MAE 6.00000% 23-01.04.53*	USD		775 000		775 000	662 713	0.02	
FANNIE MAE 6.00000% 23-01.06.53*	USD		1 625 000		1 625 000	1 402 424	0.04	
FANNIE MAE 6.00000% 06-01.07.36*	USD	1 177 082			1 177 082	1 776	0.00	
FANNIE MAE 6.00000% 09-01.01.38*	USD	436 019			436 019	2 760	0.00	
FANNIE MAE 6.00000% 07-01.11.37*	USD	2 539 537			2 539 537	23 643	0.00	
FANNIE MAE 6.00000% 08-01.06.38*	USD	7 989 020			7 989 020	133 621	0.00	
FANNIE MAE 6.00000% 08-01.08.38*	USD	4 062 532			4 062 532	17 709	0.00	
FANNIE MAE 6.00000% 08-01.02.38*	USD	3 425 706			3 425 706	29 225	0.00	
FANNIE MAE 6.00000% 08-01.09.38*	USD	3 187 334			3 187 334	12 339	0.00	
FANNIE MAE 6.00000% 08-01.10.38*	USD	2 136 967			2 136 967	3 447	0.00	
FANNIE MAE 6.00000% 09-01.02.37*	USD	4 525 000			4 525 000	50 515	0.00	
FANNIE MAE 6.00000% 09-01.07.38*	USD	467 125			467 125	3 033	0.00	
FANNIE MAE 6.00000% 09-01.10.38*	USD	11 867 369			11 867 369	153 548	0.00	
FANNIE MAE 6.50000% 22-01.01.53*	USD		1 525 000		1 525 000	1 318 454	0.04	
FANNIE MAE 6.50000% 23-01.05.53*	USD		1 844 000		1 844 000	1 601 803	0.05	
FANNIE MAE 6.50000% 06-01.07.36*	USD	5 607 932			5 607 932	5 112	0.00	
FANNIE MAE 6.50000% 08-01.01.33*	USD	2 618 978			2 618 978	43 813	0.00	
FANNIE MAE POOL 1.50000% 20-01.09.35*	USD	2 695 000			2 695 000	1 084 335	0.03	
FANNIE MAE POOL 1.50000% 21-01.10.51*	USD	5 825 000	1 500 000	2 025 000	5 300 000	3 013 306	0.09	
FANNIE MAE POOL 2.00000% 20-01.12.35*	USD	520 000			520 000	262 898	0.01	
FANNIE MAE POOL 2.00000% 21-01.12.51*	USD	3 875 000		1 900 000	1 975 000	1 199 069	0.03	
FANNIE MAE POOL 2.00000% 21-01.01.36*	USD	1 050 000			1 050 000	555 389	0.02	
FANNIE MAE POOL 2.00000% 21-01.01.52*	USD		4 450 000		4 450 000	2 694 831	0.08	
FANNIE MAE POOL 2.00000% 22-01.02.52*	USD	3 950 000			3 950 000	2 419 148	0.07	
FANNIE MAE POOL 2.50000% 21-01.12.51*	USD	4 225 000			4 225 000	2 755 219	0.08	
FANNIE MAE POOL 2.50000% 22-01.05.52*	USD	2 975 000			2 975 000	1 985 747	0.06	
FANNIE MAE POOL 2.50000% 20-01.08.35*	USD	900 000			900 000	297 040	0.01	
FANNIE MAE POOL 2.50000% 20-01.08.35*	USD	925 000			925 000	349 269	0.01	
FANNIE MAE POOL 2.50000% 21-01.05.36*	USD	900 000			900 000	556 174	0.02	
FANNIE MAE POOL 2.50000% 21-01.07.51*	USD	3 750 000			3 750 000	2 214 665	0.06	
FANNIE MAE POOL 2.50000% 21-01.11.36*	USD	1 002 760			1 002 760	595 223	0.02	
FANNIE MAE POOL 2.50000% 22-01.02.52*	USD		1 750 000		1 750 000	1 100 043	0.03	
FANNIE MAE POOL 3.00000% 13-01.08.43*	USD	1 516 445			1 516 445	252 399	0.01	
FANNIE MAE POOL 4.00000% 19-01.08.47*	USD	4 900 000			4 900 000	812 453	0.02	
FHLMC MULTIFAMILY STRUCTURED 3.49000% 14-01.01.24*	USD	1 500 000		1 500 000				
FREDDIE MAC 1.50000% 21-01.09.36*	USD	6 000 000			6 000 000	3 603 939	0.10	
FREDDIE MAC 1.50000% 21-01.12.36*	USD	1 725 000			1 725 000	1 082 496	0.03	
FREDDIE MAC 1.50000% 20-01.11.50*	USD		1 800 000		1 800 000	912 114	0.03	
FREDDIE MAC 1.50000% 21-01.10.51*	USD	5 475 000			5 475 000	3 116 431	0.09	
FREDDIE MAC 2.00000% 13-01.07.28*	USD	126 678			126 678	13 105	0.00	
FREDDIE MAC 2.00000% 13-01.09.28*	USD	50 000			50 000	5 331	0.00	
FREDDIE MAC 2.00000% 20-01.07.35*	USD	625 000			625 000	230 096	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FREDDIE MAC 2.00000% 20-01.08.35*	USD	1 250 000			1 250 000	467 611	0.01	
FREDDIE MAC 2.00000% 20-01.10.35*	USD	1 025 000			1 025 000	432 339	0.01	
FREDDIE MAC 2.00000% 20-01.12.35*	USD	1 475 000			1 475 000	694 045	0.02	
FREDDIE MAC 2.00000% 20-01.01.36*	USD	2 545 000			2 545 000	1 229 651	0.03	
FREDDIE MAC 2.00000% 21-01.05.36*	USD	2 675 000			2 675 000	1 478 389	0.04	
FREDDIE MAC 2.00000% 21-01.01.37*	USD	1 575 000			1 575 000	992 021	0.03	
FREDDIE MAC 2.00000% 21-01.05.51*	USD	7 775 000			7 775 000	4 196 979	0.12	
FREDDIE MAC 2.00000% 20-01.07.50*	USD	325 000			325 000	129 177	0.00	
FREDDIE MAC 2.00000% 20-01.12.50*	USD	5 475 000			5 475 000	2 783 656	0.08	
FREDDIE MAC 2.00000% 21-01.05.51*	USD	8 690 000			8 690 000	4 798 394	0.14	
FREDDIE MAC 2.00000% 21-01.11.51*	USD		1 768 980		1 768 980	1 072 301	0.03	
FREDDIE MAC 2.00000% 21-01.05.36*	USD	2 500 000			2 500 000	1 540 190	0.04	
FREDDIE MAC 2.00000% 20-01.12.50*	USD	9 805 000			9 805 000	5 280 739	0.15	
FREDDIE MAC 2.00000% 21-01.03.51*	USD		3 850 000		3 850 000	2 107 427	0.06	
FREDDIE MAC 2.00000% 21-01.12.51*	USD		1 500 000		1 500 000	901 262	0.03	
FREDDIE MAC 2.50000% 14-01.07.29*	USD	800 000			800 000	77 747	0.00	
FREDDIE MAC 2.50000% 13-01.09.28*	USD	975 000			975 000	92 126	0.00	
FREDDIE MAC 2.50000% 17-01.12.32*	USD	1 700 000			1 700 000	314 432	0.01	
FREDDIE MAC 2.50000% 17-01.08.32*	USD	4 567 524			4 567 524	751 902	0.02	
FREDDIE MAC 2.50000% 13-01.04.28*	USD	230 904			230 904	16 159	0.00	
FREDDIE MAC 2.50000% 13-01.06.28*	USD	585 580			585 580	48 582	0.00	
FREDDIE MAC 2.50000% 20-01.08.35*	USD	1 350 000			1 350 000	482 013	0.01	
FREDDIE MAC 2.50000% 20-01.10.35*	USD	725 000			725 000	264 506	0.01	
FREDDIE MAC 2.50000% 19-01.01.50*	USD	1 000 000			1 000 000	235 812	0.01	
FREDDIE MAC 2.50000% 20-01.03.50*	USD	1 650 000			1 650 000	355 087	0.01	
FREDDIE MAC 2.50000% 20-01.06.50*	USD	5 575 000			5 575 000	1 796 722	0.05	
FREDDIE MAC 2.50000% 20-01.09.50*	USD	5 110 000			5 110 000	1 988 581	0.06	
FREDDIE MAC 2.50000% 20-01.10.50*	USD	5 100 000			5 100 000	2 067 513	0.06	
FREDDIE MAC 2.50000% 20-01.11.50*	USD	4 550 000			4 550 000	1 895 039	0.05	
FREDDIE MAC 2.50000% 20-01.12.50*	USD	1 825 000			1 825 000	794 586	0.02	
FREDDIE MAC 2.50000% 13-01.08.28*	USD	133 566			133 566	15 869	0.00	
FREDDIE MAC 2.50000% 19-01.10.49*	USD	2 600 000			2 600 000	1 112 489	0.03	
FREDDIE MAC 2.50000% 21-01.06.51*	USD	3 600 000			3 600 000	1 656 939	0.05	
FREDDIE MAC 2.50000% 21-01.07.51*	USD	5 600 000			5 600 000	3 308 300	0.09	
FREDDIE MAC 2.50000% 22-01.04.52*	USD	850 000			850 000	543 702	0.02	
FREDDIE MAC 2.50000% 22-01.04.52*	USD		3 150 000	3 150 000				
FREDDIE MAC 2.50000% 20-01.06.35*	USD	1 350 000			1 350 000	476 642	0.01	
FREDDIE MAC 2.50000% 20-01.08.50*	USD	2 500 000			2 500 000	1 114 816	0.03	
FREDDIE MAC 2.50000% 22-01.02.52*	USD	6 675 000			6 675 000	4 116 632	0.12	
FREDDIE MAC 2.50000% 20-01.11.50*	USD	3 400 000			3 400 000	1 626 001	0.05	
FREDDIE MAC 3.00000% 17-01.03.32*	USD	1 925 000			1 925 000	385 518	0.01	
FREDDIE MAC 3.00000% 17-01.07.47*	USD	775 000			775 000	112 131	0.00	
FREDDIE MAC 3.00000% 17-01.09.47*	USD	3 000 000			3 000 000	478 581	0.01	
FREDDIE MAC 3.00000% 17-01.11.47*	USD	575 000			575 000	93 715	0.00	
FREDDIE MAC 3.00000% 17-01.04.47*	USD	8 250 000			8 250 000	1 711 751	0.05	
FREDDIE MAC 3.00000% 13-01.01.29*	USD	175 000			175 000	13 888	0.00	
FREDDIE MAC 3.00000% 14-01.05.29*	USD	679 082			679 082	57 425	0.00	
FREDDIE MAC 3.00000% 14-01.06.29*	USD	450 000			450 000	39 532	0.00	
FREDDIE MAC 3.00000% 17-01.08.32*	USD	2 920 000			2 920 000	445 231	0.01	
FREDDIE MAC 3.00000% 12-01.06.27*	USD	300 000			300 000	14 209	0.00	
FREDDIE MAC 3.00000% 13-01.01.29*	USD	700 000			700 000	73 540	0.00	
FREDDIE MAC 3.00000% 18-01.01.48*	USD	925 000			925 000	139 331	0.00	
FREDDIE MAC 3.00000% 18-01.02.30*	USD	1 490 000			1 490 000	145 639	0.00	
FREDDIE MAC 3.00000% 18-01.09.43*	USD	2 000 000			2 000 000	448 852	0.01	
FREDDIE MAC 3.00000% 20-01.05.35*	USD	300 000			300 000	73 003	0.00	
FREDDIE MAC 3.00000% 20-01.08.50*	USD	325 000			325 000	93 371	0.00	
FREDDIE MAC 3.00000% 21-01.07.51*	USD	2 500 000			2 500 000	1 293 296	0.04	
FREDDIE MAC 3.00000% 13-01.07.43*	USD	612 208			612 208	96 930	0.00	
FREDDIE MAC 3.00000% 13-01.07.43*	USD	578 052			578 052	81 863	0.00	
FREDDIE MAC 3.00000% 13-01.07.43*	USD	357 024			357 024	41 725	0.00	
FREDDIE MAC 3.00000% 20-01.05.50*	USD	4 800 000			4 800 000	1 535 337	0.04	
FREDDIE MAC 3.00000% 21-01.08.51*	USD		925 000		925 000	596 442	0.02	
FREDDIE MAC 3.00000% 19-01.08.34*	USD	600 000			600 000	139 050	0.00	
FREDDIE MAC 3.00000% 20-01.03.50*	USD	1 800 000			1 800 000	361 643	0.01	
FREDDIE MAC 3.00000% 22-01.02.52*	USD		2 150 000		2 150 000	1 436 625	0.04	
FREDDIE MAC 3.00000% 23-01.01.52*	USD		900 000		900 000	642 470	0.02	
FREDDIE MAC 3.00000% 22-01.04.37*	USD		1 387 508		1 387 508	1 009 163	0.03	
FREDDIE MAC 3.00000% 20-01.12.48*	USD	1 425 000			1 425 000	436 511	0.01	
FREDDIE MAC 3.50000% 17-01.01.48*	USD	475 000			475 000	59 959	0.00	
FREDDIE MAC 3.50000% 18-01.02.48*	USD	2 100 000			2 100 000	249 245	0.01	
FREDDIE MAC 3.50000% 18-01.03.48*	USD	6 050 000			6 050 000	709 219	0.02	
FREDDIE MAC 3.50000% 19-01.06.49*	USD	600 000			600 000	53 405	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FREDDIE MAC 3.50000% 13-01.09.43*	USD	1 800 000			1 800 000	197 472	0.01	
FREDDIE MAC 3.50000% 14-01.06.44*	USD	1 275 000			1 275 000	84 804	0.00	
FREDDIE MAC 3.50000% 15-01.08.45*	USD	1 825 000			1 825 000	177 168	0.01	
FREDDIE MAC 3.50000% 17-01.04.47*	USD	8 080 000			8 080 000	912 423	0.03	
FREDDIE MAC 3.50000% 18-01.03.33*	USD	1 395 000			1 395 000	184 961	0.01	
FREDDIE MAC 3.50000% 11-01.02.26*	USD	476 939			476 939	6 352	0.00	
FREDDIE MAC 3.50000% 13-01.05.43*	USD	1 821 528			1 821 528	205 770	0.01	
FREDDIE MAC 3.50000% 20-01.03.34*	USD	1 450 000			1 450 000	191 993	0.01	
FREDDIE MAC 3.50000% 18-01.09.47*	USD	2 250 000			2 250 000	265 680	0.01	
FREDDIE MAC 3.50000% 19-01.12.49*	USD	500 890			500 890	72 510	0.00	
FREDDIE MAC 3.50000% 20-01.04.50*	USD	3 675 000			3 675 000	750 505	0.02	
FREDDIE MAC 3.50000% 21-01.06.51*	USD	1 553 898			1 553 898	626 348	0.02	
FREDDIE MAC 3.50000% 13-01.06.43*	USD	532 627			532 627	63 582	0.00	
FREDDIE MAC 3.50000% 17-01.10.47*	USD	260 000			260 000	45 756	0.00	
FREDDIE MAC 3.50000% 15-01.08.45*	USD	2 175 000			2 175 000	242 003	0.01	
FREDDIE MAC 3.50000% 18-01.03.48*	USD	75 000			75 000	16 170	0.00	
FREDDIE MAC 3.50000% 15-01.10.45*	USD	4 530 000			4 530 000	857 224	0.02	
FREDDIE MAC 3.50000% 22-01.03.52*	USD		1 625 000		1 625 000	1 083 122	0.03	
FREDDIE MAC 3.50000% 22-01.08.52*	USD	1 500 000		1 500 000				
FREDDIE MAC 4.00000% 11-01.12.40*	USD	340 804			340 804	19 569	0.00	
FREDDIE MAC 4.00000% 15-01.02.45*	USD	3 636 364			3 636 364	655 902	0.02	
FREDDIE MAC 4.00000% 17-01.11.47*	USD	800 000			800 000	94 662	0.00	
FREDDIE MAC 4.00000% 17-01.12.47*	USD	1 125 000			1 125 000	143 863	0.00	
FREDDIE MAC 4.00000% 11-01.02.41*	USD	450 676			450 676	20 718	0.00	
FREDDIE MAC 4.00000% 10-01.07.25*	USD	797 700			797 700	5 833	0.00	
FREDDIE MAC 4.00000% 11-01.03.26*	USD	867 423			867 423	19 163	0.00	
FREDDIE MAC 4.00000% 11-01.01.41*	USD	875 000			875 000	44 901	0.00	
FREDDIE MAC 4.00000% 18-01.03.48*	USD	1 020 757			1 020 757	400 531	0.01	
FREDDIE MAC 4.00000% 22-01.07.52*	USD		1 750 000		1 750 000	1 305 341	0.04	
FREDDIE MAC 4.00000% 22-01.07.52*	USD	1 100 000			1 100 000	805 965	0.02	
FREDDIE MAC 4.00000% 11-01.10.41*	USD	54 842			54 842	2 073	0.00	
FREDDIE MAC 4.00000% 13-01.05.43*	USD	5 070 000			5 070 000	597 800	0.02	
FREDDIE MAC 4.00000% 17-01.08.47*	USD	5 680 000			5 680 000	720 645	0.02	
FREDDIE MAC 4.00000% 19-01.06.49*	USD	6 716 502			6 716 502	1 268 144	0.04	
FREDDIE MAC 4.00000% 22-01.06.52*	USD	2 575 000			2 575 000	1 897 649	0.05	
FREDDIE MAC 4.50000% 12-01.08.41*	USD	1 475 000			1 475 000	58 179	0.00	
FREDDIE MAC 4.50000% 08-01.05.23*	USD	1 581 234		1 581 234				
FREDDIE MAC 4.50000% 18-01.03.48*	USD	4 900 000			4 900 000	640 814	0.02	
FREDDIE MAC 4.50000% 14-01.06.44*	USD	874 999			874 999	57 748	0.00	
FREDDIE MAC 4.50000% 10-01.07.40*	USD	4 408 732			4 408 732	96 056	0.00	
FREDDIE MAC 4.50000% 09-01.06.39*	USD	1 173 475			1 173 475	34 882	0.00	
FREDDIE MAC 4.50000% 10-01.03.40*	USD	287 054			287 054	8 685	0.00	
FREDDIE MAC 4.50000% 22-01.09.52*	USD	1 400 000		1 400 000				
FREDDIE MAC 4.50000% 20-01.03.50*	USD	350 000			350 000	78 121	0.00	
FREDDIE MAC 4.50000% 23-01.03.53*	USD		1 775 000		1 775 000	1 348 871	0.04	
FREDDIE MAC 4.50000% 20-01.05.50*	USD	650 000			650 000	120 032	0.00	
FREDDIE MAC 4.50000% 22-01.10.52*	USD		1 225 000		1 225 000	926 283	0.03	
FREDDIE MAC 4.50000% 17-01.05.47*	USD	640 000			640 000	109 556	0.00	
FREDDIE MAC 5.00000% 08-01.12.22*	USD	1 218 960		1 218 960				
FREDDIE MAC 5.00000% 09-01.06.39*	USD	657 574			657 574	7 624	0.00	
FREDDIE MAC 5.00000% 03-01.12.33*	USD	1 864 051			1 864 051	35 114	0.00	
FREDDIE MAC 5.00000% 19-01.06.49*	USD	541 341			541 341	62 599	0.00	
FREDDIE MAC 5.00000% 22-01.07.52*	USD		750 000		750 000	532 996	0.02	
FREDDIE MAC 5.00000% 22-01.08.52*	USD		1 400 000		1 400 000	1 081 182	0.03	
FREDDIE MAC 5.00000% 23-01.05.53*	USD		1 625 000		1 625 000	1 339 548	0.04	
FREDDIE MAC 5.00000% 22-01.11.52*	USD	1 725 000			1 725 000	1 355 102	0.04	
FREDDIE MAC 5.50000% 07-01.09.37*	USD	940 358			940 358	7 331	0.00	
FREDDIE MAC 5.50000% 08-01.09.38*	USD	823 530			823 530	6 256	0.00	
FREDDIE MAC 5.50000% 08-01.12.38*	USD	841 797			841 797	5 061	0.00	
FREDDIE MAC 5.50000% 10-01.12.39*	USD	1 212 850			1 212 850	18 851	0.00	
FREDDIE MAC 5.50000% 12-01.06.41*	USD	275 000			275 000	9 675	0.00	
FREDDIE MAC 5.50000% 03-01.10.33*	USD	816 644			816 644	5 464	0.00	
FREDDIE MAC 5.50000% 23-01.05.53*	USD		1 625 000		1 625 000	1 340 354	0.04	
FREDDIE MAC 5.50000% 22-01.06.52*	USD		2 860 000		2 860 000	1 877 698	0.05	
FREDDIE MAC 5.50000% 22-01.08.52*	USD		675 000	675 000				
FREDDIE MAC 5.50000% 22-01.11.52*	USD		1 140 000		1 140 000	913 803	0.03	
FREDDIE MAC 6.00000% 12-01.05.40*	USD	167 780			167 780	6 200	0.00	
FREDDIE MAC 6.00000% 23-01.10.52*	USD		4 375 000		4 375 000	3 549 098	0.10	
FREDDIE MAC 6.00000% 22-01.11.52*	USD		1 475 000	1 475 000				
FREDDIE MAC 6.50000% 23-01.05.53*	USD		2 275 000		2 275 000	1 950 736	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FREDDIE MAC POOL 1.50000% 20-01.11.50*	USD	1 790 106			1 790 106	817 764	0.02	
FREDDIE MAC POOL 2.00000% 21-01.10.51*	USD	3 850 000			3 850 000	2 277 162	0.06	
FREDDIE MAC POOL 2.50000% 21-01.10.51*	USD	4 150 000			4 150 000	2 519 315	0.07	
FREDDIE MAC POOL 3.00000% 20-01.04.50*	USD	1 300 000			1 300 000	385 142	0.01	
FREDDIE MAC POOL 3.00000% 21-01.08.51*	USD	1 115 000			1 115 000	608 246	0.02	
FREDDIE MAC POOL 3.00000% 19-01.10.34*	USD	1 200 000			1 200 000	291 463	0.01	
FREDDIE MAC POOL 5.00000% 22-01.08.52*	USD		1 375 000		1 375 000	1 050 028	0.03	
GINNIE MAE 2.00000% 20-01.10.50*	USD	800 831			800 831	376 794	0.01	
GINNIE MAE 2.00000% 20-01.11.50*	USD	3 345 000			3 345 000	1 603 905	0.05	
GINNIE MAE 2.00000% 20-01.12.50*	USD	1 100 000			1 100 000	540 298	0.02	
GINNIE MAE 2.00000% 22-01.05.52*	USD	1 650 000			1 650 000	1 053 118	0.03	
GINNIE MAE 2.00000% 21-20.06.51*	USD	2 025 000			2 025 000	1 109 031	0.03	
GINNIE MAE 2.00000% 21-01.08.51*	USD	1 800 000		1 800 000				
GINNIE MAE 2.00000% 21-01.09.51*	USD	1 700 000			1 700 000	995 234	0.03	
GINNIE MAE 2.00000% 21-01.10.51*	USD	850 000			850 000	508 313	0.01	
GINNIE MAE 2.00000% 21-01.11.51*	USD	1 700 000			1 700 000	1 030 137	0.03	
GINNIE MAE 2.00000% 20-01.11.50*	USD	1 975 000			1 975 000	976 970	0.03	
GINNIE MAE 2.00000% 20-01.12.50*	USD	1 925 000			1 925 000	1 086 361	0.03	
GINNIE MAE 2.50000% 18-01.02.48*	USD	325 000			325 000	102 373	0.00	
GINNIE MAE 2.50000% 21-01.01.51*	USD	1 525 000	2 500 000		4 025 000	1 788 500	0.05	
GINNIE MAE 2.50000% 19-01.12.49*	USD	750 000			750 000	141 734	0.00	
GINNIE MAE 2.50000% 20-01.08.50*	USD	7 175 000			7 175 000	2 531 124	0.07	
GINNIE MAE 2.50000% 20-01.09.50*	USD	1 700 000			1 700 000	650 654	0.02	
GINNIE MAE 2.50000% 20-01.10.50*	USD	1 090 000			1 090 000	430 458	0.01	
GINNIE MAE 2.50000% 20-01.11.50*	USD	1 450 000			1 450 000	581 797	0.02	
GINNIE MAE 2.50000% 20-01.12.50*	USD	1 175 000			1 175 000	491 788	0.01	
GINNIE MAE 2.50000% 22-01.05.52*	USD	2 050 000			2 050 000	1 342 655	0.04	
GINNIE MAE 2.50000% 21-01.05.51*	USD	5 175 000			5 175 000	2 742 459	0.08	
GINNIE MAE 2.50000% 21-01.09.51*	USD	825 000			825 000	492 404	0.01	
GINNIE MAE 2.50000% 21-01.10.51*	USD	1 275 000			1 275 000	776 045	0.02	
GINNIE MAE 2.50000% 21-01.11.51*	USD	850 000			850 000	522 834	0.01	
GINNIE MAE 3.00000% 12-01.09.42*	USD	617 176			617 176	125 684	0.00	
GINNIE MAE 3.00000% 13-01.01.43*	USD	113 562			113 562	12 432	0.00	
GINNIE MAE 3.00000% 13-01.05.43*	USD	1 876 869			1 876 869	207 870	0.01	
GINNIE MAE 3.00000% 13-01.09.43*	USD	925 000			925 000	119 800	0.00	
GINNIE MAE 3.00000% 13-01.10.43*	USD	793 591			793 591	110 701	0.00	
GINNIE MAE 3.00000% 13-01.11.43*	USD	1 566 771			1 566 771	211 865	0.01	
GINNIE MAE 3.00000% 13-01.12.43*	USD	125 000			125 000	14 630	0.00	
GINNIE MAE 3.00000% 16-01.01.46*	USD	4 750 000			4 750 000	550 365	0.02	
GINNIE MAE 3.00000% 16-01.02.46*	USD	2 325 000			2 325 000	289 815	0.01	
GINNIE MAE 3.00000% 16-01.09.46*	USD	3 400 000			3 400 000	441 953	0.01	
GINNIE MAE 3.00000% 17-01.03.47*	USD	13 050 000			13 050 000	1 937 730	0.05	
GINNIE MAE 3.00000% 18-01.01.48*	USD	1 379 751			1 379 751	197 653	0.01	
GINNIE MAE 3.00000% 19-01.11.49*	USD	1 475 000			1 475 000	248 344	0.01	
GINNIE MAE 3.00000% 19-01.12.49*	USD	2 300 000			2 300 000	402 402	0.01	
GINNIE MAE 3.00000% 20-01.01.50*	USD	2 455 000			2 455 000	444 414	0.01	
GINNIE MAE 3.00000% 20-01.02.50*	USD	2 350 000			2 350 000	397 919	0.01	
GINNIE MAE 3.00000% 20-01.06.50*	USD	5 050 000			5 050 000	1 304 253	0.04	
GINNIE MAE 3.00000% 20-01.07.50*	USD	825 000			825 000	227 878	0.01	
GINNIE MAE 3.00000% 20-01.08.50*	USD	670 000			670 000	200 925	0.01	
GINNIE MAE 3.00000% 22-01.05.52*	USD	3 200 000			3 200 000	2 190 848	0.06	
GINNIE MAE 3.00000% 21-20.06.51*	USD	800 000			800 000	409 350	0.01	
GINNIE MAE 3.00000% 21-01.07.51*	USD	1 265 000			1 265 000	689 971	0.02	
GINNIE MAE 3.00000% 21-20.09.51*	USD	1 250 000			1 250 000	724 797	0.02	
GINNIE MAE 3.00000% 20-01.11.49*	USD	950 000			950 000	174 164	0.00	
GINNIE MAE 3.00000% 13-01.08.43*	USD	125 606			125 606	13 751	0.00	
GINNIE MAE 3.00000% 20-01.04.50*	USD	1 260 000			1 260 000	345 446	0.01	
GINNIE MAE 3.50000% 12-01.04.42*	USD	625 918			625 918	71 556	0.00	
GINNIE MAE 3.50000% 13-01.02.43*	USD	5 875 000			5 875 000	561 542	0.02	
GINNIE MAE 3.50000% 13-01.08.43*	USD	1 100 000			1 100 000	103 283	0.00	
GINNIE MAE 3.50000% 14-01.04.44*	USD	2 079 269			2 079 269	144 124	0.00	
GINNIE MAE 3.50000% 14-01.05.44*	USD	3 575 689			3 575 689	272 993	0.01	
GINNIE MAE 3.50000% 14-01.09.44*	USD	5 150 000			5 150 000	405 854	0.01	
GINNIE MAE 3.50000% 15-01.10.45*	USD	2 150 000			2 150 000	205 332	0.01	
GINNIE MAE 3.50000% 15-01.12.45*	USD	6 975 000			6 975 000	743 733	0.02	
GINNIE MAE 3.50000% 16-01.12.46*	USD	3 537 051			3 537 051	503 222	0.01	
GINNIE MAE 3.50000% 17-01.02.47*	USD	9 986 722			9 986 722	1 251 841	0.04	
GINNIE MAE 3.50000% 18-01.07.48*	USD	525 000			525 000	66 589	0.00	
GINNIE MAE 3.50000% 17-01.07.47*	USD	5 890 000			5 890 000	735 566	0.02	
GINNIE MAE 3.50000% 17-01.11.47*	USD	2 400 000			2 400 000	308 249	0.01	
GINNIE MAE 3.50000% 18-01.03.48*	USD	400 000			400 000	49 333	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GINNIE MAE 3.50000% 19-01.09.49*	USD	4 400 000			4 400 000	525 250	0.01	
GINNIE MAE 3.50000% 22-20.10.52*	USD	1 850 000			1 850 000	1 374 882	0.04	
GINNIE MAE 3.50000% 13-01.06.43*	USD	456 292			456 292	49 292	0.00	
GINNIE MAE 3.50000% 13-01.08.43*	USD	200 000			200 000	11 801	0.00	
GINNIE MAE 3.50000% 13-01.05.43*	USD	200 616			200 616	24 360	0.00	
GINNIE MAE 3.50000% 20-01.04.45*	USD	2 950 000			2 950 000	238 460	0.01	
GINNIE MAE 3.50000% 11-01.12.26*	USD	650 000			650 000	17 016	0.00	
GINNIE MAE 3.50000% 11-01.12.41*	USD	4 025 000			4 025 000	301 796	0.01	
GINNIE MAE 3.50000% 11-01.11.26*	USD	325 000			325 000	8 670	0.00	
GINNIE MAE 4.00000% 11-01.03.41*	USD	385 000			385 000	2 850	0.00	
GINNIE MAE 4.00000% 11-01.08.41*	USD	500 000			500 000	26 851	0.00	
GINNIE MAE 4.00000% 12-01.06.42*	USD	900 000			900 000	81 099	0.00	
GINNIE MAE 4.00000% 12-01.02.42*	USD	449 398			449 398	30 590	0.00	
GINNIE MAE 4.00000% 12-01.04.42*	USD	720 945			720 945	39 623	0.00	
GINNIE MAE 4.00000% 14-01.04.44*	USD	3 717 553			3 717 553	233 832	0.01	
GINNIE MAE 4.00000% 16-01.01.46*	USD	2 475 000			2 475 000	215 826	0.01	
GINNIE MAE 4.00000% 17-01.04.47*	USD	6 875 000			6 875 000	634 230	0.02	
GINNIE MAE 4.00000% 18-01.08.48*	USD	1 950 000			1 950 000	189 330	0.01	
GINNIE MAE 4.00000% 17-01.07.47*	USD	8 102 810			8 102 810	818 414	0.02	
GINNIE MAE 4.00000% 17-01.08.47*	USD	366 461			366 461	40 793	0.00	
GINNIE MAE 4.00000% 18-01.05.48*	USD	1 350 000			1 350 000	120 881	0.00	
GINNIE MAE 4.00000% 18-01.06.48*	USD	8 000 000			8 000 000	747 662	0.02	
GINNIE MAE 4.00000% 18-01.09.48*	USD	1 925 000			1 925 000	187 660	0.01	
GINNIE MAE 4.00000% 22-20.04.52*	USD	1 475 000			1 475 000	1 071 661	0.03	
GINNIE MAE 4.00000% 22-01.09.52*	USD		775 000	775 000				
GINNIE MAE 4.00000% 22-01.12.52*	USD		1 650 000	1 650 000				
GINNIE MAE 4.00000% 17-01.02.47*	USD	468 276			468 276	37 376	0.00	
GINNIE MAE 4.00000% 12-01.02.42*	USD	259 800			259 800	13 038	0.00	
GINNIE MAE 4.00000% 10-01.12.25*	USD	625 000			625 000	9 147	0.00	
GINNIE MAE 4.00000% 11-01.03.41*	USD	186 047			186 047	7 947	0.00	
GINNIE MAE 4.00000% 11-01.01.41*	USD	550 000			550 000	22 947	0.00	
GINNIE MAE 4.50000% 12-01.12.42*	USD	178 153			178 153	8 414	0.00	
GINNIE MAE 4.50000% 17-01.10.47*	USD	4 580 000			4 580 000	422 853	0.01	
GINNIE MAE 4.50000% 18-01.09.48*	USD	875 000			875 000	70 032	0.00	
GINNIE MAE 4.50000% 19-01.08.49*	USD	375 000			375 000	45 843	0.00	
GINNIE MAE 4.50000% 22-01.10.52*	USD	1 050 000	2 275 000		3 325 000	2 614 143	0.07	
GINNIE MAE 4.50000% 23-01.03.53*	USD		1 200 000	1 200 000				
GINNIE MAE 4.50000% 09-01.03.39*	USD	349 479			349 479	8 197	0.00	
GINNIE MAE 4.50000% 10-01.05.40*	USD	200 000			200 000	7 402	0.00	
GINNIE MAE 4.50000% 10-01.10.40*	USD	245 000			245 000	11 716	0.00	
GINNIE MAE 4.50000% 11-01.10.41*	USD	721 146			721 146	34 883	0.00	
GINNIE MAE 4.50000% 10-01.05.40*	USD	2 577 699			2 577 699	73 830	0.00	
GINNIE MAE 4.50000% 11-01.06.41*	USD	860 807			860 807	57 665	0.00	
GINNIE MAE 4.50000% 10-01.12.40*	USD	675 822			675 822	91 943	0.00	
GINNIE MAE 5.00000% 12-01.09.42*	USD	1 675 678			1 675 678	64 710	0.00	
GINNIE MAE 5.00000% 13-01.05.43*	USD	800 005			800 005	41 870	0.00	
GINNIE MAE 5.00000% 18-01.08.48*	USD	2 175 000			2 175 000	159 717	0.00	
GINNIE MAE 5.00000% 18-01.10.48*	USD	923 464			923 464	67 381	0.00	
GINNIE MAE 5.00000% 22-01.08.52*	USD	725 000			725 000	571 419	0.02	
GINNIE MAE 5.00000% 22-01.09.52*	USD		1 375 000		1 375 000	1 092 904	0.03	
GINNIE MAE 5.00000% 23-01.04.53*	USD		1 600 000		1 600 000	1 333 042	0.04	
GINNIE MAE 5.00000% 10-01.10.40*	USD	175 000			175 000	7 599	0.00	
GINNIE MAE 5.00000% 11-01.02.41*	USD	325 000			325 000	12 511	0.00	
GINNIE MAE 5.00000% 10-01.07.40*	USD	802 526			802 526	32 318	0.00	
GINNIE MAE 5.00000% 09-01.10.39*	USD	233 419			233 419	4 107	0.00	
GINNIE MAE 5.00000% 10-01.02.40*	USD	648 687			648 687	20 927	0.00	
GINNIE MAE 5.00000% 10-01.04.40*	USD	2 469 658			2 469 658	77 299	0.00	
GINNIE MAE 5.00000% 10-01.06.40*	USD	306 356			306 356	4 033	0.00	
GINNIE MAE 5.00000% 10-01.06.40*	USD	292 709			292 709	9 494	0.00	
GINNIE MAE 5.50000% 23-01.05.53*	USD		1 625 000		1 625 000	1 396 050	0.04	
GINNIE MAE 5.50000% 22-01.09.52*	USD		1 100 000		1 100 000	869 190	0.02	
GINNIE MAE 5.50000% 22-01.10.52*	USD		1 100 000		1 100 000	879 306	0.02	
GINNIE MAE 5.50000% 22-01.12.52*	USD		1 575 000		1 575 000	1 307 193	0.04	
GINNIE MAE 5.50000% 09-01.05.39*	USD	679 252			679 252	7 830	0.00	
GINNIE MAE 5.50000% 09-01.09.39*	USD	1 413 800			1 413 800	21 966	0.00	
GINNIE MAE 5.50000% 08-01.06.38*	USD	1 855 518			1 855 518	13 933	0.00	
GINNIE MAE 6.00000% 07-01.02.37*	USD	2 161 276			2 161 276	34 288	0.00	
GINNIE MAE II 2.00000% 21-01.04.51*	USD	1 950 000			1 950 000	1 032 075	0.03	
GINNIE MAE II 2.00000% 21-01.05.51*	USD	2 775 000			2 775 000	1 501 225	0.04	
GINNIE MAE II 2.00000% 21-01.07.51*	USD	1 625 000			1 625 000	919 031	0.03	
GINNIE MAE II 2.00000% 21-20.12.51*	USD	2 575 000			2 575 000	1 578 712	0.04	
GINNIE MAE II 2.50000% 21-01.07.51*	USD	2 170 000			2 170 000	1 246 964	0.04	
GINNIE MAE II 2.50000% 21-01.12.51*	USD	1 700 000			1 700 000	1 059 554	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GINNIE MAE II 2.50000% 22-01.02.52*	USD	2 525 000			2 525 000	1 618 236	0.05	
GINNIE MAE II 4.00000% 22-01.10.52*	USD	1 775 000			1 775 000	1 360 250	0.04	
GINNIE MAE II 4.50000% 22-20.07.52*	USD	1 100 000			1 100 000	844 994	0.02	
GINNIE MAE II 4.50000% 22-01.08.52*	USD	1 100 000			1 100 000	851 511	0.02	
GINNIE MAE II POOL 2.00000% 21-01.01.52*	USD		2 700 000	1 625 000	1 075 000	667 368	0.02	
GINNIE MAE II POOL 2.50000% 21-01.08.51*	USD	1 275 000			1 275 000	762 952	0.02	
GINNIE MAE II POOL 3.50000% 21-01.05.51*	USD	1 250 000			1 250 000	598 517	0.02	
GINNIE MAE II POOL 3.00000% 21-20.10.51*	USD		1 900 000		1 900 000	1 147 448	0.03	
GINNIE MAE II POOL 3.00000% 21-01.11.51*	USD	825 000			825 000	515 401	0.01	
GINNIE MAE II POOL 3.50000% 22-01.01.52*	USD	825 000			825 000	561 970	0.02	
GS MORTGAGE SECURITIES CORP II-SUB 4.07400% 14-01.01.47*	USD	2 050 000		2 050 000				
MORGAN STANLEY BANK OF AMERICA ML-SUB 3.10200% 16-01.11.49*	USD	1 900 000			1 900 000	1 557 396	0.04	
WELLS FARGO COMM MORTGAGE TRT 2016-C34 3.09600% 16-01.06.49*	USD	550 000	650 000		1 200 000	1 000 594	0.03	
WELLS FARGO COMM MRTG TRT-SUB 3.49800% 15-01.07.58*	USD	1 050 000			1 050 000	918 436	0.03	
WELLS FARGO COMMERCIAL MRTG TRUST-SUB 3.14800% 15-01.05.48*	USD	1 050 000			1 050 000	909 799	0.03	
WELLS FARGO COMMERCIAL MORTG TST 3.63700% 15-01.06.48*	USD	470 000		470 000				
WELLS FARGO COMMERCIAL MORTGAGE TRT-SUB 3.78900% 15-01.09.48*	USD	1 500 000	2 500 000		4 000 000	3 367 721	0.10	
TOTAL USD						384 097 434	10.88	
Total Mortgage Backed Securities, fixed rate						384 097 434	10.88	

Mortgage Backed Securities, floating rate

USD

FHLMC MULTIFAMILY STRUCTURED 3.329%/VAR 15-01.05.25*	USD	1 425 000		1 425 000				
TOTAL USD							0.00	
Total Mortgage Backed Securities, floating rate							0.00	

Notes, fixed rate

AUD

NORTHERN TERRITORY TREASURY CORP-REG-S 6.00000% 08-15.03.26*	AUD		500 000		500 000	296 301	0.01	
TOTAL AUD						296 301	0.01	

CAD

BANK OF MONTREAL 2.70000% 16-09.12.26*	CAD	1 900 000			1 900 000	1 154 846	0.03	
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 18-26.05.25*	CAD	600 000			600 000	380 653	0.01	
GREAT-WEST LIFE CO INC 2.98100% 20-08.07.50*	CAD		700 000		700 000	298 137	0.01	
TELLUS CORP 4.70000% 17-06.03.48*	CAD	500 000			500 000	261 266	0.01	
TORONTO-DOMINION BANK 1.90900% 16-18.07.23*	CAD	500 000		500 000				
TOTAL CAD						2 094 903	0.06	

USD

ABBVIE INC 3.85000% 20-15.06.24*	USD	533 000			533 000	478 495	0.01	
AES CORP-SUB 2.45000% 21-15.01.31*	USD	700 000			700 000	478 683	0.01	
AIR LIQUIDE FINANCE SA-144A 2.50000% 16-27.09.26*	USD	500 000		500 000				
AIRBUS SE-144A 3.15000% 17-10.04.27*	USD	500 000			500 000	419 754	0.01	
ALIMENTATION COUCHE TARD INC-144A 4.50000% 17-26.07.47*	USD	400 000			400 000	253 530	0.01	
AP MOLLER - MAERSK A/S-144A 5.87500% 23-14.09.33*	USD		900 000		900 000	776 817	0.02	
APPLE INC 4.10000% 22-08.08.62*	USD		700 000		700 000	467 139	0.01	
APPLE INC 4.50000% 16-23.02.36*	USD	250 000			250 000	210 388	0.01	
AVOLON HOLDINGS FUNDING LTD-144A 2.75000% 21-21.02.28*	USD	1 000 000			1 000 000	758 308	0.02	
BAXTER INTERNATIONAL INC 2.53900% 22-01.02.32*	USD	1 150 000			1 150 000	784 846	0.02	
BIOGEN INC 3.25000% 22-15.02.51*	USD	448 000			448 000	238 439	0.01	
BLACKSTONE HOLDINGS FINANCE CO-144A 3.20000% 22-30.01.52*	USD	600 000			600 000	308 006	0.01	
BMW US CAPITAL LLC-144A 3.62500% 19-18.04.29*	USD	900 000			900 000	740 423	0.02	
BNP PARIBAS-144A 4.40000% 18-14.08.28*	USD	600 000			600 000	502 145	0.01	
BPCE SA-144A-SUB 5.70000% 13-22.10.23*	USD	280 000		280 000				
BRISTOL-MYERS SQUIBB CO 3.25000% 20-20.02.23*	USD	702 000		702 000				
BROADCOM INC-144A 2.60000% 21-15.02.33*	USD	2 000 000			2 000 000	1 320 563	0.04	
BROADCOM INC-144A 4.92600% 22-15.05.37*	USD	545 000			545 000	413 359	0.01	
CAMERON LNG LLC-144A 3.30200% 19-15.01.35*	USD	500 000			500 000	348 262	0.01	
CARGILL INC-144A 0.75000% 21-02.02.26*	USD	900 000			900 000	737 028	0.02	
CARRIER GLOBAL CORP 3.37700% 20-05.04.40*	USD	280 000			280 000	171 454	0.00	
CBS CORP 3.70000% 18-01.06.28*	USD	1 000 000			1 000 000	784 427	0.02	
CCO LLC/CAPITAL 6.83400% 15-23.10.55*	USD	475 000			475 000	364 732	0.01	
CHARLES SCHWAB CORP/THE 3.30000% 21-01.04.27*	USD	1 000 000			1 000 000	826 536	0.02	
CHENIERE CORPUS CHRISTI HLDGS LLC 3.70000% 20-15.11.29*	USD	600 000			600 000	475 764	0.01	
CIGNA CORP 3.25000% 20-15.04.25*	USD	1 000 000			1 000 000	877 060	0.02	
COLUMBIA PIPELINES OPERATING CO LLC-144A 6.54400% 23-15.11.53*	USD		650 000		650 000	543 339	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
COMCAST CORP 2.93700% 22-01.11.56*	USD	404 000			404 000	194 786	0.01	
COMMONWEALTH BANK OF AUS-144A-SUB 2.68800% 21-11.03.31*	USD	600 000			600 000	406 934	0.01	
CONTINENTAL AIRLINES 4.00000% 12-29.10.24*	USD	400 000			400 000	176 873	0.01	
COREBRIDGE FINANCIAL INC-144A 4.40000% 22-05.04.52*	USD	700 000		700 000				
COREBRIDGE FINANCIAL INC 4.40000% 23-05.04.52*	USD		700 000		700 000	437 712	0.01	
COX COMMUNICATION INC-144A 3.85000% 14-01.02.25*	USD	600 000			600 000	530 089	0.02	
COX COMMUNICATIONS INC-144A 2.60000% 21-15.06.31*	USD	700 000			700 000	488 783	0.01	
CPPIB CAPITAL INC-REG-S 4.25000% 23-20.07.28*	USD		600 000		600 000	525 100	0.01	
CRH AMERICA INC-144A 3.87500% 15-18.05.25*	USD	500 000			500 000	439 729	0.01	
DAIMLER TRUCKS FINANCE NORTH-144A 1.62500% 21-13.12.24*	USD		1 500 000		1 500 000	1 301 172	0.04	
DELTA AIR LINES INC / SKYMILES LTD-144A 4.75000% 20-20.10.28*	USD	1 000 000			1 000 000	855 430	0.02	
DOMINION ENERGY INC-144A 2.45000% 19-15.01.23*	USD	1 000 000		1 000 000				
ENEL FINANCE INTERNATIONAL NV-144A 2.25000% 21-12.07.31*	USD	1 500 000			1 500 000	1 000 094	0.03	
ERAC USA FINANCE LLC-144A 3.30000% 16-01.12.26*	USD	350 000			350 000	294 638	0.01	
ERAC USA FINANCE LLC-144A 2.70000% 16-01.11.23*	USD	505 000			505 000	459 575	0.01	
ERAC USA FINANCE LLC-144A 5.40000% 23-01.05.53*	USD		850 000		850 000	668 458	0.02	
FANNIE MAE 0.50000% 20-07.11.25*	USD	2 000 000			2 000 000	1 660 288	0.05	
FANNIE MAE 0.87500% 20-05.08.30*	USD	1 200 000			1 200 000	827 472	0.02	
FIFTH THIRD BANK 2.25000% 20-01.02.27*	USD	900 000			900 000	713 774	0.02	
FREDDIE MAC 0.25000% 20-06.11.23*	USD	2 500 000			2 500 000	2 273 511	0.06	
GE HEALTHCARE HOLDINGS LLC-144A 5.85700% 22-15.03.30*	USD		700 000	700 000				
GE HEALTHCARE TECHNOLOGIES INC 5.85700% 23-15.03.30*	USD		700 000		700 000	622 240	0.02	
GEORGIA POWER CO 4.70000% 22-15.05.32*	USD		1 000 000		1 000 000	823 907	0.02	
GEORGIA-PACIFIC LLC-144A 3.60000% 14-01.03.25*	USD	250 000			250 000	220 992	0.01	
GLENCORE FINANCE CANADA LTD-144A STEP UP 12-25.10.42*	USD	200 000			200 000	151 505	0.00	
HCA INC 3.37500% 23-15.03.29*	USD		335 000		335 000	262 064	0.01	
HCA INC-144A 3.37500% 22-15.03.29*	USD	335 000		335 000				
HYUNDAI CAPITAL AMERICA-144A 2.37500% 20-15.10.27*	USD	1 000 000			1 000 000	783 841	0.02	
INTEL CORP 3.70000% 15-29.07.25*	USD	700 000			700 000	616 691	0.02	
INTEL CORP 4.00000% 12-15.12.32*	USD	300 000			300 000	238 079	0.01	
INTERNATIONAL FLAVORS & FRAG INC-144A 2.30000% 21-01.11.30*	USD	1 000 000			1 000 000	675 836	0.02	
JBS USA LUX SA/ JBS USA FIN-144A 6.50000% 22-01.12.52*	USD		580 000	580 000				
JBS USA LUX SA/JBS CO/JB USA FIN 6.50000% 23-01.12.52*	USD		580 000		580 000	433 658	0.01	
MAGALLANES INC-144A 4.05400% 22-15.03.29*	USD	500 000		500 000				
MAGALLANES INC-144A 5.05000% 22-15.03.42*	USD	1 550 000		1 550 000				
MARATHON PETROLEUM CORP 4.50000% 19-01.04.48*	USD	385 000			385 000	248 810	0.01	
MASSACHUSETTS INSTITUTE OF TECHNOLOGY 5.60000% 11-01.07.2111*	USD	350 000			350 000	294 931	0.01	
MERCEDES-BENZ FIN NORTH AMERICA LLC-144A 3.65000% 19-22.02.24*	USD	1 000 000			1 000 000	903 669	0.03	
MIZUHO FINANCIAL GROUP INC-REG-S 3.47700% 16-12.04.26*	USD	250 000			250 000	214 436	0.01	
NATIONAL AUSTRALIA BANK LTD/NEW YORK 3.90500% 22-09.06.27*	USD		1 000 000		1 000 000	855 568	0.02	
NATIONWIDE MUTUAL INSURANCE CO-144A-SUB 4.35000% 20-30.04.50*	USD	900 000			900 000	550 906	0.02	
NESTLE HOLDINGS INC-144A 3.90000% 18-24.09.38*	USD	600 000			600 000	440 179	0.01	
NETFLIX INC-144A 4.87500% 19-15.06.30*	USD		1 000 000		1 000 000	851 761	0.02	
NEW ENGLAND POWER CO-144A 3.80000% 17-05.12.47*	USD	450 000			450 000	276 029	0.01	
NEW YORK LIFE GLOBAL FUNDING-144A 2.00000% 20-22.01.25*	USD	1 800 000			1 800 000	1 567 151	0.04	
NEW YORK STATE ELECTRIC & GAS CORP-144A 3.25000% 16-01.12.26*	USD	500 000			500 000	418 378	0.01	
NIAGARA MOHAWK POWER CORP-144A 3.50800% 14-01.10.24*	USD	200 000			200 000	177 434	0.01	
NORTHWESTERN MUTUAL GLOBAL FUNDING-144A 1.75000% 22-11.01.27*	USD	1 200 000			1 200 000	960 153	0.03	
NXP BV / NXP FUNDING LLC 5.35000% 22-01.03.26*	USD	700 000			700 000	625 900	0.02	
OCCIDENTAL PETROLEUM CORP 6.45000% 19-15.09.36*	USD		1 000 000		1 000 000	883 913	0.03	
ONCOR ELECTRIC DELIVERY CO 2.95000% 15-01.04.25*	USD	365 000		365 000				
ONCOR ELECTRIC DELIVERY CO 4.55000% 23-15.09.32*	USD		1 200 000		1 200 000	974 519	0.03	
PACIFIC LIFE GLOBAL FUNDING II-144A 2.45000% 22-11.01.32*	USD	1 250 000			1 250 000	855 967	0.02	
PERNOD RICARD SA-144A 5.50000% 12-15.01.42*	USD	500 000			500 000	411 259	0.01	
PIEDMONT NATURAL GAS CO INC 5.05000% 22-15.05.52*	USD		700 000		700 000	496 971	0.01	
PINE STREET TRUST I-144A 4.57200% 19-15.02.29*	USD	1 200 000			1 200 000	983 721	0.03	
PROLOGIS LP 2.25000% 22-15.01.32*	USD		700 000		700 000	479 525	0.01	
PROTECTIVE LIFE GLOBAL FUNDING-144A 1.73700% 20-21.09.30*	USD	650 000			650 000	439 174	0.01	
PUBLIC SERVICE OKLAHOMA 5.25000% 23-15.01.33*	USD		1 000 000		1 000 000	837 743	0.02	
PUGET ENERGY INC 4.22400% 22-15.03.32*	USD	975 000			975 000	738 429	0.02	
RABOBANK UTRECHT-144A 2.62500% 19-22.07.24*	USD	1 250 000			1 250 000	1 110 854	0.03	
RAYTHEON TECHNOLOGIES CORP 3.50000% 20-15.03.27*	USD	950 000			950 000	799 394	0.02	
REALTY INCOME CORP 2.20000% 21-15.06.28*	USD	800 000	700 000		1 500 000	1 151 101	0.03	
ROCHE HOLDINGS INC-144A 1.93000% 21-13.12.28*	USD	750 000			750 000	575 678	0.02	
ROCHE HOLDINGS INC-REG-S 1.93000% 21-13.12.28*	USD	200 000			200 000	153 514	0.00	
ROGERS COMMUNI INC-144A 3.80000% 22-15.03.32*	USD	900 000		900 000				
ROGERS COMMUNICATIONS INC 3.80000% 23-15.03.32*	USD		900 000		900 000	664 206	0.02	
SCENTRE GROUP TRUST 1 / 2-REG-S 3.75000% 17-23.03.27*	USD	400 000			400 000	337 607	0.01	
SCHLUMBERGER HOLDINGS CORP-144A 3.90000% 19-17.05.28*	USD	890 000			890 000	746 526	0.02	
SOUTHWESTERN ELECTRIC POWER 6.20000% 10-15.03.40*	USD	190 000			190 000	160 521	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SWISS RE TREASURY (US) CORP-REG-S 4.25000% 12-06.12.42*	USD	500 000		500 000				
TEACHERS INSURANCE&ANNUITY ASS-144A-SUB 4.27000% 17-15.05.47*	USD	400 000			400 000	264 161	0.01	
TECK RESOURCES LTD 3.90000% 20-15.07.30*	USD	150 000			150 000	116 096	0.00	
UNITED AIRLINES 16-1 CLASS AA PASS TRUT 3.10000% 16-07.07.28*	USD	400 000			400 000	221 224	0.01	
UNITEDHEALTH GROUP INC 6.05000% 22-15.02.63*	USD		650 000		650 000	563 710	0.02	
VERIZON COMMUNICATIONS INC 2.35500% 22-15.03.32*	USD	1 325 000			1 325 000	901 650	0.03	
VOLKSWAGEN GRP OF AMER FIN LLC-144A 3.75000% 20-13.05.30*	USD	1 000 000			1 000 000	777 811	0.02	
WARNERMEDIA HOLDINGS INC 4.05400% 23-15.03.29*	USD		500 000		500 000	402 637	0.01	
WARNERMEDIA HOLDINGS 5.05000% 23-15.03.42*	USD		1 550 000		1 550 000	1 044 855	0.03	
WILLIS NORTH AMERICA INC 5.05000% 18-15.09.48*	USD	500 000			500 000	349 567	0.01	
WISCONSIN POWER & LIGHT CO 1.95000% 21-16.09.31*	USD	1 050 000			1 050 000	708 865	0.02	
TOTAL USD						57 899 238	1.64	
Total Notes, fixed rate						60 290 442	1.71	
Notes, floating rate								
USD								
CAPITAL ONE FINANCIAL CORP 4.985%/VAR 22-24.07.26*	USD	1 300 000			1 300 000	1 140 609	0.03	
MACQUARIE GROUP LTD-144A 1.340%/VAR 21-12.01.27*	USD	1 500 000			1 500 000	1 218 705	0.03	
SOCIETE GENERALE SA-144A-SUB 4.027%/VAR 22-21.01.43*	USD	800 000			800 000	438 811	0.01	
SVENSKA HANDELSBANKEN AB-REG-S 1.418%/VAR 21-11.06.27*	USD	750 000			750 000	599 435	0.02	
UBS GROUP AG-144A 1.364%/VAR 20-30.01.27*	USD	1 000 000			1 000 000	807 089	0.02	
TOTAL USD						4 204 650	0.12	
Total Notes, floating rate						4 204 650	0.12	
Medium term notes, fixed rate								
AUD								
TREASURY CORP OF VICTORIA 4.75000% 22-15.09.36*	AUD		2 500 000		2 500 000	1 277 907	0.04	
VERIZON COMMUNICATIONS INC-REG-S 2.65000% 19-06.05.30*	AUD		200 000		200 000	91 476	0.00	
TOTAL AUD						1 369 383	0.04	
CAD								
407 INTERNATIONAL INC 4.19000% 12-25.04.42*	CAD	250 000			250 000	139 717	0.00	
407 INTERNATIONAL INC 3.72000% 18-11.05.48*	CAD	500 000			500 000	252 091	0.01	
BELL CANADA 3.60000% 17-29.09.27*	CAD	1 500 000			1 500 000	916 311	0.03	
BELL TELEPHONE CO OF CANADA OR BELL CAN 4.45000% 17-27.02.47*	CAD	200 000	500 000		700 000	363 068	0.01	
CANADIAN NATURAL RESOURCES LTD 3.42000% 17-01.12.26*	CAD	1 000 000			1 000 000	618 023	0.02	
CU INC 3.54800% 17-22.11.47*	CAD	100 000			100 000	48 807	0.00	
ENBRIDGE INC 3.20000% 17-08.06.27*	CAD	1 000 000			1 000 000	603 154	0.02	
ENBRIDGE INC 4.24000% 12-27.08.42*	CAD	300 000			300 000	150 596	0.00	
ENBRIDGE PIPELINES INC 3.45000% 15-29.09.25*	CAD	200 000			200 000	125 874	0.00	
GREATER TORONTO AIRPORTS AUTHORITY 5.30000% 11-25.02.41*	CAD	250 000			250 000	162 297	0.00	
HYDRO ONE INC 5.36000% 05-20.05.36*	CAD	620 000			620 000	402 130	0.01	
HYDRO-QUEBEC 6.50000% 99-15.02.35*	CAD	500 000			500 000	371 876	0.01	
PEMBINA PIPELINE CORP 4.74000% 17-21.01.47*	CAD	500 000			500 000	257 893	0.01	
TELUS CORP 3.35000% 13-01.04.24*	CAD	1 275 000			1 275 000	827 709	0.02	
TRANSCANADA PIPELINES LTD-REG-S 4.18000% 18-03.07.48*	CAD	400 000	600 000		1 000 000	471 749	0.01	
TOTAL CAD						5 711 294	0.16	
USD								
BANK OF MONTREAL 4.70000% 22-14.09.27*	USD		1 000 000		1 000 000	866 307	0.02	
BPCE SA-144A 3.50000% 17-23.10.27*	USD	700 000			700 000	568 536	0.02	
COMMONWEALTH BANK OF AUSTRALIA-144A 2.62500% 16-06.09.26*	USD	600 000			600 000	504 052	0.01	
MASSMUTUAL GLOBAL FUNDING II-144A 2.35000% 20-14.01.27*	USD	1 000 000			1 000 000	818 759	0.02	
NBN CO LTD-REG-S 1.45000% 21-05.05.26*	USD		1 000 000		1 000 000	820 169	0.02	
NEW YORK LIFE GLOBAL FUNDING-144A 4.55000% 23-28.01.33*	USD		1 000 000		1 000 000	813 081	0.02	
PETRONAS CAPITAL LTD-REG-S 3.50000% 15-18.03.25*	USD	1 000 000			1 000 000	881 520	0.02	
SOCIETE GENERALE-144A 4.25000% 18-14.09.23*	USD	1 000 000		1 000 000				
TORONTO-DOMINION BANK 4.69300% 22-15.09.27*	USD		1 000 000		1 000 000	866 689	0.02	
TOTAL USD						6 139 113	0.17	
Total Medium term notes, fixed rate						13 219 790	0.37	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, floating rate								
CAD								
BANK OF AMERICA CORP 3.515%/VAR 20-24.03.26*	CAD	800 000			800 000	506 905	0.01	
SUN LIFE FINANCIAL INC-SUB 3.050%/VAR 16-19.09.28*	CAD	500 000		500 000				
TOTAL CAD						506 905	0.01	
USD								
CREDIT AGRICOLE SA/LONDON-144A 1.907%/VAR 20-16.06.26*	USD	1 000 000			1 000 000	846 708	0.02	
TRUIST FINANCIAL CORP 1.887%/VAR 21-07.06.29*	USD		1 200 000		1 200 000	875 371	0.02	
TOTAL USD						1 722 079	0.05	
Total Medium term notes, floating rate						2 228 984	0.06	
Bonds, fixed rate								
CAD								
BRITISH COLUMBIA MUNICIPAL FINANCE AUTH 4.95000% 07-01.12.27*	CAD	500 000			500 000	332 156	0.01	
CU INC 4.08500% 14-02.09.44*	CAD	1 000 000			1 000 000	541 606	0.02	
HYDRO-QUEBEC 5.00000% 09-15.02.50*	CAD	1 000 000			1 000 000	667 561	0.02	
MONTREAL, CITY OF 3.50000% 14-01.09.24*	CAD	250 000			250 000	161 679	0.00	
NEW BRUNSWICK, PROVINCE OF 2.85000% 12-02.06.23*	CAD	1 200 000		1 200 000				
NEWFOUNDLAND, PROVINCE OF 2.65000% 19-17.10.50*	CAD		1 000 000		1 000 000	411 963	0.01	
NORTH WEST REDWATER PART/FIN CO 2.80000% 17-01.06.27*	CAD	1 000 000			1 000 000	600 487	0.02	
NOVA SCOTIA, PROVINCE OF 4.40000% 11-01.06.42*	CAD	600 000			600 000	359 987	0.01	
ONTARIO, PROVINCE OF 1.90000% 20-02.12.51*	CAD	2 200 000			2 200 000	799 359	0.02	
OPB FINANCE TRUST 2.98000% 17-25.01.27*	CAD	500 000			500 000	308 773	0.01	
PROVINCE OF SASKATCHEWAN CANADA 2.15000% 21-02.06.31*	CAD	500 000			500 000	274 103	0.01	
TORONTO CANADA, CITY OF 2.40000% 17-07.06.27*	CAD		400 000		400 000	242 950	0.01	
TOTAL CAD						4 700 624	0.13	
CNY								
AGRICULTURAL DEV BANK OF CHINA 4.65000% 18-11.05.28*	CNY	20 000 000			20 000 000	2 696 122	0.08	
CHINA DEVELOPMENT BANK 3.23000% 20-10.01.25*	CNY		30 000 000		30 000 000	3 766 364	0.11	
TOTAL CNY						6 462 487	0.18	
EUR								
BANCO SANTANDER SA-REG-S 2.75000% 22-08.09.32*	EUR		1 000 000		1 000 000	881 706	0.02	
PROGRAMA CEDULAS TDA 4.25000% 07-28.03.27*	EUR	800 000			800 000	783 167	0.02	
TOTAL EUR						1 664 873	0.05	
JPY								
ELECTRICITE DE FRANCE 1.08800% 17-26.01.27*	JPY	100 000 000			100 000 000	596 282	0.02	
JAPAN EXPRESSWAY HOLDING & DEBT AGENCY 0.37900% 15-26.12.25*	JPY	420 000 000			420 000 000	2 531 435	0.07	
JAPAN EXPRESSWAY HOLDING & DEBT AGENCY 0.16000% 17-30.11.27*	JPY	200 000 000			200 000 000	1 188 365	0.03	
JAPAN EXPRESSWAY HOLDING & DEBT AGENCY 0.58500% 17-30.10.37*	JPY	200 000 000			200 000 000	1 080 421	0.03	
MAJOR JOINT LOCAL GOVT BOND 0.84000% 13-25.01.23*	JPY	100 000 000		100 000 000				
MAJOR JOINT LOCAL GOVT BOND 0.57000% 13-25.04.23*	JPY	100 000 000		100 000 000				
MAJOR JOINT LOCAL GOVT BOND 0.46900% 15-25.12.25*	JPY	100 000 000			100 000 000	603 623	0.02	
MAJOR JOINT LOCAL GOVT BOND 0.14500% 17-24.09.27*	JPY	350 000 000			350 000 000	2 081 233	0.06	
MAJOR JOINT LOCAL GOVERNMENT BOND 0.21500% 17-25.10.27*	JPY	200 000 000			200 000 000	1 191 814	0.03	
METROPOLIS OF TOKYO 0.38600% 15-19.03.25*	JPY	100 000 000			100 000 000	602 795	0.02	
NTT FINANCE CORP 0.38000% 20-20.09.30*	JPY	200 000 000			200 000 000	1 147 219	0.03	
WEST NIPPON EXPRESSWAY CO LTD 0.04000% 21-19.06.26*	JPY	110 000 000			110 000 000	655 122	0.02	
TOTAL JPY						11 678 309	0.33	
MYR								
MALAYSIA 3.46500% 20-15.10.30*	MYR	8 000 000			8 000 000	1 470 077	0.04	
MALAYSIA 3.58200% 22-15.07.32*	MYR	10 000 000			10 000 000	1 836 221	0.05	
MALAYSIA 3.75700% 19-22.05.40*	MYR	5 000 000			5 000 000	880 902	0.02	
MALAYSIA 3.90000% 16-30.11.26*	MYR	3 000 000			3 000 000	576 818	0.02	
MALAYSIA 4.04500% 17-15.08.24*	MYR	4 000 000			4 000 000	767 441	0.02	
MALAYSIA 4.06500% 20-15.06.50*	MYR	4 000 000	4 000 000		8 000 000	1 411 155	0.04	
MALAYSIA 4.13000% 19-09.07.29*	MYR	6 000 000			6 000 000	1 152 353	0.03	
MALAYSIA 4.18100% 14-15.07.24*	MYR	3 000 000			3 000 000	576 475	0.02	
MALAYSIA 4.23200% 11-30.06.31*	MYR	2 000 000			2 000 000	384 886	0.01	
MALAYSIA 4.36900% 18-31.10.28*	MYR	4 500 000			4 500 000	878 120	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MALAYSIA 4.44400% 13-22.05.24*	MYR	4 000 000			4 000 000	768 335	0.02	
MALAYSIA 4.66200% 22-31.03.38*	MYR		5 000 000		5 000 000	999 508	0.03	
MALAYSIA 4.76200% 17-07.04.37*	MYR	4 000 000			4 000 000	802 976	0.02	
TOTAL MYR						12 505 266	0.35	

THB

THAILAND, KINGDOM OF 3.85000% 10-12.12.25*	THB	25 000 000			25 000 000	645 878	0.02	
THAILAND, KINGDOM OF 2.12500% 16-17.12.26*	THB	20 000 000			20 000 000	495 631	0.01	
THAILAND, KINGDOM OF 3.35000% 22-17.06.33*	THB		60 000 000		60 000 000	1 530 434	0.04	
TOTAL THB						2 671 943	0.08	

USD

BAE SYSTEMS HOLDINGS INC-144A 3.80000% 14-07.10.24*	USD	250 000			250 000	222 699	0.01	
COMMONSPIRIT HEALTH 3.91000% 20-01.10.50*	USD	500 000			500 000	304 386	0.01	
FANNIE MAE 1.87500% 16-24.09.26*	USD	1 500 000			1 500 000	1 251 035	0.04	
FEDERAL FARM CREDIT BANKS FUNDING CORP 4.75000% 23-09.03.26*	USD		1 000 000		1 000 000	903 844	0.03	
FEDERAL HOME LOAN BANK SYSTEM 2.75000% 14-13.12.24*	USD	700 000			700 000	618 518	0.02	
FEDERAL HOME LOAN BANK SYSTEM 3.25000% 18-16.11.28*	USD	1 500 000			1 500 000	1 264 554	0.04	
FMR CORP-144A 6.45000% 09-15.11.39*	USD	255 000			255 000	219 616	0.01	
ING BANK NV-144A 2.62500% 12-05.12.22*	USD	750 000		750 000				
ISRAEL, STATE OF 5.50000% 03-18.09.23*	USD	600 000		600 000				
KAISER FOUNDATION HOSPITALS 3.00200% 21-01.06.51*	USD	550 000			550 000	293 930	0.01	
LIBERTY MUTUAL GROUP INC-144A 4.85000% 14-01.08.44*	USD	400 000			400 000	268 973	0.01	
MONONGAHELA POWER CO-144A 5.40000% 13-15.12.43*	USD	490 000			490 000	377 557	0.01	
NORTHERN STATES POWER CO/MN 2.60000% 20-01.06.51*	USD	500 000			500 000	241 492	0.01	
TOTAL USD						5 966 603	0.17	
Total Bonds, fixed rate						45 650 105	1.29	

Other bonds, fixed rate

CAD

HYDRO-QUEBEC 4.00000% 14-15.02.55*	CAD	1 100 000			1 100 000	624 691	0.02	
TOTAL CAD						624 691	0.02	
Total Other bonds, fixed rate						624 691	0.02	

Municipal Bonds, Fixed Rate

USD

BAY AREA TOLL AUTHORITY/CA 6.90700% 10-01.10.50*	USD	545 000			545 000	551 867	0.02	
CALIFORNIA, STATE OF 7.55000% 09-01.04.39*	USD	1 200 000			1 200 000	1 246 138	0.04	
CHICAGO TRANSIT AUTHORITY 6.89900% 08-01.12.40*	USD	70 000			70 000	67 083	0.00	
CHICAGO TRANSIT AUTHORITY SALES TAX RFD 6.89900% 08-01.12.40*	USD	1 100 000		30 000	1 070 000	1 029 215	0.03	
NEW JERSEY TURNPIKE AUTH 7.10200% 10-01.01.41*	USD	900 000			900 000	895 585	0.03	
TOTAL USD						3 789 888	0.11	
Total Municipal Bonds, Fixed Rate						3 789 888	0.11	

Convertible bonds, floating rate

CAD

TORONTO-DOMINION BANK-SUB COCO 3.224%VAR 17-25.07.29*	CAD	800 000		800 000				
TOTAL CAD							0.00	
Total Convertible bonds, floating rate							0.00	
Total Securities traded on other regulated markets which are open to the public						520 622 968	14.75	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS CH SELECT MONEY MARKET FUND-USD-INSTITUTIONAL-CAP**	USD	1 000			1 000	948 654	0.03	
UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD	140			140	13 292 283	0.38	
TOTAL Global						14 240 937	0.40	
Total Investment certificates, open end						14 240 937	0.40	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Mortgage Backed Securities, fixed rate								
USD								
FANNIE MAE 2.00000% 22-01.05.37**	USD		1 103 731		1 103 731	733 886	0.02	
FANNIE MAE 2.00000% 22-01.05.37**	USD	1 325 000		1 325 000				
FANNIE MAE 2.50000% 22-01.04.37**	USD		1 275 000		1 275 000	880 301	0.02	
FANNIE MAE POOL 1.50000% 20-01.11.35**	USD	1 139 000			1 139 000	576 557	0.02	
FANNIE MAE POOL 2.00000% 20-01.12.35**	USD	1 500 000			1 500 000	709 578	0.02	
FANNIE MAE POOL 3.00000% 22-01.04.52**	USD	2 900 000		2 175 000	725 000	488 120	0.01	
FREDDIE MAC 1.50000% 22-01.04.37**	USD		651 578		651 578	389 297	0.01	
FREDDIE MAC 2.00000% 20-01.08.35**	USD		3 500 000	3 500 000				
FREDDIE MAC 2.00000% 21-01.08.36**	USD		1 174 856	1 174 856				
FREDDIE MAC 4.50000% 22-01.09.52**	USD	1 400 000		1 400 000				
FREDDIE MAC POOL 2.00000% 22-01.05.52**	USD	3 500 000			3 500 000	2 193 578	0.06	
FREDDIE MAC POOL 3.50000% 22-01.05.52**	USD	3 050 000		1 700 000	1 350 000	938 862	0.03	
GINNIE MAE 5.00000% 22-20.07.52**	USD		750 000		750 000	589 031	0.02	
GINNIE MAE II 3.50000% 22-20.06.52**	USD	1 125 000			1 125 000	804 761	0.02	
GINNIE MAE II POOL 3.50000% 22-01.05.52**	USD	1 125 000			1 125 000	801 598	0.02	
TOTAL USD						9 105 570	0.26	
Total Mortgage Backed Securities, fixed rate						9 105 570	0.26	
Notes, fixed rate								
CAD								
BANK OF NOVA SCOTIA 2.62000% 16-02.12.26**	CAD	1 500 000			1 500 000	909 970	0.03	
CANADIAN IMPERIAL BANK OF COMMERCE 5.05000% 22-07.10.27**	CAD		1 000 000		1 000 000	639 929	0.02	
CANADIAN NATIONAL RAILWAY CO 3.20000% 18-31.07.28**	CAD	600 000			600 000	361 699	0.01	
CENOVUS ENERGY INC 3.60000% 17-10.03.27**	CAD	750 000			750 000	464 893	0.01	
FORTIS INC 2.18000% 21-15.05.28**	CAD	1 300 000	500 000		1 800 000	1 028 663	0.03	
HYDRO ONE INC 3.10000% 21-15.09.51**	CAD	400 000			400 000	177 095	0.01	
PEMBINA PIPELINE CORP 3.53000% 21-10.12.31**	CAD	1 000 000			1 000 000	547 072	0.02	
ROYAL BANK OF CANADA 1.58900% 21-04.05.26**	CAD	1 800 000			1 800 000	1 072 840	0.03	
TORONTO-DOMINION BANK 1.88800% 21-08.03.28**	CAD	1 800 000			1 800 000	1 016 806	0.03	
TOTAL CAD						6 218 967	0.18	
USD								
BAYER US FINANCE II LLC-144A 3.95000% 18-15.04.45**	USD	150 000			150 000	88 117	0.00	
CONOCOPHILLIPS CO 3.75800% 22-15.03.42**	USD	800 000			800 000	528 875	0.01	
CONOCOPHILLIPS CO 4.02500% 22-15.03.62**	USD	500 000			500 000	306 801	0.01	
CREDIT AGRICOLE SA-144A-SUB 2.81100% 21-11.01.41**	USD	700 000			700 000	369 688	0.01	
DISCOVERY COMMUNICATIONS LLC 4.00000% 21-15.09.55**	USD	650 000			650 000	339 762	0.01	
OTIS WORLDWIDE CORP 3.11200% 20-15.02.40**	USD	500 000			500 000	309 415	0.01	
PENSKE TRUCK LEASING/PTL FIN CORP-144A 1.70000% 21-15.06.26**	USD	1 000 000			1 000 000	807 796	0.02	
VERIZON COMMUNICATIONS INC. 1.68000% 21-30.10.30**	USD	1 704 000			1 704 000	1 156 346	0.03	
TOTAL USD						3 906 801	0.11	
Total Notes, fixed rate						10 125 768	0.29	
Notes, floating rate								
AUD								
AUST & NEW ZLAND BNK-SUB 6.405%/VAR 22-20.09.34**	AUD		1 300 000		1 300 000	741 245	0.02	
TOTAL AUD						741 245	0.02	
CAD								
FEDERATION DES CAISSES DES-SUB COCO 1.992%/VAR 21-28.05.31**	CAD	500 000			500 000	294 666	0.01	
MANULIFE FINANCIAL CORP-SUB 5.409%/VAR 23-10.03.33**	CAD		800 000		800 000	511 011	0.01	
TOTAL CAD						805 677	0.02	
Total Notes, floating rate						1 546 922	0.04	
Medium term notes, fixed rate								
AUD								
ASIAN DEVELOPMENT BANK 3.70000% 22-17.06.25**	AUD		500 000		500 000	283 026	0.01	
OPTUS FINANCE PTY LTD 3.25000% 18-06.09.23**	AUD	500 000		500 000				
TOTAL AUD						283 026	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CAD								
ALTAGAS LTD 4.12000% 16-07.04.26**	CAD	250 000			250 000	157 778	0.00	
BELL CANADA 2.20000% 21-29.05.28**	CAD	500 000			500 000	284 163	0.01	
ENBRIDGE GAS INC 3.51000% 17-29.11.47**	CAD	750 000			750 000	357 619	0.01	
INTER PIPELINE LTD 2.73400% 17-18.04.24**	CAD	500 000			500 000	323 174	0.01	
TOTAL CAD						1 122 734	0.03	
Total Medium term notes, fixed rate						1 405 760	0.04	

Bonds, fixed rate

AUD

AFRICAN DEVELOPMENT BANK 1.10000% 21-16.12.26**	AUD	500 000			500 000	255 273	0.01	
WESTERN AUSTRALIAN TREASURY CORP 4.25000% 23-20.07.33**	AUD		500 000		500 000	262 507	0.01	
TOTAL AUD						517 780	0.01	

CAD

CITY OF MONTREAL CANADA 2.40000% 21-01.12.41**	CAD		1 000 000		1 000 000	435 849	0.01	
IGM FINANCIAL INC 4.11500% 17-09.12.47**	CAD	500 000			500 000	256 157	0.01	
NEWFOUNDLAND, PROVINCE OF 2.85000% 17-02.06.28**	CAD	900 000			900 000	546 568	0.02	
PSP CAPITAL INC-REG-S 3.75000% 22-15.06.29**	CAD		500 000		500 000	314 023	0.01	
TOTAL CAD						1 552 598	0.04	

EUR

DEUTSCHE PFANDBRIEFBANK AG 2.37500% 13-29.05.28**	EUR		200 000	200 000				
TOTAL EUR							0.00	

JPY

CENTRAL NIPPON EXPRESSWAY CO LTD 0.04000% 19-19.08.24**	JPY	70 000 000			70 000 000	420 368	0.01	
EAST NIPPON EXPRESSWAY CO LTD 0.06000% 19-20.06.24**	JPY	130 000 000			130 000 000	781 050	0.02	
JAPAN EXPRESSWAY HOLDING & DEBT AGENCY 0.13000% 17-30.06.27**	JPY		100 000 000		100 000 000	595 433	0.02	
MAJOR JOINT LOCAL GOVERNMENT BOND 0.70100% 23-25.05.33**	JPY		100 000 000		100 000 000	582 264	0.02	
TOTAL JPY						2 379 115	0.07	

MYR

MALAYSIA 3.51900% 23-20.04.28**	MYR		3 000 000		3 000 000	564 475	0.02	
TOTAL MYR						564 475	0.02	

USD

FEDERAL FARM CREDIT BANK 0.25000% 21-26.02.24**	USD	1 270 000			1 270 000	1 135 828	0.03	
PRINCIPAL LIFE GLOBAL FUNDING II-144A 1.50000% 20-27.08.30**	USD	800 000			800 000	533 462	0.02	
TOTAL USD						1 669 290	0.05	
Total Bonds, fixed rate						6 683 259	0.19	

Municipal Bonds, Fixed Rate

USD

LOUISIANA LOCAL GOVT ENVIRONMENTAL FACS 5.19800% 23-01.12.39**	USD		650 000		650 000	552 631	0.02	
PORT AUTHORITY NY & NJ 4.81000% 15-15.10.65**	USD	900 000			900 000	682 842	0.02	
REGENTS OF THE UNIV OF CALIFOR MED CPR 3.00600% 20-15.05.50**	USD	900 000			900 000	485 821	0.01	
STATE BOARD OF ADMINISTRATION FIN CORP 2.15400% 20-01.07.30**	USD	700 000			700 000	506 334	0.01	
TEXAS PRIVATE ACTIVITY BD SURF TRANS 3.92200% 19-31.12.49**	USD	700 000			700 000	454 293	0.01	
UNIVERSITY OF CALIFORNIA REVS 3.07100% 21-15.05.51**	USD	600 000			600 000	324 566	0.02	
TOTAL USD						3 006 486	0.10	
Total Municipal Bonds, Fixed Rate						3 006 486	0.10	
Total Securities traded neither on an exchange nor on a regulated market						46 114 703	1.32	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Total securities and similar instruments					3 415 907 392	96.79	
(thereof in lending)						0.00	
Bank deposits at sight					87 626 049	2.48	
Derivative financial instruments					-221 271	-0.01	
Other assets					26 197 749	0.74	
Total fund assets					3 529 509 919	100.00	
Short-term bank liabilities					-86 008 571		
Other liabilities					-398		
Net fund assets					3 443 500 950		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	3 369 687 603	95.46
Investments valuation based on market-observed parameters	45 998 518	1.32
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	3 415 686 121	96.78

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-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					
FANNIE MAE (TBA-US01F0326B57) 3.50000% NOV 23-13.11.23*	900 000	USD	681 958	-19 637	0.00
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 23-13.11.23*	2 025 000	USD	1 353 126	-44 634	0.00
FANNIE MAE (TBA-US01F0226B66) 2.50000% NOV 23-13.11.23*	1 450 000	USD	1 011 454	-33 070	0.00
FANNIE MAE (TBA-US01F0606B66) 6.00000% NOV 23-13.11.23*	775 000	USD	686 331	-7 745	-0.01
			3 732 869	-105 086	-0.01

Liquidity linked to open derivative financial instruments: CHF 3 732 869

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**						
USD	4 278 284	COP	17 549 520 000	02.11.2023	-32 846	0.00
USD	807 465	CAD	1 085 000	02.11.2023	-23 576	0.00
JPY	906 900 000	USD	6 114 954	02.11.2023	115 250	0.00
EUR	8 670 000	USD	9 208 387	02.11.2023	40 222	0.00
AUD	1 205 000	USD	782 479	02.11.2023	17 776	0.00
USD	5 777 106	CHF	5 245 000	02.11.2023	-12 455	0.00
USD	6 039 085	JPY	900 000 000	02.11.2023	-87 668	0.00
CHF	6 850 000	USD	7 514 576	02.11.2023	-11 361	0.00
AUD	1 010 000	USD	646 716	02.11.2023	6 584	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
EUR	2 700 000	USD	2 847 334	02.11.2023	-5 976	0.00
CHF	1 850 000	GBP	1 667 586	02.11.2023	-8 484	0.00
USD	2 211 167	JPY	328 100 000	02.11.2023	-40 683	0.00
USD	5 301 950	CHF	4 745 000	02.11.2023	-80 039	0.00
USD	4 171 505	COP	17 549 520 000	04.12.2023	36 938	0.00
COP	17 549 520 000	USD	4 208 518	02.11.2023	-30 644	0.00
USD	3 283 775	JPY	491 000 000	04.12.2023	-23 020	0.00
AUD	1 020 000	USD	650 218	04.12.2023	3 398	0.00
USD	1 272 913	GBP	1 045 000	04.12.2023	-4 210	0.00
EUR	19 525 000	USD	20 804 932	04.12.2023	127 834	0.00
USD	12 894 150	CHF	11 595 000	04.12.2023	-99 879	0.00
USD	785 550	CAD	1 085 000	04.12.2023	-3 346	0.00
					-116 185	0.00

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
FANNIE MAE (TBA-US01F0306B93) 3.00000% NOV 22 14.11.22	USD	1 600 000	1 600 000
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 21-14.11.22	USD	2 100 000	2 100 000
GINNIE MAE (TBA-US21H0226B29) 2.50000% NOV 22-21.11.22	USD	1 175 000	1 175 000
FANNIE MAE (TBA-US01F0204B21) 2.00000% NOV 22 16.11.22	USD	750 000	750 000
FANNIE MAE (TBA-US01F0324B75) 3.50000% NOV 22 16.11.22	USD	725 000	725 000
FANNIE MAE (TBA-US01F0426B49) 4.50000% NOV 22-14.11.22	USD	2 125 000	2 125 000
FANNIE MAE (TBA-US01F0306C76) 3.00000% DEC 22 13.12.22	USD	1 650 000	1 650 000
FANNIE MAE (TBA-US01F0406C67) 4.00000% DEC 22 13.12.22	USD	1 100 000	1 100 000
FANNIE MAE (TBA-US21H0206C48) 4.00000% DEC 22-20.12.22	USD	2 575 000	2 575 000
FANNIE MAE (TBA-US01F0204C04) 2.00000% DEC 22 15.12.22	USD	2 375 000	2 375 000
FANNIE MAE (TBA-US01F0526C13) 5.50000% DEC 22 13.12.22	USD	675 000	675 000
FANNIE MAE (TBA-US01F0206122) 2.00000% JAN 23 12.01.23	USD	1 375 000	1 375 000
FANNIE MAE (TBA-US01F0426167) 4.50000% JAN 22 12.01.23	USD	775 000	775 000
FANNIE MAE (TBA-US01F0206C85) 2.00000% DEC 22-13.12.22	USD	4 450 000	4 450 000
FANNIE MAE (TBA-US01F0326C31) 3.50000% DEC 22 13.12.22	USD	1 225 000	1 225 000
FANNIE MAE (TBA-US01F0226C40) 2.50000% DEC 22-13.12.22	USD	4 225 000	4 225 000
FANNIE MAE (TBA-US01F0506C58) 5.00000% DEC 22 13.12.22	USD	750 000	750 000
FANNIE MAE (TBA-US01F0304C94) 3.00000% DEC 22-15.12.22	USD	1 175 000	1 175 000
FANNIE MAE (TBA-US01F0206122) 2.00000% JAN 22 12.01.23	USD	925 000	925 000
GINNIE MAE (TBA-US21H0406C20) 4.00000% DEC 22-20.12.22	USD	775 000	775 000
GINNIE MAE (TBA-US21H0426C83) 4.50000% DEC 22 20.12.22	USD	2 275 000	2 275 000
GINNIE MAE (TBA-US21H0306C39) 3.00000% DEC 22-20.12.22	USD	1 650 000	1 650 000
GINNIE MAE (TBA-US21H0526C74) 5.50000% DEC 22 20.12.22	USD	1 100 000	1 100 000
GINNIE MAE (TBA-US21H0226C02) 2.50000% DEC 22-20.12.22	USD	1 700 000	1 700 000
FANNIE MAE (TBA-US01F0226187) 2.50000% JAN 22 12.01.23	USD	1 750 000	1 750 000
FANNIE MAE (TBA-US01F0326177) 3.50000% JAN 22 12.01.23	USD	2 475 000	2 475 000
FANNIE MAE (TBA-US01F0126197) 1.50000% JAN 22 12.01.23	USD	1 425 000	1 425 000
FANNIE MAE (TBA-US01F0606180) 6.00000% JAN 23 12.01.23	USD	1 475 000	1 475 000
FANNIE MAE (TBA-US01F0204143) 2.00000% JAN 23 17.01.23	USD	850 000	850 000
GINNIE MAE (TBA-US21H0426203) 4.50000% FEB 21 21.02.23	USD	1 175 000	1 175 000
FANNIE MAE (TBA-US01F0226260) 2.50000% FEB 23 13.02.23	USD	1 775 000	1 775 000
FANNIE MAE (TBA-US01F0206205) 2.00000% FEB 23 13.02.23	USD	925 000	925 000
GINNIE MAE (TBA-US21H0506152) 5.00000% JAN 23 23.01.23	USD	750 000	750 000
FANNIE MAE (TBA-US01F0526230) 5.50000% FEB 23 13.02.23	USD	750 000	750 000
FANNIE MAE (TBA-US01F0204309) 2.00000% MAR 23 16.03.23	USD	825 000	825 000
FANNIE MAE (TBA-US01F0606347) 6.00000% FEB 23 13.03.23	USD	4 375 000	4 375 000
FANNIE MAE (TBA-US01F0506356) 5.00000% MAR 08 13.03.23	USD	1 500 000	1 500 000

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
FANNIE MAE (TBA-US01F0126437) 1.50000% APR 23 13.04.23	USD	2 400 000	2 400 000
FANNIE MAE (TBA-US01F0126437) 1.50000% APR 23 13.04.23	USD	1 475 000	1 475 000
FANNIE MAE (TBA-US01F0226427) 2.50000% APR 23 13.04.23	USD	1 750 000	1 750 000
FANNIE MAE (TBA-US01F0606420) 6.00000% APR 23-13.04.23	USD	1 125 000	1 125 000
FANNIE MAE (TBA-US01F0204481) 2.00000% APR 23 17.04.23	USD	850 000	850 000
FANNIE MAE (TBA-US01F0424428) 4.50000% APR 23-17.04.23	USD	1 500 000	1 500 000
FANNIE MAE (TBA-US01F0306526) 3.00000% MAY 23 11.05.23	USD	1 275 000	1 275 000
FANNIE MAE (TBA-US01F0124523) 1.50000% MAY 21 16.05.23	USD	875 000	875 000
FANNIE MAE (TBA-US01F0206536) 2.00000% MAY 21-11.05.23	USD	3 275 000	3 275 000
FANNIE MAE (TBA-US01F0506505) 5.00000% MAY 18 11.05.23	USD	1 150 000	1 150 000
FANNIE MAE (TBA-US01F0526560) 5.50000% MAY 17 11.05.23	USD	775 000	775 000
FANNIE MAE (TBA-US01F0606594) 6.00000% MAY 14 11.05.23	USD	775 000	775 000
FANNIE MAE (TBA-US01F0226591) 2.50000% MAY 13 11.05.23	USD	3 150 000	3 150 000
GINNIE MAE (TBA-US21H0406577) 4.00000% MAY 23-18.05.23	USD	1 650 000	1 650 000
GINNIE MAE (TBA-US21H0526523) 5.50000% MAY 23-18.05.23	USD	1 575 000	1 575 000
FANNIE MAE (TBA-US01F0204630) 2.00000% JUN 23-15.06.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0306609) 3.00000% JUN 22 13.06.23	USD	1 775 000	1 775 000
GINNIE MAE (TBA-US21H0506640) 5.00000% JUNE 21 20.06.23	USD	1 600 000	1 600 000
FANNIE MAE (TBA-US01F0324685) 3.50000% JUN 21 15.06.23	USD	1 225 000	1 225 000
FANNIE MAE (TBA-US01F0204713) 2.00000% JUL 23-18.07.23	USD	425 000	425 000
FANNIE MAE (TBA-US01F0526727) 5.50000% JUL 23-13.07.23	USD	3 125 000	3 125 000
FREDDIE MAC (TBA-US01F0626717) 6.50000% JUL 23-13.07.23	USD	2 275 000	2 275 000
FANNIE MAE (TBA-US01F0506760) 5.00000% JUL 23-13.07.23	USD	2 400 000	2 400 000
FANNIE MAE (TBA-US01F0124788) 1.50000% JUL 23 18.07.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0406854) 4.00000% AUG 21 14.08.23	USD	1 750 000	1 750 000
FANNIE MAE (TBA-US01F0506844) 5.00000% AUG 23 14.08.23	USD	2 500 000	2 500 000
FANNIE MAE (TBA-US01F0206874) 2.00000% AUG 23-14.08.23	USD	3 000 000	3 000 000
FANNIE MAE (TBA-US01F0226831) 2.50000% AUG 23-14.08.23	USD	3 325 000	3 325 000
FANNIE MAE (TBA-US01F0306864) 3.00000% AUG 22 14.08.23	USD	900 000	900 000
FANNIE MAE (TBA-US01F0426811) 3.00000% AUG 22 14.08.23	USD	1 225 000	1 225 000
FANNIE MAE (TBA-US01F0526800) 5.50000% AUG 23-14.08.23	USD	1 650 000	1 650 000
FANNIE MAE (TBA-US01F0606834) 6.00000% AUG 06 14.08.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0226914) 2.50000% SEP 23-14.09.23	USD	2 450 000	2 450 000
FANNIE MAE (TBA-US01F0326904) 3.50000% SEP 23-14.09.23	USD	1 350 000	1 350 000
FANNIE MAE (TBA-US01F0306948) 3.000000% SEP 23-14.09.23	USD	1 400 000	1 400 000
FANNIE MAE (TBA-US01F0206957) 2.00000% SEP 23-14.09.23	USD	1 525 000	1 525 000
FANNIE MAE (TBA-US01F0426993) 4.50000% SEP 23-14.09.23	USD	1 700 000	1 700 000
FANNIE MAE (TBA US01F0626972) 6.50000% SEPT 23-14.09.23	USD	1 975 000	1 975 000
GINNIE MAE (TBA-US21H0526945) 5.50000% SEP 23-21.09.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0526A56) 5.50000% OCT 23-12.10.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0626A48) 6.50000% OCT 23-12.10.23	USD	1 525 000	1 525 000
FANNIE MAE (TBA-US01F0206A20) 2.00000% OCT 23-12.10.23	USD	2 525 000	2 525 000
FANNIE MAE (TBA-US01F0226A83) 2.50000% OCT 23-12.10.23	USD	975 000	975 000
FANNIE MAE (TBA-US01F0506A92) 5.00000% OCT 23-12.10.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0326A74) 3.50000% OCT 23-12.10.23	USD	900 000	900 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
FANNIE MAE (TBA-US01F0306B93) 3.00000% NOV 22 14.11.22	USD	0	1 175 000
GINNIE MAE (TBA-US21H0226B29) 2.50000% NOV 22-21.11.22	USD	0	1 175 000
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 22-14.11.22	USD	0	2 100 000
FANNIE MAE (TBA-US01F0204B21) 2.00000% NOV 22 16.11.22	USD	0	750 000
FANNIE MAE (TBA-US01F0306B93) 3.00000% NOV 22 14.11.22	USD	0	1 600 000
FANNIE MAE (TBA-US01F0324B75) 3.50000% NOV 22 16.11.22	USD	0	725 000
FANNIE MAE (TBA-US01F0426B49) 4.50000% NOV 22-14.11.22	USD	2 125 000	2 125 000
FANNIE MAE (TBA US01F0506B75) 5.00000% NOV 22-14.11.22	USD	1 375 000	1 375 000
FANNIE MAE (TBA-US01F0406C67) 4.00000% DEC 22 13.12.22	USD	1 575 000	1 575 000

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
GINNIE MAE (TBA-US21H0506B38) 5.00000% NOV 22 21.11.22	USD	1 375 000	1 375 000
FANNIE MAE (TBA-US01F0206C85) 2.00000% DEC 22 13.12.22	USD	850 000	850 000
FANNIE MAE (TBA-US01F0526C13) 5.50000% DEC 22 13.12.22	USD	675 000	675 000
FANNIE MAE (TBA-US01F0204C04) 2.00000% DEC 22 15.12.22	USD	1 125 000	1 125 000
FANNIE MAE (TBA-US01F0226C40) 2.50000% DEC 22 13.12.22	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0306C76) 3.00000% DEC 22 13.12.22	USD	800 000	800 000
FANNIE MAE (TBA-US01F0406C67) 4.00000% DEC 22 13.12.22	USD	1 100 000	1 100 000
GINNIE MAE (TBA-US21H0206C48) 2.00000% DEC 22 20.12.22	USD	825 000	825 000
GINNIE MAE (TBA-US21H0226C02) 2.50000% DEC 22-20.12.22	USD	1 700 000	1 700 000
FANNIE MAE (TBA-US21H0206C48) 4.00000% DEC 22-20.12.22	USD	1 750 000	1 750 000
FANNIE MAE (TBA-US01F0206C85) 2.00000% DEC 22-13.12.22	USD	3 600 000	3 600 000
FANNIE MAE (TBA-US01F0326C31) 3.50000% DEC 22 13.12.22	USD	1 225 000	1 225 000
GINNIE MAE (TBA-US21H0406C20) 4.00000% DEC 22-20.12.22	USD	775 000	775 000
FANNIE MAE (TBA-US01F0304C94) 3.00000% DEC 22-15.12.22	USD	1 175 000	1 175 000
FANNIE MAE (TBA-US01F0204C04) 2.00000% DEC 22-15.12.22	USD	1 250 000	1 250 000
FANNIE MAE (TBA-US01F0226C40) 2.50000% DEC 22-13.12.22	USD	2 600 000	2 600 000
GINNIE MAE (TBA-US21H0306C39) 3.00000% DEC 22-20.12.22	USD	1 650 000	1 650 000
FANNIE MAE (TBA-US01F0306C76) 3.00000% DEC 22 13.12.22	USD	850 000	850 000
GINNIE MAE (TBA-US21H0526C74) 5.50000% DEC 22 20.12.22	USD	1 100 000	1 100 000
GINNIE MAE (TBA-US21H0426C83) 4.50000% DEC 22 20.12.22	USD	2 275 000	2 275 000
FANNIE MAE (TBA-US01F0506C58) 5.00000% DEC 22 13.12.22	USD	750 000	750 000
FANNIE MAE (TBA-US01F0224109) 2.50000% JAN 22 17.01.23	USD	1 200 000	1 200 000
FANNIE MAE (TBA-US01F0226187) 2.50000% JAN 21 12.01.23	USD	2 625 000	2 625 000
FANNIE MAE (TBA-US01F0326177) 3.50000% JAN 22 12.01.23	USD	2 475 000	2 475 000
FANNIE MAE (TBA-US01F0126197) 4.50000% JAN 22 12.01.23	USD	1 425 000	1 425 000
FANNIE MAE (TBA-US01F0306112) 3.00000% JAN 21 12.01.23	USD	1 700 000	1 700 000
FANNIE MAE (TBA-US01F0204143) 2.00000% JAN 23 17.01.23	USD	850 000	850 000
GINNIE MAE (TBA-US21H0506152) 5.00000% JAN 23 23.01.23	USD	750 000	750 000
FANNIE MAE (TBA-US01F0606180) 6.00000% JAN 23 12.01.23	USD	1 475 000	1 475 000
FANNIE MAE (TBA-US01F0206122) 2.00000% JAN 23 12.01.23	USD	2 300 000	2 300 000
FANNIE MAE (TBA-US01F0526156) 5.50000% JAN 23-12.01.23	USD	1 125 000	1 125 000
FANNIE MAE (TBA-US01F0426167) 4.50000% JAN 23 12.01.23	USD	775 000	775 000
FANNIE MAE (TBA-US01F0206205) 2.00000% FEB 23 13.02.23	USD	925 000	925 000
FANNIE MAE (TBA-US01F0226260) 2.50000% FEB 23 13.02.23	USD	1 775 000	1 775 000
GINNIE MAE (TBA-US21H0426203) 4.50000% FEB 21 21.02.23	USD	1 175 000	1 175 000
GINNIE MAE (TBA-US21H0206266) 2.00000% FEB 23 21.02.23	USD	1 325 000	1 325 000
FANNIE MAE (TBA US01F0526230) 5.50000% FEB 23-13.02.23	USD	750 000	750 000
FANNIE MAE (TBA-US01F0606263) 6.00000% FEB 10-13.02.23	USD	1 475 000	1 475 000
FANNIE MAE (TBA-US01F0126353) 1.50000% MAR 23 13.03.23	USD	1 400 000	1 400 000
FANNIE MAE (TBA-US01F0204309) 2.00000% MAR 23 16.03.23	USD	825 000	825 000
FANNIE MAE (TBA-US01F0606347) 6.00000% FEB 23 13.03.23	USD	2 925 000	2 925 000
GINNIE MAE (TBA-US21H0526374) 5.50000% MAR 23 21.03.23	USD	1 100 000	1 100 000
FANNIE MAE (TBA-US01F0606347) 6.00000% FEB 23 13.03.23	USD	1 450 000	1 450 000
FANNIE MAE (TBA-US01F0506356) 5.00000% MAR 08 13.03.23	USD	1 500 000	1 500 000
FANNIE MAE (TBA-US01F0126437) 1.50000% APR 23 13.04.23	USD	3 875 000	3 875 000
FANNIE MAE (TBA-US01F0424428) 4.50000% APR 23 17.04.23	USD	1 500 000	1 500 000
FANNIE MAE (TBA-US01F0326417) 3.50000% APR 23 13.04.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0226427) 2.50000% APR 23 13.04.23	USD	1 750 000	1 750 000
FANNIE MAE (TBA-US01F0204481) 2.00000% APR 23 17.04.23	USD	850 000	850 000
FANNIE MAE (TBA-US01F0206460) 2.50000% JAN 23 13.04.23	USD	1 400 000	1 400 000
FANNIE MAE (TBA-US01F0606420) 6.00000% APR 23 13.04.23	USD	1 125 000	1 125 000
FANNIE MAE (TBA-US01F0326417) 3.50000% APR 23-13.04.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0226591) 2.50000% MAY 23-11.05.23	USD	3 150 000	3 150 000
FANNIE MAE (TBA-US01F0506505) 5.00000% MAY 23 11.05.23	USD	1 150 000	1 150 000
FANNIE MAE (TBA-US01F0526560) 5.50000% MAY 23 11.05.23	USD	775 000	775 000
FANNIE MAE (TBA-US01F0124523) 1.50000% MAY 21 16.05.23	USD	875 000	875 000
FANNIE MAE (TBA-US01F0306526) 3.00000% MAY 23 11.05.23	USD	1 275 000	1 275 000
FANNIE MAE (TBA-US01F0206536) 2.00000% MAY 23 11.05.23	USD	1 850 000	1 850 000
GINNIE MAE (TBA-US21H0426534) 4.50000% MAY 18 18.05.23	USD	1 200 000	1 200 000
FANNIE MAE (TBA-US01F0206536) 2.00000% MAY 22 11.05.23	USD	1 425 000	1 425 000
FANNIE MAE (TBA-US01F0606594) 6.00000% MAY 14 11.05.23	USD	775 000	775 000

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
GINNIE MAE (TBA-US21H0526523) 5.50000% MAY 07 18.05.23	USD	1 575 000	1 575 000
FANNIE MAE (TBA-US01F0306526) 3.00000% MAY 23 11.05.23	USD	875 000	875 000
GINNIE MAE (TBA-US21H0406577) 4.00000% MAY 15 18.05.23	USD	1 650 000	1 650 000
FANNIE MAE (TBA-US01F0206619) 2.00000% JUNE 23 13.06.23	USD	1 425 000	1 425 000
GINNIE MAE (TBA-US21H0506640) 5.00000% JUNE 23-20.06.23	USD	1 600 000	1 600 000
FANNIE MAE (TBA-US01F0226674) 2.50000% JUNE 23-13.06.23	USD	925 000	925 000
FANNIE MAE (TBA-US01F0204630) 2.00000% JUN 23-15.06.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0306609) 3.00000% JUNE 23-13.06.23	USD	1 775 000	1 775 000
FANNIE MAE (TBA-US01F0324685) 3.50000% JUN 21 15.06.23	USD	1 225 000	1 225 000
FANNIE MAE (TBA-US01F0526727) 5.50000% JUL 23-13.07.23	USD	3 125 000	3 125 000
FANNIE MAE (TBA-US01F0206791) 5.50000% MAY 23-13.07.23	USD	1 900 000	1 900 000
FREDDIE MAC (TBA-US01F0626717) 6.50000% JUL 23-13.07.23	USD	2 275 000	2 275 000
FANNIE MAE (TBA-US01F0204713) 2.00000% JUL 23-18.07.23	USD	425 000	425 000
FANNIE MAE (TBA-US01F0506760) 5.00000% JUL 06 13.07.23	USD	2 400 000	2 400 000
FANNIE MAE (TBA-US01F0124788) 1.50000% JUL 23 18.07.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0226831) 2.50000% AUG 21 14.08.23	USD	1 400 000	1 400 000
FANNIE MAE (TBA-US01F0306864) 3.00000% AUG 22 14.08.23	USD	900 000	900 000
FANNIE MAE (TBA-US01F0204895) 2.00000% AUG 20 17.08.23	USD	1 375 000	1 375 000
FANNIE MAE (TBA-US01F0326821) 3.50000% AUG 22 14.08.23	USD	1 750 000	1 750 000
FANNIE MAE (TBA-US01F0426811) 3.00000% AUG 22 14.08.23	USD	1 225 000	1 225 000
FANNIE MAE (TBA-US01F0506844) 5.00000% AUG 23-14.08.23	USD	2 500 000	2 500 000
FANNIE MAE (TBA-US01F0206874) 2.00000% AUG 23-14.08.23	USD	3 000 000	3 000 000
FANNIE MAE (TBA-US01F0226831) 2.50000% AUG 23-14.08.23	USD	1 925 000	1 925 000
FANNIE MAE (TBA-US01F0526800) 5.50000% AUG 21 14.08.23	USD	1 650 000	1 650 000
FANNIE MAE (TBA-US01F0606834) 6.00000% AUG 06 14.08.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0406854) 4.00000% AUG 21 14.08.23	USD	1 750 000	1 750 000
FANNIE MAE (TBA-US01F0426993) 4.50000% SEP 23-14.09.23	USD	1 700 000	1 700 000
FANNIE MAE (TBA-US01F0306948) 3.000000% SEP 23-14.09.23	USD	1 400 000	1 400 000
FANNIE MAE (TBA-US01F0206957) 2.00000% SEP 23-14.09.23	USD	1 525 000	1 525 000
FANNIE MAE (TBA-US01F0326904) 3.50000% SEP 23-14.09.23	USD	1 350 000	1 350 000
FANNIE MAE (TBA-US01F0226914) 2.50000% SEP 23-14.09.23	USD	2 450 000	2 450 000
FANNIE MAE (TBA US01F0626972) 6.50000% SEPT 23-14.09.23	USD	1 975 000	1 975 000
GINNIE MAE (TBA-US21H0526945) 5.50000% SEP 23-21.09.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0324A92) 3.50000% OCT 23-18.10.23	USD	850 000	850 000
FANNIE MAE (TBA-US01F0206A20) 2.00000% OCT 23-12.10.23	USD	2 525 000	2 525 000
FANNIE MAE (TBA-US01F0526A56) 5.50000% OCT 23 12.10.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0226A83) 2.50000% OCT 23-12.10.23	USD	975 000	975 000
FANNIE MAE (TBA-US01F0326A74) 3.50000% OCT 23-12.10.23	USD	900 000	900 000
FANNIE MAE (TBA-US01F0626A48) 6.50000% OCT 23-12.10.23	USD	1 525 000	1 525 000
FANNIE MAE (TBA-US01F0506A92) 5.00000% OCT 23-12.10.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0326B57) 3.50000% NOV 23-13.11.23	USD	900 000	0
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 23-13.11.23	USD	2 025 000	0
FANNIE MAE (TBA-US01F0226B66) 2.50000% NOV 23-13.11.23	USD	1 450 000	0
FANNIE MAE (TBA-US01F0606B66) 6.00000% NOV 23-13.11.23	USD	775 000	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	307 000 000	USD	2 079 356	02.12.2022
CAD	2 550 000	USD	1 867 938	02.12.2022
CHF	120 000	AUD	189 541	02.12.2022
CHF	11 285 000	USD	11 983 379	02.12.2022
CHF	1 550 000	EUR	1 585 814	02.12.2022
CHF	2 870 000	GBP	2 525 421	02.12.2022
CHF	2 010 000	CAD	2 855 694	02.12.2022
CHF	8 435 000	JPY	1 250 686 298	02.12.2022
GBP	2 835 000	USD	3 436 148	02.12.2022
SGD	580 000	USD	421 715	02.12.2022
JPY	1 193 100 000	USD	8 632 266	02.12.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SEK	11 450 000	USD	1 096 111	02.12.2022
AUD	675 000	USD	455 394	02.12.2022
USD	39 951 429	CHF	37 715 000	02.12.2022
KRW	3 037 000 000	USD	2 285 607	02.12.2022
CAD	2 215 000	USD	1 645 081	02.12.2022
GBP	495 000	USD	594 535	02.12.2022
USD	2 288 966	KRW	3 037 000 000	03.01.2023
KRW	3 959 200 000	USD	2 970 143	03.01.2023
KRW	3 959 200 000	USD	2 970 143	03.01.2023
USD	2 288 966	KRW	3 037 000 000	03.01.2023
USD	2 205 316	AUD	3 275 000	03.01.2023
EUR	14 020 000	USD	14 562 665	03.01.2023
USD	8 318 351	CHF	7 870 000	03.01.2023
SEK	11 450 000	USD	1 088 174	03.01.2023
USD	8 820 734	CHF	8 300 000	03.01.2023
USD	3 827 180	EUR	3 660 000	03.01.2023
CAD	890 000	USD	663 262	03.01.2023
AUD	3 820 000	USD	2 605 619	03.01.2023
MXN	39 780 000	USD	2 069 141	03.01.2023
USD	720 041	KRW	922 200 000	03.01.2023
USD	11 017 238	EUR	10 360 000	03.01.2023
USD	3 124 122	KRW	3 959 200 000	03.01.2023
USD	1 091 923	SEK	11 450 000	03.01.2023
USD	2 052 367	MXN	39 780 000	03.01.2023
CHF	7 365 000	EUR	7 476 778	03.01.2023
JPY	274 600 000	USD	2 029 947	04.01.2023
KRW	923 000 000	USD	721 032	02.02.2023
EUR	7 210 000	USD	7 683 579	02.02.2023
JPY	523 700 000	USD	3 929 204	02.02.2023
MXN	39 780 000	USD	2 041 279	02.02.2023
SEK	11 450 000	USD	1 093 851	02.02.2023
USD	1 842 147	CHF	1 700 000	02.02.2023
EUR	9 165 000	USD	9 807 730	02.02.2023
USD	735 693	KRW	923 000 000	02.02.2023
USD	12 423 912	CHF	11 590 000	02.02.2023
CHF	4 759 969	EUR	4 750 000	02.02.2023
USD	3 903 469	JPY	500 000 000	02.02.2023
EUR	11 625 000	USD	12 605 784	02.03.2023
USD	13 124 212	CHF	12 125 000	02.03.2023
SEK	11 450 000	USD	1 095 648	02.03.2023
MXN	39 780 000	USD	2 102 969	02.03.2023
EUR	1 190 000	USD	1 298 517	02.03.2023
CHF	3 500 000	USD	3 835 838	02.03.2023
EUR	3 305 000	CHF	3 259 107	02.03.2023
CHF	3 672 988	USD	4 000 000	02.03.2023
USD	4 154 731	CHF	3 890 000	02.03.2023
EUR	12 155 000	USD	12 923 682	04.04.2023
MXN	46 500 000	USD	2 520 609	04.04.2023
SEK	15 260 000	USD	1 465 700	04.04.2023
EUR	3 270 000	USD	3 496 036	04.04.2023
USD	3 667 361	GBP	3 050 000	04.04.2023
USD	10 758 156	CHF	10 050 000	04.04.2023
GBP	720 000	USD	882 548	04.04.2023
USD	8 117 305	JPY	1 075 000 000	02.05.2023
JPY	159 500 000	USD	1 194 902	02.05.2023
CHF	2 395 000	JPY	358 124 111	02.05.2023
CHF	8 965 000	USD	9 996 075	02.05.2023
USD	2 885 369	GBP	2 330 000	03.05.2023
USD	9 100 843	CHF	8 320 000	03.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
MXN	46 500 000	USD	2 559 506	03.05.2023
SEK	15 260 000	USD	1 476 943	03.05.2023
EUR	15 425 000	USD	16 811 785	03.05.2023
USD	2 470 128	CHF	2 250 000	03.05.2023
USD	7 123 505	CHF	6 500 000	03.05.2023
GBP	1 980 000	USD	2 475 703	03.05.2023
EUR	780 000	USD	857 327	03.05.2023
USD	2 570 840	MXN	46 500 000	03.05.2023
GBP	350 000	USD	435 824	03.05.2023
CHF	17 070 000	USD	19 054 529	03.05.2023
CHF	1 695 000	CAD	2 582 936	03.05.2023
CHF	28 355 000	USD	31 857 689	03.05.2023
CHF	7 475 000	JPY	1 143 188 378	08.05.2023
MXN	32 520 000	USD	1 786 541	02.06.2023
USD	3 705 328	JPY	500 700 000	02.06.2023
GBP	1 825 000	USD	2 274 016	02.06.2023
USD	7 779 682	CHF	6 945 000	02.06.2023
EUR	13 045 000	USD	14 353 361	02.06.2023
PLN	4 480 000	CHF	957 901	02.06.2023
THB	65 159 000	USD	1 912 341	02.06.2023
CAD	1 600 000	CHF	1 054 803	02.06.2023
AUD	1 335 000	CHF	800 151	02.06.2023
EUR	995 000	CHF	977 594	02.06.2023
JPY	413 000 000	CHF	2 699 279	02.06.2023
EUR	2 230 000	USD	2 466 670	02.06.2023
USD	2 679 866	CHF	2 385 000	02.06.2023
NZD	400 000	USD	248 881	02.06.2023
CAD	1 485 000	USD	1 104 353	02.06.2023
USD	1 851 408	AUD	2 855 000	05.07.2023
GBP	2 455 000	USD	3 036 917	05.07.2023
USD	3 371 397	JPY	469 200 000	05.07.2023
MXN	25 630 000	USD	1 441 361	05.07.2023
USD	3 454 466	CHF	3 135 000	05.07.2023
EUR	21 720 000	USD	23 235 261	05.07.2023
USD	7 407 153	CHF	6 710 000	05.07.2023
JPY	135 700 000	USD	981 179	05.07.2023
JPY	81 500 000	USD	587 301	05.07.2023
AUD	2 785 000	USD	1 845 742	05.07.2023
USD	5 535 776	CHF	5 000 000	05.07.2023
USD	6 055 268	CNY	44 000 000	05.07.2023
USD	3 098 775	GBP	2 455 000	05.07.2023
USD	23 547 521	EUR	21 720 000	05.07.2023
USD	1 500 404	MXN	25 630 000	05.07.2023
CHF	6 795 000	EUR	6 961 776	05.07.2023
CHF	1 210 000	GBP	1 063 823	05.07.2023
CHF	3 470 000	JPY	560 598 626	05.07.2023
CHF	1 970 000	EUR	2 018 320	10.07.2023
CHF	4 065 000	USD	4 529 522	10.07.2023
CHF	350 000	GBP	306 657	10.07.2023
CHF	1 005 000	JPY	161 720 178	10.07.2023
JPY	1 115 200 000	USD	7 735 745	03.08.2023
GBP	1 220 000	USD	1 540 275	03.08.2023
EUR	16 750 000	USD	18 185 405	03.08.2023
USD	17 693 589	CHF	15 895 000	03.08.2023
MXN	25 630 000	USD	1 492 110	03.08.2023
USD	46 391	AUD	70 000	03.08.2023
USD	7 671 079	CHF	6 880 000	03.08.2023
USD	7 377 663	EUR	6 760 000	03.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	2 630 000	USD	2 906 558	03.08.2023
USD	7 831 687	JPY	1 115 200 000	03.08.2023
USD	13 900 960	EUR	12 620 000	03.08.2023
USD	1 566 595	GBP	1 220 000	03.08.2023
USD	11 207 029	CNY	80 100 000	03.08.2023
AUD	70 000	USD	46 859	03.08.2023
CHF	22 775 000	USD	26 160 119	03.08.2023
USD	1 530 824	MXN	25 630 000	03.08.2023
CHF	3 500 000	USD	4 013 992	03.08.2023
CHF	3 580 000	GBP	3 209 919	03.08.2023
CHF	10 255 000	JPY	1 680 823 214	03.08.2023
CHF	2 410 000	CAD	3 659 433	03.08.2023
CHF	1 245 000	AUD	2 131 400	03.08.2023
CHF	19 745 000	EUR	20 659 298	03.08.2023
CHF	40 215 000	USD	46 392 377	03.08.2023
CHF	2 235 000	USD	2 551 784	18.08.2023
CHF	1 095 000	EUR	1 142 783	18.08.2023
CHF	200 000	GBP	179 158	18.08.2023
CHF	570 000	JPY	94 450 881	18.08.2023
CHF	1 535 000	EUR	1 604 890	22.08.2023
CHF	795 000	JPY	132 161 039	22.08.2023
CHF	280 000	GBP	249 914	22.08.2023
CHF	3 130 000	USD	3 563 871	22.08.2023
USD	4 405 000	COP	17 549 520 000	05.09.2023
CHF	3 810 930	USD	4 405 000	05.09.2023
JPY	220 500 000	USD	1 556 410	05.09.2023
EUR	17 315 000	USD	19 102 905	05.09.2023
USD	17 359 910	CHF	15 060 000	05.09.2023
MXN	25 630 000	USD	1 521 677	05.09.2023
USD	4 028 197	CHF	3 500 000	05.09.2023
USD	10 832 224	CHF	9 450 000	05.09.2023
NZD	935 000	USD	559 489	05.09.2023
SGD	285 000	USD	210 644	05.09.2023
EUR	5 960 000	USD	6 528 632	05.09.2023
USD	5 111 451	CHF	4 475 000	05.09.2023
AUD	1 205 000	USD	780 652	05.09.2023
USD	2 487 470	CAD	3 355 000	05.09.2023
USD	2 644 441	GBP	2 080 000	05.09.2023
USD	3 444 929	JPY	500 000 000	05.09.2023
CAD	685 000	USD	505 589	05.09.2023
GBP	1 455 000	USD	1 848 935	05.09.2023
COP	17 549 520 000	USD	4 259 592	05.09.2023
USD	1 530 614	MXN	25 630 000	05.09.2023
USD	25 299 692	EUR	23 275 000	05.09.2023
USD	556 138	NZD	935 000	05.09.2023
USD	779 539	AUD	1 205 000	05.09.2023
USD	6 508 170	CNY	47 440 000	05.09.2023
EUR	4 141 430	CHF	3 970 000	05.09.2023
GBP	638 845	CHF	715 000	05.09.2023
JPY	326 362 925	CHF	1 980 000	05.09.2023
USD	9 153 642	CHF	8 085 000	05.09.2023
USD	4 281 206	COP	17 549 520 000	05.09.2023
CNY	47 440 000	USD	6 508 750	06.09.2023
USD	4 228 800	COP	17 549 520 000	03.10.2023
USD	3 143 545	JPY	456 600 000	03.10.2023
GBP	965 000	USD	1 224 758	03.10.2023
EUR	23 275 000	USD	25 333 990	03.10.2023
AUD	1 205 000	USD	780 345	03.10.2023
USD	1 972 254	CAD	2 670 000	03.10.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	16 196 105	CHF	14 235 000	03.10.2023
GBP	465 000	EUR	543 069	03.10.2023
JPY	686 500 000	EUR	4 373 707	03.10.2023
COP	17 549 520 000	USD	4 311 921	03.10.2023
CNY	68 700 000	CHF	8 631 087	11.10.2023
USD	4 278 284	COP	17 549 520 000	02.11.2023
USD	807 465	CAD	1 085 000	02.11.2023
JPY	906 900 000	USD	6 114 954	02.11.2023
EUR	8 670 000	USD	9 208 387	02.11.2023
AUD	1 205 000	USD	782 479	02.11.2023
USD	5 777 106	CHF	5 245 000	02.11.2023
USD	6 039 085	JPY	900 000 000	02.11.2023
CHF	6 850 000	USD	7 514 576	02.11.2023
AUD	1 010 000	USD	646 716	02.11.2023
EUR	2 700 000	USD	2 847 334	02.11.2023
CHF	1 850 000	GBP	1 667 586	02.11.2023
USD	2 211 167	JPY	328 100 000	02.11.2023
USD	5 301 950	CHF	4 745 000	02.11.2023
COP	17 549 520 000	USD	4 208 518	02.11.2023
USD	4 171 505	COP	17 549 520 000	04.12.2023
USD	3 283 775	JPY	491 000 000	04.12.2023
AUD	1 020 000	USD	650 218	04.12.2023
USD	1 272 913	GBP	1 045 000	04.12.2023
EUR	19 525 000	USD	20 804 932	04.12.2023
USD	12 894 150	CHF	11 595 000	04.12.2023
USD	785 550	CAD	1 085 000	04.12.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	74 233 092.64	2.16%
Total exposure- reducing positions	83 504 102.33	2.42%

Repurchase agreements

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

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund
– *Global Aggregate Bonds Passive II Class U-X*
During the period under review, securities (instead of in cash) in the value of CHF 36 078 423.45 were deposited which corresponds to 38.5270 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

<i>UBS (CH) Institutional Fund</i>	
– <i>Global Aggregate Bonds Passive II</i>	
Class I-B	0.05%
Class I-X	0.00%
Class U-X	0.00%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	MXN 1 = CHF 0.05
CAD 1 = CHF 0.66	MYR 1 = CHF 0.19
CNY 1 = CHF 0.12	NOK 1 = CHF 0.08
CZK 1 = CHF 0.04	NZD 1 = CHF 0.53
DKK 1 = CHF 0.13	PLN 1 = CHF 0.22
EUR 1 = CHF 0.96	RUB 1 = CHF 0.01
GBP 1 = CHF 1.10	SEK 1 = CHF 0.08
HKD 1 = CHF 0.12	SGD 1 = CHF 0.66
HUF 1 = CHF 0.00	THB 1 = CHF 0.03
IDR 1 = CHF 0.00	TRY 1 = CHF 0.03
ILS 1 = CHF 0.22	USD 1 = CHF 0.91
JPY 1 = CHF 0.01	ZAR 1 = CHF 0.05
KRW 1 = CHF 0.00	

UBS (CH) Institutional Fund – Global Aggregate Bonds Passive (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		3 293 559 515.63	3 088 494 141.68	3 725 236 677.33
Class I-A1	CH0121800749			
Net asset value per unit in CHF		883.41	917.96	1 076.48
Number of units outstanding		24 629.2440	17 068.5610	30 353.1850
Class I-A2	CH0121800764			
Net asset value per unit in CHF		844.17	877.15	1 028.59
Number of units outstanding		16.7680	16.7680	17.3300
Class I-A3	CH0121800798			
Net asset value per unit in CHF		859.39	892.44	1 045.89
Number of units outstanding		253.6590	294.3450	353.6820
Class I-B	CH0121800822			
Net asset value per unit in CHF		898.43	932.07	1 091.26
Number of units outstanding		13 377.1780	13 206.7060	43 290.1160
Class I-X	CH0121275595			
Net asset value per unit in CHF		899.36	932.78	1 091.77
Number of units outstanding		3 624 292.8210	3 280 784.6880	3 338 555.9320

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-3.1%	-14.1%	-2.3%
Class I-A2	CHF	-3.1%	-14.1%	-2.3%
Class I-A3	CHF	-3.0%	-14.1%	-2.2%
Class I-B	CHF	-2.9%	-13.9%	-2.1%
Class I-X	CHF	-2.8%	-13.9%	-2.0%
Benchmark:				
Bloomberg Global Aggregate Bond Index (CHF hedged)	CHF	-2.6%	-14.1%	-2.0%

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

Global	49.01
TOTAL	49.01

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	3 399 919 425.26 ^{4,5}	3 241 072 919.89 ^{1,2}
Securities		
– Units of other collective investment schemes	3 266 231 871.19	3 145 868 336.26
Derivative financial instruments	-9 553 426.10	-66 923 265.07
Other assets	6 562 394.76	6 560 689.30
TOTAL fund assets	6 663 160 265.11	6 326 578 680.38
Loans	-3 369 594 036.33 ⁶	-3 238 080 337.07 ³
Other liabilities	-6 713.15	-4 201.63
Net fund assets	3 293 559 515.63	3 088 494 141.68

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	27 459.87	6 487.76
Negative interest	-19 995.84	-32 174.65
Income from securities		
– from units of other collective investment schemes	74 896 060.40	74 973 396.87
Purchase of current net income on issue of units	5 201 390.38	5 403 786.57
TOTAL income	80 104 914.81	80 351 496.55
Expenses		
Interest payable	-11 426.64	-11 647.35
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-61 761.85	-67 100.27
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-43.51	-48.93
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-479.38	-668.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-5 625.46	-6 978.54
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-5 757.84	-318.39
Payment of current net income on redemption of units	-1 892 466.66	-9 465 432.36
TOTAL expenses	-1 998 385.14	-9 573 018.04
Net income	78 106 529.67	70 778 478.51
Realized capital gains and losses	11 035 163.10	24 806 225.26
Realized result	89 141 692.77	95 584 703.77
Unrealized capital gains and losses	-186 163 680.40	-615 446 571.97
TOTAL result	-97 021 987.63	-519 861 868.20

¹ As at 31 October 2022, cash amounts serves as collateral for the counterparty UBS AG London for an amount of CHF 540 000.00.

² CHF 3 235 088 267.95 from receivables of currency forward transactions.

³ CHF -492 305.43 from liabilities of securities transactions and CHF -3 237 048 031.64 from liabilities of currency forward transactions.

⁴ As at 31 October 2023, cash amounts serves as collateral for the counterparty UBS AG London for an amount of CHF 690 000.00.

⁵ CHF 3 389 327 210.52 from receivables of currency forward transactions.

⁶ CHF -3 369 401 149.93 from receivables of currency forward transactions.

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	78 106 529.67	70 778 478.51
Available for distribution	78 106 529.67	70 778 478.51
Less federal withholding tax	-27 337 285.38	-24 772 467.48
Net income retained for reinvestment	-50 769 244.29	-46 006 011.03
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	3 088 494 141.68	3 725 236 677.33
Paid federal withholding tax	-26 231 147.42	-29 256 694.83
Balance of unit movements	328 318 509.00	-87 623 972.62
Total result	-97 021 987.63	-519 861 868.20
Net fund assets at the end of the reporting period	3 293 559 515.63	3 088 494 141.68

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	17 068.5610	30 353.1850
Units issued	9 062.8720	2 917.5620
Units redeemed	-1 502.1890	-16 202.1860
Situation at the end of the period	24 629.2440	17 068.5610
Difference between units issued and units redeemed	7 560.6830	-13 284.6240
Class I-A2		
Situation at the beginning of the financial year	16.7680	17.3300
Units issued	0.0000	0.0000
Units redeemed	0.0000	-0.5620
Situation at the end of the period	16.7680	16.7680
Difference between units issued and units redeemed	0.0000	-0.5620
Class I-A3		
Situation at the beginning of the financial year	294.3450	353.6820
Units issued	14.5670	48.0010
Units redeemed	-55.2530	-107.3380
Situation at the end of the period	253.6590	294.3450
Difference between units issued and units redeemed	-40.6860	-59.3370

Class I-B	Number	Number
Situation at the beginning of the financial year	13 206.7060	43 290.1160
Units issued	214.3690	1 015.7170
Units redeemed	-43.8970	-31 099.1270
Situation at the end of the period	13 377.1780	13 206.7060
Difference between units issued and units redeemed	170.4720	-30 083.4100
Class I-X	Number	Number
Situation at the beginning of the financial year	3 280 784.6880	3 338 555.9320
Units issued	462 283.0590	436 291.5250
Units redeemed	-118 774.9260	-494 062.7690
Situation at the end of the period	3 624 292.8210	3 280 784.6880
Difference between units issued and units redeemed	343 508.1330	-57 771.2440

Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	18.229
Less federal withholding tax	CHF	-6.380
Net accumulation per unit	CHF	11.849
Class I-A2		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	17.461
Less federal withholding tax	CHF	-6.112
Net accumulation per unit	CHF	11.349
Class I-A3		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	18.625
Less federal withholding tax	CHF	-6.519
Net accumulation per unit	CHF	12.106
Class I-B		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	20.908
Less federal withholding tax	CHF	-7.318
Net accumulation per unit	CHF	13.590
Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	21.348
Less federal withholding tax	CHF	-7.472
Net accumulation per unit	CHF	13.876

Inventory of Fund assets

Securities traded neither on an exchange nor on a regulated market

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Investment certificates, open end								
Global								
UBS (CH) INST FUND - GLOBAL AGGREGATE BONDS PASSIVE II U-X**	CHF	3 319	734	292	3 761	3 266 231 871	49.01	
TOTAL Global						3 266 231 871	49.01	
Total Investment certificates, open end						3 266 231 871	49.01	
Total Securities traded neither on an exchange nor on a regulated market						3 266 231 871	49.01	
Total securities and similar instruments						3 266 231 871	49.01	
(thereof in lending)							0.00	
Bank deposits at sight						3 399 919 425	51.03	
Derivative financial instruments						-9 553 426	-0.14	
Other assets						6 562 395	0.10	
Total fund assets						6 663 160 265	100.00	
Short-term bank liabilities						-3 369 594 036		
Other liabilities						-6 713		
Net fund assets						3 293 559 516		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	–	–
Investments valuation based on market-observed parameters	3 256 678 445	48.87
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	3 256 678 445	48.87

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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**						
MYR	58 999 000	USD	12 625 508	02.11.2023	220 657	0.00
IDR	249 598 000 000	USD	16 197 250	02.11.2023	440 863	0.01
KRW	61 256 000 000	USD	45 810 181	02.11.2023	413 021	0.01
COP	17 210 880 000	USD	4 195 729	02.11.2023	32 212	0.00
CNY	2 517 395 000	CHF	315 943 679	02.11.2023	2 890 384	0.04
CHF	7 908 521	CNY	63 110 000	02.11.2023	-60 411	0.00
AUD	78 725 000	CHF	46 314 311	02.11.2023	953 111	0.01
CAD	130 055 000	CHF	87 768 930	02.11.2023	2 512 995	0.04
DKK	47 830 000	CHF	6 180 681	02.11.2023	16 464	0.00
NZD	8 880 000	CHF	4 857 253	02.11.2023	156 798	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
SEK	142 140 000	CHF	11 916 778	02.11.2023	338 996	0.01
SGD	10 485 000	CHF	6 989 388	02.11.2023	24 771	0.00
MXN	205 520 000	CHF	10 643 494	03.11.2023	283 250	0.00
ILS	14 330 000	CHF	3 414 209	02.11.2023	190 663	0.00
NOK	28 720 000	CHF	2 460 416	02.11.2023	120 876	0.00
HUF	892 850 000	CHF	2 186 557	02.11.2023	-56 464	0.00
CZK	121 150 000	CHF	4 787 113	02.11.2023	45 883	0.00
THB	394 770 000	CHF	9 869 743	02.11.2023	-125 678	0.00
PLN	28 950 000	CHF	6 013 210	02.11.2023	-238 794	0.00
EUR	742 695 000	CHF	716 826 933	02.11.2023	2 411 642	0.04
GBP	115 920 000	CHF	129 093 844	02.11.2023	1 083 368	0.02
JPY	58 998 500 000	CHF	361 240 372	02.11.2023	6 711 765	0.10
USD	1 721 120 000	CHF	1 562 594 521	02.11.2023	-3 710 735	-0.06
CHF	2 969 449	USD	3 265 000	02.11.2023	1 864	0.00
USD	3 265 000	KRW	4 384 805 539	02.11.2023	-16 671	0.00
GBP	103 307	CHF	115 000	02.11.2023	918	0.00
EUR	672 418	CHF	650 000	02.11.2023	3 186	0.00
JPY	52 930 670	CHF	325 000	02.11.2023	6 934	0.00
USD	1 491 400	CHF	1 360 000	02.11.2023	2 752	0.00
CHF	385 000	GBP	346 979	02.11.2023	-1 831	0.00
CHF	1 090 000	JPY	176 112 281	02.11.2023	-31 722	0.00
CHF	4 540 000	USD	4 942 793	02.11.2023	-41 811	0.00
CHF	2 160 000	EUR	2 242 241	02.11.2023	-3 137	0.00
JPY	90 839 401	CHF	545 000	02.11.2023	-864	0.00
GBP	179 023	CHF	195 000	02.11.2023	-2 695	0.00
EUR	1 142 247	CHF	1 080 000	02.11.2023	-18 753	0.00
USD	2 531 425	CHF	2 270 000	02.11.2023	-33 724	0.00
JPY	91 403 640	CHF	545 000	02.11.2023	-4 255	0.00
EUR	1 141 206	CHF	1 080 000	02.11.2023	-17 752	0.00
GBP	179 369	CHF	195 000	02.11.2023	-3 077	0.00
USD	2 543 001	CHF	2 270 000	02.11.2023	-44 258	0.00
MYR	58 999 000	USD	12 366 430	04.12.2023	-36 730	0.00
USD	12 342 887	MYR	58 999 000	02.11.2023	36 542	0.00
USD	41 894 066	KRW	56 871 194 461	02.11.2023	196 198	0.00
USD	15 719 540	IDR	249 598 000 000	02.11.2023	-6 117	0.00
KRW	56 872 000 000	USD	41 956 474	04.12.2023	-80 554	0.00
IDR	249 598 000 000	USD	15 706 878	04.12.2023	49 492	0.00
COP	17 210 880 000	USD	4 091 010	04.12.2023	-36 484	0.00
USD	4 127 309	COP	17 210 880 000	02.11.2023	30 053	0.00
AUD	78 725 000	CHF	45 109 425	04.12.2023	-145 997	0.00
NZD	8 880 000	CHF	4 675 542	04.12.2023	-9 573	0.00
CAD	133 595 000	CHF	86 927 595	04.12.2023	-389 728	-0.01
CNY	42 490 000	CHF	5 221 351	04.12.2023	-127 441	0.00
SEK	142 140 000	CHF	11 519 151	04.12.2023	-34 245	0.00
DKK	47 830 000	CHF	6 140 491	04.12.2023	-12 737	0.00
SGD	10 485 000	CHF	6 914 599	04.12.2023	-36 350	0.00
GBP	116 940 000	CHF	128 123 557	04.12.2023	-602 671	-0.01
CNY	2 454 285 000	CHF	301 804 344	04.12.2023	-7 149 772	-0.11
EUR	753 385 000	CHF	721 577 085	04.12.2023	-1 607 667	-0.02
JPY	59 057 600 000	CHF	354 838 826	04.12.2023	-638 866	-0.01
USD	1 718 735 000	CHF	1 545 563 855	04.12.2023	-13 313 321	-0.20
CHF	10 296 903	MXN	205 520 000	03.11.2023	63 341	0.00
MXN	205 520 000	CHF	10 210 286	04.12.2023	-62 469	0.00
CZK	121 150 000	CHF	4 721 445	04.12.2023	1 995	0.00
HUF	892 850 000	CHF	2 224 529	04.12.2023	835	0.00
THB	394 770 000	CHF	9 905 763	04.12.2023	-82 739	0.00
NOK	28 720 000	CHF	2 323 234	04.12.2023	-10 681	0.00
ILS	14 330 000	CHF	3 211 123	04.12.2023	-5 722	0.00
PLN	28 950 000	CHF	6 235 855	04.12.2023	7 238	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
JPY	53 994 428	CHF	325 000	04.12.2023	-3	0.00
EUR	687 546	CHF	660 000	04.12.2023	14	0.00
GBP	104 471	CHF	115 000	04.12.2023	0	0.00
USD	1 488 446	CHF	1 350 000	04.12.2023	-8	0.00
					-9 553 426	-0.14

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

** valuation based on market-observed parameters

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
USD	4 331 602	CHF	4 150 000	02.12.2022
EUR	1 904 851	CHF	1 870 000	02.12.2022
GBP	318 749	CHF	360 000	02.12.2022
JPY	156 143 060	CHF	1 055 000	02.12.2022
USD	35 243 984	CHF	33 190 000	02.12.2022
JPY	1 250 697 938	CHF	8 435 000	02.12.2022
CAD	2 855 730	CHF	2 010 000	02.12.2022
EUR	15 305 851	CHF	14 960 000	02.12.2022
GBP	2 525 455	CHF	2 870 000	02.12.2022
AUD	1 579 507	CHF	1 000 000	02.12.2022
USD	10 051 425	MYR	44 955 000	02.12.2022
USD	14 079 255	IDR	221 182 700 000	02.12.2022
USD	33 237 253	KRW	44 164 000 000	02.12.2022
GBP	804 396	CHF	915 000	02.12.2022
USD	11 224 063	CHF	10 605 000	02.12.2022
JPY	395 799 289	CHF	2 695 000	02.12.2022
EUR	4 865 046	CHF	4 780 000	02.12.2022
MYR	44 955 000	USD	10 058 172	03.01.2023
KRW	44 164 000 000	USD	33 286 102	03.01.2023
IDR	221 182 700 000	USD	14 065 825	03.01.2023
KRW	44 164 000 000	USD	33 286 102	03.01.2023
CNY	75 275 000	CHF	10 059 507	03.01.2023
AUD	71 730 000	CHF	45 671 725	03.01.2023
SGD	9 485 000	CHF	6 563 313	03.01.2023
SEK	134 080 000	CHF	12 059 364	03.01.2023
DKK	47 830 000	CHF	6 324 643	03.01.2023
MXN	198 070 000	CHF	9 669 738	03.01.2023
HUF	638 150 000	CHF	1 524 548	03.01.2023
NOK	29 380 000	CHF	2 803 894	03.01.2023
ILS	14 330 000	CHF	3 945 103	03.01.2023
PLN	22 705 000	CHF	4 735 458	03.01.2023
THB	333 260 000	CHF	8 980 063	03.01.2023
CZK	89 180 000	CHF	3 583 273	03.01.2023
GBP	116 250 000	CHF	132 018 150	03.01.2023
CAD	129 040 000	CHF	90 193 798	03.01.2023
USD	1 600 420 000	CHF	1 514 158 962	03.01.2023
EUR	695 100 000	CHF	682 695 941	03.01.2023
CNY	1 950 255 000	CHF	261 020 658	03.01.2023
EUR	5 613 938	CHF	5 535 000	03.01.2023
USD	12 593 746	CHF	11 795 000	03.01.2023
GBP	929 368	CHF	1 065 000	03.01.2023
GBP	731 740	CHF	820 000	03.01.2023
EUR	4 328 797	CHF	4 255 000	03.01.2023
USD	9 804 589	CHF	9 070 000	03.01.2023
USD	10 200 817	MYR	44 955 000	03.01.2023
USD	34 482 651	KRW	44 164 000 000	03.01.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	14 186 517	IDR	221 182 700 000	03.01.2023
CHF	6 332 541	DKK	47 830 000	03.01.2023
CHF	2 746 970	NOK	29 380 000	03.01.2023
CHF	11 838 938	SEK	134 080 000	03.01.2023
USD	10 160 929	MYR	44 955 000	03.01.2023
USD	34 848 891	KRW	44 164 000 000	03.01.2023
CHF	9 455 002	MXN	198 070 000	03.01.2023
CHF	3 765 009	ILS	14 330 000	03.01.2023
CHF	1 571 372	HUF	638 150 000	03.01.2023
CHF	8 899 987	THB	333 260 000	03.01.2023
CHF	4 760 347	PLN	22 705 000	03.01.2023
CHF	3 625 962	CZK	89 180 000	03.01.2023
CHF	694 044 068	EUR	705 042 735	03.01.2023
NZD	8 350 000	CHF	4 928 058	04.01.2023
JPY	56 190 100 000	CHF	384 298 306	04.01.2023
JPY	453 586 536	CHF	3 120 000	04.01.2023
JPY	341 868 720	CHF	2 400 000	04.01.2023
MYR	44 955 000	USD	10 207 766	02.02.2023
KRW	44 164 000 000	USD	34 500 160	02.02.2023
IDR	221 182 700 000	USD	14 182 424	02.02.2023
AUD	73 290 000	CHF	45 477 618	02.02.2023
DKK	47 830 000	CHF	6 327 432	02.02.2023
SGD	10 435 000	CHF	7 140 335	02.02.2023
NOK	36 330 000	CHF	3 390 287	02.02.2023
SEK	134 080 000	CHF	11 822 340	02.02.2023
NZD	8 350 000	CHF	4 862 723	02.02.2023
MXN	198 070 000	CHF	9 374 078	02.02.2023
ILS	14 330 000	CHF	3 757 476	02.02.2023
CZK	105 200 000	CHF	4 256 294	02.02.2023
PLN	22 705 000	CHF	4 733 029	02.02.2023
THB	369 860 000	CHF	9 898 568	02.02.2023
HUF	638 150 000	CHF	1 551 958	02.02.2023
USD	1 649 865 000	CHF	1 522 554 817	02.02.2023
CNY	2 025 530 000	CHF	268 410 814	02.02.2023
EUR	695 360 000	CHF	683 768 349	02.02.2023
CAD	129 040 000	CHF	87 635 064	02.02.2023
JPY	56 985 600 000	CHF	394 769 985	02.02.2023
GBP	114 120 000	CHF	126 733 113	02.02.2023
CNY	125 295 000	CHF	16 578 013	02.02.2023
USD	3 891 597	CHF	3 580 000	02.02.2023
MYR	6 000 000	USD	1 369 550	02.02.2023
KRW	3 000 000 000	USD	2 391 200	02.02.2023
GBP	174 571	CHF	195 000	02.02.2023
JPY	85 884 469	CHF	605 000	02.02.2023
EUR	1 066 421	CHF	1 050 000	02.02.2023
USD	2 443 690	CHF	2 265 000	02.02.2023
GBP	208 115	CHF	235 000	02.02.2023
EUR	1 272 869	CHF	1 265 000	02.02.2023
JPY	100 897 018	CHF	725 000	02.02.2023
USD	2 959 023	CHF	2 720 000	02.02.2023
JPY	118 777 510	CHF	845 000	02.02.2023
EUR	1 492 032	CHF	1 475 000	02.02.2023
GBP	243 285	CHF	275 000	02.02.2023
USD	3 481 971	CHF	3 175 000	02.02.2023
USD	6 157 497	CHF	5 665 000	02.02.2023
JPY	212 996 523	CHF	1 510 000	02.02.2023
EUR	2 637 754	CHF	2 630 000	02.02.2023
GBP	430 511	CHF	490 000	02.02.2023
USD	14 786 867	IDR	221 182 700 000	02.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	38 263 833	KRW	47 164 000 000	02.02.2023
USD	12 060 355	MYR	50 955 000	02.02.2023
USD	10 605 596	MYR	44 955 000	02.02.2023
MYR	50 955 000	USD	12 021 091	02.02.2023
USD	1 415 495	MYR	6 000 000	02.02.2023
IDR	221 182 700 000	USD	14 791 812	02.03.2023
KRW	47 164 000 000	USD	38 295 523	02.03.2023
MYR	50 955 000	USD	12 077 793	02.03.2023
AUD	75 335 000	CHF	48 905 508	02.03.2023
CAD	133 865 000	CHF	91 958 562	02.03.2023
DKK	47 830 000	CHF	6 444 556	02.03.2023
SGD	10 435 000	CHF	7 324 681	02.03.2023
NZD	8 350 000	CHF	4 961 732	02.03.2023
SEK	134 080 000	CHF	11 852 930	02.03.2023
MXN	198 070 000	CHF	9 679 851	02.03.2023
CNY	2 150 825 000	CHF	294 548 828	02.03.2023
JPY	56 561 400 000	CHF	402 534 997	02.03.2023
EUR	706 155 000	CHF	707 471 979	02.03.2023
GBP	115 180 000	CHF	131 168 712	02.03.2023
USD	1 694 875 000	CHF	1 565 835 692	02.03.2023
NOK	36 330 000	CHF	3 338 909	02.03.2023
CZK	105 200 000	CHF	4 414 537	02.03.2023
ILS	14 330 000	CHF	3 817 480	02.03.2023
HUF	638 150 000	CHF	1 625 578	02.03.2023
THB	369 860 000	CHF	10 368 356	02.03.2023
PLN	25 840 000	CHF	5 480 231	02.03.2023
KRW	4 004 316 000	USD	3 240 000	02.03.2023
USD	3 240 000	CHF	2 994 457	02.03.2023
CHF	4 007 214	CNY	29 275 000	02.03.2023
CHF	6 295 000	USD	6 831 943	02.03.2023
CHF	385 000	CAD	562 088	02.03.2023
CHF	555 000	GBP	501 329	02.03.2023
CHF	2 975 000	EUR	3 015 773	02.03.2023
CHF	1 675 000	JPY	237 911 640	02.03.2023
EUR	1 719 938	CHF	1 700 000	02.03.2023
GBP	282 000	CHF	315 000	02.03.2023
USD	3 923 719	CHF	3 600 000	02.03.2023
JPY	136 681 056	CHF	960 000	02.03.2023
JPY	174 056 520	CHF	1 200 000	02.03.2023
GBP	355 984	CHF	395 000	02.03.2023
USD	4 868 760	CHF	4 500 000	02.03.2023
EUR	2 151 770	CHF	2 125 000	02.03.2023
GBP	280 910	CHF	315 000	02.03.2023
JPY	138 962 400	CHF	960 000	02.03.2023
EUR	1 720 709	CHF	1 700 000	02.03.2023
USD	3 874 092	CHF	3 600 000	02.03.2023
USD	11 496 029	MYR	50 955 000	02.03.2023
USD	14 563 949	IDR	221 182 700 000	02.03.2023
USD	39 438 513	KRW	51 168 316 000	02.03.2023
KRW	51 168 316 000	USD	38 840 380	02.03.2023
USD	35 800 820	KRW	47 164 000 000	02.03.2023
USD	3 039 560	KRW	4 004 316 000	02.03.2023
MYR	50 955 000	USD	11 502 517	04.04.2023
IDR	221 182 700 000	USD	14 555 899	04.04.2023
KRW	51 169 000 000	USD	39 490 176	04.04.2023
CNY	12 071 485	USD	1 740 000	04.04.2023
USD	1 740 000	CHF	1 624 572	04.04.2023
AUD	74 300 000	CHF	46 711 741	04.04.2023
CAD	127 830 000	CHF	87 901 916	04.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
DKK	47 830 000	CHF	6 387 469	04.04.2023
NZD	8 350 000	CHF	4 795 121	04.04.2023
MXN	198 070 000	CHF	10 022 877	04.04.2023
SEK	134 080 000	CHF	12 038 499	04.04.2023
SGD	10 435 000	CHF	7 229 859	04.04.2023
CZK	105 200 000	CHF	4 421 024	04.04.2023
ILS	14 330 000	CHF	3 656 424	04.04.2023
HUF	638 150 000	CHF	1 655 096	04.04.2023
NOK	36 330 000	CHF	3 291 652	04.04.2023
PLN	25 840 000	CHF	5 425 075	04.04.2023
THB	369 860 000	CHF	9 810 555	04.04.2023
USD	1 860 000	CHF	1 737 641	04.04.2023
IDR	28 415 220 000	USD	1 860 000	04.04.2023
CNY	2 121 550 000	CHF	285 680 622	04.04.2023
JPY	56 536 500 000	CHF	388 433 528	04.04.2023
EUR	692 985 000	CHF	688 840 950	04.04.2023
GBP	111 260 000	CHF	125 815 033	04.04.2023
USD	1 638 305 000	CHF	1 530 463 573	04.04.2023
USD	3 386 206	CHF	3 170 000	04.04.2023
EUR	1 478 730	CHF	1 480 000	04.04.2023
GBP	240 077	CHF	270 000	04.04.2023
JPY	120 876 354	CHF	835 000	04.04.2023
EUR	3 002 976	CHF	2 965 000	04.04.2023
USD	6 913 367	CHF	6 340 000	04.04.2023
GBP	481 516	CHF	540 000	04.04.2023
JPY	238 334 745	CHF	1 675 000	04.04.2023
USD	11 580 682	MYR	50 955 000	04.04.2023
USD	16 584 579	IDR	249 597 920 000	04.04.2023
USD	39 330 515	KRW	51 169 000 000	04.04.2023
JPY	58 419 400 000	CHF	401 900 136	02.05.2023
PLN	25 840 000	CHF	5 489 939	02.05.2023
JPY	69 859 872	CHF	480 000	02.05.2023
JPY	232 892 972	CHF	1 555 000	02.05.2023
MYR	50 955 000	USD	11 600 719	03.05.2023
IDR	249 598 000 000	USD	16 577 976	03.05.2023
KRW	51 169 000 000	USD	39 404 417	03.05.2023
AUD	78 665 000	CHF	48 130 622	03.05.2023
DKK	47 830 000	CHF	6 404 209	03.05.2023
NZD	10 105 000	CHF	5 791 807	03.05.2023
CAD	134 065 000	CHF	90 464 381	03.05.2023
NOK	28 720 000	CHF	2 519 862	03.05.2023
SEK	134 080 000	CHF	11 854 625	03.05.2023
SGD	10 435 000	CHF	7 183 418	03.05.2023
MXN	198 070 000	CHF	9 963 168	03.05.2023
CZK	105 200 000	CHF	4 443 213	03.05.2023
GBP	117 595 000	CHF	132 976 426	03.05.2023
EUR	717 300 000	CHF	714 990 294	03.05.2023
HUF	892 850 000	CHF	2 314 151	03.05.2023
ILS	14 330 000	CHF	3 624 517	03.05.2023
THB	394 900 000	CHF	10 586 754	03.05.2023
USD	1 706 045 000	CHF	1 559 668 045	03.05.2023
MYR	8 043 765	USD	1 830 000	03.05.2023
USD	1 830 000	CHF	1 669 131	03.05.2023
USD	1 971 087	CHF	1 795 000	03.05.2023
EUR	867 814	CHF	860 000	03.05.2023
GBP	142 009	CHF	160 000	03.05.2023
GBP	460 890	CHF	515 000	03.05.2023
EUR	2 840 467	CHF	2 795 000	03.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	6 497 299	CHF	5 830 000	03.05.2023
USD	13 268 287	MYR	58 998 765	03.05.2023
USD	38 268 355	KRW	51 169 000 000	03.05.2023
USD	16 843 675	IDR	249 598 000 000	03.05.2023
GBP	711 021	CHF	795 000	03.05.2023
EUR	4 349 592	CHF	4 295 000	03.05.2023
USD	9 997 123	CHF	8 965 000	03.05.2023
CHF	46 413 923	AUD	78 665 000	03.05.2023
CHF	5 550 070	NZD	10 105 000	03.05.2023
CHF	87 854 135	CAD	134 065 000	03.05.2023
CHF	6 314 458	DKK	47 830 000	03.05.2023
CHF	9 815 416	MXN	198 070 000	03.05.2023
CHF	1 545 616 915	USD	1 725 307 713	03.05.2023
CHF	10 370 001	THB	394 900 000	03.05.2023
CHF	2 351 870	HUF	892 850 000	03.05.2023
CHF	3 534 606	ILS	14 330 000	03.05.2023
IDR	249 598 000 000	USD	17 024 623	03.05.2023
KRW	51 169 000 000	USD	38 211 485	03.05.2023
USD	17 024 623	IDR	249 598 000 000	03.05.2023
USD	38 211 485	KRW	51 169 000 000	03.05.2023
USD	1 803 616	MYR	8 043 765	03.05.2023
USD	11 425 400	MYR	50 955 000	03.05.2023
MYR	58 998 765	USD	13 229 016	03.05.2023
CNY	2 133 625 000	CHF	284 155 607	04.05.2023
CNY	70 410 000	CHF	9 362 459	04.05.2023
MYR	58 999 000	USD	13 289 260	02.06.2023
KRW	51 169 000 000	USD	38 330 562	02.06.2023
NZD	10 105 000	CHF	5 530 346	02.06.2023
AUD	78 665 000	CHF	46 313 625	02.06.2023
CAD	136 610 000	CHF	89 266 438	02.06.2023
DKK	47 830 000	CHF	6 305 425	02.06.2023
SEK	141 790 000	CHF	12 249 667	02.06.2023
MXN	211 580 000	CHF	10 381 262	02.06.2023
CNY	49 270 000	USD	7 125 015	02.06.2023
CNY	2 204 035 000	CHF	284 542 880	02.06.2023
CZK	121 150 000	CHF	5 052 997	02.06.2023
EUR	734 220 000	CHF	721 731 652	02.06.2023
GBP	116 510 000	CHF	129 743 439	02.06.2023
HUF	892 850 000	CHF	2 321 383	02.06.2023
ILS	14 330 000	CHF	3 525 595	02.06.2023
JPY	59 080 300 000	CHF	389 812 537	02.06.2023
NOK	28 720 000	CHF	2 391 154	02.06.2023
THB	394 900 000	CHF	10 371 194	02.06.2023
USD	1 750 685 000	CHF	1 562 854 006	02.06.2023
PLN	25 840 000	CHF	5 516 064	02.06.2023
USD	7 105 000	CHF	6 347 001	02.06.2023
USD	2 245 000	CHF	2 005 492	02.06.2023
KRW	3 005 510 139	USD	2 245 000	02.06.2023
CHF	865 000	EUR	881 804	02.06.2023
CHF	475 000	JPY	72 601 945	02.06.2023
CHF	1 800 000	USD	2 029 262	02.06.2023
JPY	163 121 286	CHF	1 070 000	02.06.2023
GBP	314 874	CHF	350 000	02.06.2023
USD	4 542 859	CHF	4 050 000	02.06.2023
EUR	1 983 777	CHF	1 945 000	02.06.2023
EUR	1 549 583	CHF	1 510 000	02.06.2023
USD	3 550 784	CHF	3 150 000	02.06.2023
JPY	125 374 654	CHF	830 000	02.06.2023
GBP	241 117	CHF	270 000	02.06.2023
JPY	145 928 265	CHF	950 000	02.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	1 777 557	CHF	1 730 000	02.06.2023
GBP	277 287	CHF	310 000	02.06.2023
USD	3 982 451	CHF	3 600 000	02.06.2023
USD	40 852 507	KRW	54 174 510 139	02.06.2023
USD	12 771 729	MYR	58 999 000	02.06.2023
IDR	249 598 000 000	USD	16 825 508	05.06.2023
SGD	10 435 000	CHF	6 970 514	05.06.2023
USD	16 709 490	IDR	249 598 000 000	05.06.2023
IDR	249 598 000 000	USD	16 674 327	05.06.2023
USD	16 674 327	IDR	249 598 000 000	05.06.2023
USD	116 019	CHF	105 664	05.06.2023
IDR	249 598 000 000	USD	16 694 960	05.07.2023
KRW	54 175 000 000	USD	40 922 310	05.07.2023
MYR	58 999 000	USD	12 786 953	05.07.2023
CNY	89 050 000	CHF	11 375 686	05.07.2023
AUD	78 665 000	CHF	46 311 706	05.07.2023
SGD	10 435 000	CHF	6 995 833	05.07.2023
CAD	135 100 000	CHF	89 927 234	05.07.2023
DKK	47 830 000	CHF	6 229 309	05.07.2023
SEK	141 790 000	CHF	11 773 997	05.07.2023
MXN	211 580 000	CHF	10 796 301	05.07.2023
NZD	8 880 000	CHF	4 835 466	05.07.2023
HUF	892 850 000	CHF	2 307 533	05.07.2023
PLN	25 840 000	CHF	5 496 681	05.07.2023
THB	394 900 000	CHF	10 326 680	05.07.2023
EUR	737 615 000	CHF	716 106 147	05.07.2023
GBP	112 580 000	CHF	126 492 074	05.07.2023
ILS	14 330 000	CHF	3 508 215	05.07.2023
JPY	60 423 100 000	CHF	394 191 808	05.07.2023
NOK	28 720 000	CHF	2 317 762	05.07.2023
USD	1 737 385 000	CHF	1 576 713 373	05.07.2023
CNY	2 253 305 000	CHF	287 835 028	05.07.2023
USD	3 494 415	CHF	3 165 000	05.07.2023
EUR	1 545 714	CHF	1 505 000	05.07.2023
GBP	233 545	CHF	265 000	05.07.2023
JPY	124 446 914	CHF	815 000	05.07.2023
EUR	2 213 079	CHF	2 145 000	05.07.2023
USD	5 022 898	CHF	4 520 000	05.07.2023
GBP	335 508	CHF	380 000	05.07.2023
JPY	179 823 109	CHF	1 165 000	05.07.2023
USD	16 630 997	IDR	249 598 000 000	05.07.2023
USD	12 643 094	MYR	58 999 000	05.07.2023
USD	41 350 858	KRW	54 175 000 000	05.07.2023
CHF	46 913 446	AUD	78 665 000	05.07.2023
CHF	6 273 643	DKK	47 830 000	05.07.2023
CHF	11 720 129	SEK	141 790 000	05.07.2023
CHF	6 931 114	SGD	10 435 000	05.07.2023
CHF	4 867 306	NZD	8 880 000	05.07.2023
CHF	11 149 403	MXN	211 580 000	05.07.2023
CHF	290 019 612	CNY	2 342 355 000	05.07.2023
CHF	128 684 417	GBP	113 149 052	05.07.2023
CHF	724 136 852	EUR	741 373 793	05.07.2023
CHF	378 128 082	JPY	60 727 370 023	05.07.2023
CHF	3 483 313	ILS	14 330 000	05.07.2023
CHF	10 040 171	THB	394 900 000	05.07.2023
CHF	5 677 187	PLN	25 840 000	05.07.2023
CHF	2 407 421	NOK	28 720 000	05.07.2023
CHF	2 353 439	HUF	892 850 000	05.07.2023
CZK	121 150 000	CHF	4 939 899	07.07.2023
CHF	4 986 212	CZK	121 150 000	07.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
IDR	249 598 000 000	USD	16 621 030	03.08.2023
MYR	58 999 000	USD	12 649 871	03.08.2023
KRW	54 175 000 000	USD	41 409 015	03.08.2023
CNY	38 335 000	CHF	4 740 937	03.08.2023
AUD	79 805 000	CHF	47 491 908	03.08.2023
CAD	136 100 000	CHF	92 249 505	03.08.2023
DKK	47 830 000	CHF	6 266 001	03.08.2023
SEK	141 790 000	CHF	11 700 759	03.08.2023
SGD	10 435 000	CHF	6 917 747	03.08.2023
NZD	8 880 000	CHF	4 852 271	03.08.2023
MXN	224 500 000	CHF	11 727 976	03.08.2023
CNY	2 342 355 000	CHF	289 797 148	03.08.2023
EUR	759 245 000	CHF	740 470 390	03.08.2023
JPY	60 727 400 000	CHF	378 664 907	03.08.2023
GBP	116 140 000	CHF	131 727 382	03.08.2023
USD	1 777 005 000	CHF	1 596 368 888	03.08.2023
CZK	121 150 000	CHF	4 966 217	03.08.2023
NOK	28 720 000	CHF	2 402 857	03.08.2023
ILS	14 330 000	CHF	3 475 849	03.08.2023
PLN	25 840 000	CHF	5 652 179	03.08.2023
THB	394 900 000	CHF	10 031 994	03.08.2023
HUF	892 850 000	CHF	2 328 174	03.08.2023
USD	2 270 000	CHF	2 036 872	03.08.2023
KRW	2 995 768 032	USD	2 270 000	03.08.2023
USD	4 540 423	CHF	4 065 000	03.08.2023
EUR	2 020 780	CHF	1 970 000	03.08.2023
GBP	307 333	CHF	350 000	03.08.2023
JPY	161 525 510	CHF	1 005 000	03.08.2023
GBP	247 914	CHF	275 000	03.08.2023
USD	3 651 980	CHF	3 160 000	03.08.2023
EUR	1 600 427	CHF	1 535 000	03.08.2023
JPY	127 889 845	CHF	785 000	03.08.2023
USD	44 668 152	KRW	57 170 768 032	03.08.2023
USD	16 639 867	IDR	249 598 000 000	03.08.2023
USD	13 053 165	MYR	58 999 000	03.08.2023
CHF	46 518 335	AUD	79 805 000	03.08.2023
CHF	4 787 474	NZD	8 880 000	03.08.2023
CHF	6 830 708	SGD	10 435 000	03.08.2023
CHF	11 736 446	SEK	141 790 000	03.08.2023
CHF	11 663 368	MXN	224 500 000	03.08.2023
CHF	89 568 771	CAD	136 100 000	03.08.2023
CHF	6 161 127	DKK	47 830 000	03.08.2023
CHF	4 866 635	CZK	121 150 000	03.08.2023
CHF	3 373 114	ILS	14 330 000	03.08.2023
CHF	2 223 598	HUF	892 850 000	03.08.2023
CHF	130 511 965	GBP	116 695 247	03.08.2023
CHF	732 420 217	EUR	762 866 207	03.08.2023
CHF	373 015 860	JPY	61 016 815 355	03.08.2023
CHF	1 557 397 771	USD	1 788 878 671	03.08.2023
CHF	289 992 082	CNY	2 380 690 000	03.08.2023
CHF	5 618 625	PLN	25 840 000	03.08.2023
CHF	10 039 916	THB	394 900 000	03.08.2023
CHF	2 458 092	NOK	28 720 000	03.08.2023
IDR	249 598 000 000	USD	16 623 243	05.09.2023
KRW	57 171 000 000	USD	44 744 545	05.09.2023
MYR	58 999 000	USD	13 089 364	05.09.2023
COP	17 210 880 000	USD	4 320 000	05.09.2023
USD	4 320 000	CHF	3 737 394	05.09.2023
AUD	81 555 000	CHF	47 424 216	05.09.2023
NZD	8 880 000	CHF	4 770 825	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	10 435 000	CHF	6 817 013	05.09.2023
SEK	154 050 000	CHF	12 726 538	05.09.2023
MXN	224 500 000	CHF	11 553 419	05.09.2023
CAD	137 130 000	CHF	89 967 606	05.09.2023
CNY	100 105 000	CHF	12 188 189	05.09.2023
DKK	47 830 000	CHF	6 151 366	05.09.2023
CZK	121 150 000	CHF	4 842 886	05.09.2023
HUF	892 850 000	CHF	2 198 378	05.09.2023
ILS	14 330 000	CHF	3 365 250	05.09.2023
USD	1 809 015 000	CHF	1 569 349 457	05.09.2023
CNY	2 380 690 000	CHF	289 842 033	05.09.2023
EUR	771 325 000	CHF	739 089 786	05.09.2023
GBP	120 330 000	CHF	134 119 577	05.09.2023
JPY	62 107 700 000	CHF	380 274 119	05.09.2023
NOK	28 720 000	CHF	2 452 200	05.09.2023
PLN	28 950 000	CHF	6 261 876	05.09.2023
THB	421 400 000	CHF	10 710 001	05.09.2023
EUR	2 070 511	CHF	1 975 000	05.09.2023
GBP	323 881	CHF	360 000	05.09.2023
JPY	167 737 970	CHF	1 025 000	05.09.2023
USD	4 653 925	CHF	4 020 000	05.09.2023
EUR	1 144 011	CHF	1 095 000	05.09.2023
JPY	94 366 407	CHF	570 000	05.09.2023
GBP	179 482	CHF	200 000	05.09.2023
USD	2 556 685	CHF	2 235 000	05.09.2023
JPY	94 687 089	CHF	570 000	05.09.2023
EUR	1 145 759	CHF	1 095 000	05.09.2023
GBP	178 754	CHF	200 000	05.09.2023
USD	2 548 580	CHF	2 235 000	05.09.2023
USD	2 535 713	CHF	2 235 000	05.09.2023
EUR	1 145 699	CHF	1 095 000	05.09.2023
GBP	179 372	CHF	200 000	05.09.2023
JPY	94 050 912	CHF	570 000	05.09.2023
USD	12 732 040	MYR	58 999 000	05.09.2023
USD	43 237 009	KRW	57 171 000 000	05.09.2023
USD	16 359 787	IDR	249 598 000 000	05.09.2023
USD	4 177 398	COP	17 210 880 000	05.09.2023
CHF	46 509 185	AUD	81 555 000	05.09.2023
CHF	6 152 718	DKK	47 830 000	05.09.2023
CHF	12 431 437	SEK	154 050 000	05.09.2023
CHF	4 656 228	NZD	8 880 000	05.09.2023
CHF	11 818 035	MXN	224 500 000	05.09.2023
CHF	3 328 301	ILS	14 330 000	05.09.2023
CHF	2 373 942	NOK	28 720 000	05.09.2023
CHF	744 514 811	EUR	776 830 980	05.09.2023
CHF	135 516 323	GBP	121 191 489	05.09.2023
CHF	378 042 920	JPY	62 558 542 378	05.09.2023
CHF	4 822 082	CZK	121 150 000	05.09.2023
CHF	2 252 243	HUF	892 850 000	05.09.2023
CHF	299 387 659	CNY	2 480 795 000	05.09.2023
CHF	6 215 581	PLN	28 950 000	05.09.2023
CHF	10 624 779	THB	421 400 000	05.09.2023
USD	4 198 595	COP	17 210 880 000	05.09.2023
MYR	58 999 000	USD	12 754 059	03.10.2023
IDR	249 598 000 000	USD	16 348 322	03.10.2023
COP	17 210 880 000	USD	4 147 200	03.10.2023
AUD	81 555 000	CHF	46 416 213	03.10.2023
DKK	47 830 000	CHF	6 144 181	03.10.2023
CAD	138 175 000	CHF	89 632 741	03.10.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SEK	154 050 000	CHF	12 411 174	03.10.2023
SGD	11 480 000	CHF	7 466 759	03.10.2023
NZD	8 880 000	CHF	4 642 444	03.10.2023
MXN	237 440 000	CHF	12 400 520	03.10.2023
ILS	14 330 000	CHF	3 321 865	03.10.2023
NOK	28 720 000	CHF	2 368 854	03.10.2023
CZK	121 150 000	CHF	4 802 163	03.10.2023
EUR	773 655 000	CHF	740 206 026	03.10.2023
GBP	119 375 000	CHF	133 097 156	03.10.2023
HUF	892 850 000	CHF	2 232 427	03.10.2023
JPY	61 883 400 000	CHF	374 503 906	03.10.2023
USD	1 816 415 000	CHF	1 596 474 390	03.10.2023
THB	421 400 000	CHF	10 616 679	03.10.2023
PLN	28 950 000	CHF	6 186 760	03.10.2023
USD	3 082 705	CHF	2 710 000	03.10.2023
CHF	440 000	EUR	459 786	03.10.2023
CHF	80 000	GBP	71 689	03.10.2023
CHF	220 000	JPY	36 210 121	03.10.2023
CHF	900 000	USD	1 022 083	03.10.2023
JPY	90 237 290	CHF	550 000	03.10.2023
EUR	1 154 926	CHF	1 105 000	03.10.2023
GBP	179 457	CHF	200 000	03.10.2023
USD	2 523 813	CHF	2 245 000	03.10.2023
USD	12 603 931	MYR	58 999 000	03.10.2023
USD	16 206 610	IDR	249 598 000 000	03.10.2023
USD	4 228 717	COP	17 210 880 000	03.10.2023
KRW	57 171 000 000	USD	43 309 067	04.10.2023
KRW	4 085 000 000	USD	3 088 356	04.10.2023
KRW	57 171 000 000	USD	43 309 067	04.10.2023
KRW	4 085 000 000	USD	3 088 356	04.10.2023
USD	45 747 573	KRW	61 256 000 000	04.10.2023
USD	3 037 626	KRW	4 085 000 000	04.10.2023
USD	42 512 641	KRW	57 171 000 000	04.10.2023
KRW	61 256 000 000	USD	45 550 268	04.10.2023
CNY	2 480 795 000	CHF	298 691 956	10.10.2023
CNY	36 600 000	CHF	4 413 628	10.10.2023
MYR	58 999 000	USD	12 625 508	02.11.2023
IDR	249 598 000 000	USD	16 197 250	02.11.2023
KRW	61 256 000 000	USD	45 810 181	02.11.2023
COP	17 210 880 000	USD	4 195 729	02.11.2023
CNY	2 517 395 000	CHF	315 943 679	02.11.2023
CHF	7 908 521	CNY	63 110 000	02.11.2023
AUD	78 725 000	CHF	46 314 311	02.11.2023
CAD	130 055 000	CHF	87 768 930	02.11.2023
DKK	47 830 000	CHF	6 180 681	02.11.2023
NZD	8 880 000	CHF	4 857 253	02.11.2023
SEK	142 140 000	CHF	11 916 778	02.11.2023
SGD	10 485 000	CHF	6 989 388	02.11.2023
ILS	14 330 000	CHF	3 414 209	02.11.2023
NOK	28 720 000	CHF	2 460 416	02.11.2023
HUF	892 850 000	CHF	2 186 557	02.11.2023
CZK	121 150 000	CHF	4 787 113	02.11.2023
THB	394 770 000	CHF	9 869 743	02.11.2023
PLN	28 950 000	CHF	6 013 210	02.11.2023
EUR	742 695 000	CHF	716 826 933	02.11.2023
GBP	115 920 000	CHF	129 093 844	02.11.2023
JPY	58 998 500 000	CHF	361 240 372	02.11.2023
USD	1 721 120 000	CHF	1 562 594 521	02.11.2023
CHF	2 969 449	USD	3 265 000	02.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	3 265 000	KRW	4 384 805 539	02.11.2023
GBP	103 307	CHF	115 000	02.11.2023
EUR	672 418	CHF	650 000	02.11.2023
JPY	52 930 670	CHF	325 000	02.11.2023
USD	1 491 400	CHF	1 360 000	02.11.2023
CHF	385 000	GBP	346 979	02.11.2023
CHF	1 090 000	JPY	176 112 281	02.11.2023
CHF	4 540 000	USD	4 942 793	02.11.2023
CHF	2 160 000	EUR	2 242 241	02.11.2023
JPY	90 839 401	CHF	545 000	02.11.2023
GBP	179 023	CHF	195 000	02.11.2023
EUR	1 142 247	CHF	1 080 000	02.11.2023
USD	2 531 425	CHF	2 270 000	02.11.2023
JPY	91 403 640	CHF	545 000	02.11.2023
EUR	1 141 206	CHF	1 080 000	02.11.2023
GBP	179 369	CHF	195 000	02.11.2023
USD	2 543 001	CHF	2 270 000	02.11.2023
USD	12 342 887	MYR	58 999 000	02.11.2023
USD	41 894 066	KRW	56 871 194 461	02.11.2023
USD	15 719 540	IDR	249 598 000 000	02.11.2023
USD	4 127 309	COP	17 210 880 000	02.11.2023
MXN	205 520 000	CHF	10 643 494	03.11.2023
CHF	10 296 903	MXN	205 520 000	03.11.2023
MYR	58 999 000	USD	12 366 430	04.12.2023
KRW	56 872 000 000	USD	41 956 474	04.12.2023
IDR	249 598 000 000	USD	15 706 878	04.12.2023
COP	17 210 880 000	USD	4 091 010	04.12.2023
AUD	78 725 000	CHF	45 109 425	04.12.2023
NZD	8 880 000	CHF	4 675 542	04.12.2023
CAD	133 595 000	CHF	86 927 595	04.12.2023
CNY	42 490 000	CHF	5 221 351	04.12.2023
SEK	142 140 000	CHF	11 519 151	04.12.2023
DKK	47 830 000	CHF	6 140 491	04.12.2023
SGD	10 485 000	CHF	6 914 599	04.12.2023
GBP	116 940 000	CHF	128 123 557	04.12.2023
CNY	2 454 285 000	CHF	301 804 344	04.12.2023
EUR	753 385 000	CHF	721 577 085	04.12.2023
JPY	59 057 600 000	CHF	354 838 826	04.12.2023
USD	1 718 735 000	CHF	1 545 563 855	04.12.2023
MXN	205 520 000	CHF	10 210 286	04.12.2023
CZK	121 150 000	CHF	4 721 445	04.12.2023
HUF	892 850 000	CHF	2 224 529	04.12.2023
THB	394 770 000	CHF	9 905 763	04.12.2023
NOK	28 720 000	CHF	2 323 234	04.12.2023
ILS	14 330 000	CHF	3 211 123	04.12.2023
PLN	28 950 000	CHF	6 235 855	04.12.2023
JPY	53 994 428	CHF	325 000	04.12.2023
EUR	687 546	CHF	660 000	04.12.2023
GBP	104 471	CHF	115 000	04.12.2023
USD	1 488 446	CHF	1 350 000	04.12.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	67 453 626.56	2.05%
Total exposure- reducing positions	3 354 975 459.29	101.86%

Repurchase agreements

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

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund
– *Global Aggregate Bonds Passive (CHF hedged) II Class I-X*
During the period under review, securities (instead of in cash) in the value of CHF 36 078 423.45 were deposited which corresponds to 37 870.8010 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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.

Composed TER for the last 12 months:

<i>UBS (CH) Institutional Fund</i>	
– <i>Global Aggregate Bonds Passive (CHF hedged) II</i>	
<i>Class I-A1</i>	0.31%
<i>Class I-A2</i>	0.31%
<i>Class I-A3</i>	0.21%
<i>Class I-B</i>	0.06%
<i>Class I-X</i>	0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	KRW 1 = CHF 0.00
CAD 1 = CHF 0.66	MXN 1 = CHF 0.05
CNY 1 = CHF 0.12	MYR 1 = CHF 0.19
CZK 1 = CHF 0.04	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	PLN 1 = CHF 0.22
GBP 1 = CHF 1.10	SEK 1 = CHF 0.08
HUF 1 = CHF 0.00	SGD 1 = CHF 0.66
IDR 1 = CHF 0.00	THB 1 = CHF 0.03
ILS 1 = CHF 0.22	USD 1 = CHF 0.91
JPY 1 = CHF 0.01	ZAR 1 = CHF 0.05

UBS (CH) Institutional Fund – Global Allocation (USD)

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in USD		135 762 225.79	163 214 573.55	204 197 319.86
Class I-A1	CH0020552193			
Net asset value per unit in USD		1 517.89	1 526.19	1 922.71
Issue and redemption price per unit in USD ¹		1 517.89	1 526.19	1 922.71
Number of units outstanding		7 107.9680	9 477.6240	9 477.6240
Class I-B	CH0020552219			
Net asset value per unit in USD		1 614.62	1 614.69	2 018.76
Issue and redemption price per unit in USD ¹		1 614.62	1 614.69	2 018.76
Number of units outstanding		77 400.8920	92 123.0140	92 123.0150

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1 ¹	USD	-0.4%	-20.2%	19.1%
Class I-B	USD	0.4%	-19.6%	20.1%

¹ The sub-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

The 10 largest issuers in % of total assets

United States Treasury	12.29
UBS (Lux) Equity SICAV – Global Defensive (USD)	11.71
UBS (Lux) Equity Fund – European Opportunity	9.32
UBS(Irl) Investor Selection Plc - Global Equity Lng Sht-U-B-Cap	7.85
UBS (Lux) Bond SICAV – USD High Yield	7.23
UBS (Lux) Key Selection Sicav – European Equity Value Opportunity (EUR)	6.42
UBS (Lux) Equity Sicav – Global Emerging Opportunity	6.26
UBS (Lux) Bond SICAV – USD Corporates	6.10
UBS (Lux) Emerging Economies Fund – Global Bonds (USD)	5.15
UBS (Lux) Bond SICAV – Global Corporates	4.20
Others	17.49
TOTAL	94.02

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

Breakdown by sectors in % of total assets

Investment funds	76.19
Countries & central governments	12.29
Banks & credit institutions	3.26
Mortgage & funding institutions	2.28
TOTAL	94.02

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

Statement of assets

	31.10.2023	31.10.2022
Market values	USD	USD
Bank deposits		
– at sight	11 273 831.31	17 571 904.78
Money market instruments	16 706 473.41	10 663 269.97
Securities		
– Structured products	7 521 691.05	3 183 724.52
– Units of other collective investment schemes	103 538 478.49	132 780 035.59
Derivative financial instruments	-3 253 619.09	208 872.65
Other assets	99 747.09	3 735.91
TOTAL fund assets	135 886 602.26	164 411 543.42
Loans	-110 204.94	-1 174 646.94
Other liabilities	-14 171.53	-22 322.93
Net fund assets	135 762 225.79	163 214 573.55

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	USD	USD
Income from bank assets	313 494.68	18 847.97
Negative interest	-13 148.18	-25 089.43
Income from money market instruments	295 429.92	31 356.10
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	161 395.57
– from units of other collective investment schemes	2 685 709.86	2 221 422.11
Income from securities lending	6 454.92	6 287.64
Purchase of current net income on issue of units	30 175.08	0.00
TOTAL income	3 318 116.28	2 414 219.96
Expenses		
Interest payable	-4 359.09	-21 214.98
Audit expenses	-18 010.67	-18 024.13
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-127 796.52	-147 159.58
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-80 704.44	-91 296.15
Compensation of the class action processing	-172.31	0.00
Other expenses	-4 827.16	-523.04
Payment of current net income on redemption of units	-34 268.13	0.00
TOTAL expenses	-270 138.32	-278 217.88
Net income	3 047 977.96	2 136 002.08
Realized capital gains and losses ¹	-10 195 106.15	-8 417 526.36
Realized result	-7 147 128.19	-6 281 524.28
Unrealized capital gains and losses	9 129 709.77	-33 624 162.61
TOTAL result	1 982 581.58	-39 905 686.89

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net income of the financial year	3 047 977.96	2 136 002.08
Available for distribution	3 047 977.96	2 136 002.08
Less federal withholding tax ¹	-1 066 792.29	-747 600.73
Net income retained for reinvestment	-1 981 185.67	-1 388 401.35
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	USD	USD
Net fund assets at the beginning of the financial year	163 214 573.55	204 197 319.86
Paid federal withholding tax	-747 600.72	-1 077 057.43
Balance of unit movements	-28 687 328.62	-1.99
Total result	1 982 581.58	-39 905 686.89
Net fund assets at the end of the reporting period	135 762 225.79	163 214 573.55

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	9 477.6240	9 477.6240
Units issued	0.0000	0.0000
Units redeemed	-2 369.6560	0.0000
Situation at the end of the period	7 107.9680	9 477.6240
Difference between units issued and units redeemed	-2 369.6560	0.0000
Class I-B		
Situation at the beginning of the financial year	92 123.0140	92 123.0150
Units issued	0.0000	0.0000
Units redeemed	-14 722.1220	-0.0010
Situation at the end of the period	77 400.8920	92 123.0140
Difference between units issued and units redeemed	-14 722.1220	-0.0010

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	USD	22.003
Less federal withholding tax ¹	USD	-7.702
Net accumulation per unit	USD	14.301

Class I-B

Reinvestment on 1.2.2024

Gross accumulation	USD	37.358
Less federal withholding tax ¹	USD	-13.076
Net accumulation per unit	USD	24.282

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Certificates on commodities								
Global								
ISHARES PHYSICAL GOLD ETC 11-PRP*	USD	99 772	94 531	114 418	79 885	3 095 544	2.28	
UBS AG LONDON/ETC UBS BLBG INDUSTRIAL METAL TOT RET 07-PRP*	USD		2 003	661	1 342	1 525 854	1.12	
UBS AG LONDON/ETC UBS BLOOMBERG CMCI ENERGY INDEX 08-PRP*	USD		2 527	1 308	1 219	1 365 280	1.00	
UBS AG/LONDON/CMAGTR USD 16-PRP*	USD		15 071	6 724	8 347	1 535 013	1.13	
TOTAL Global						7 521 691	5.54	
Total Certificates on commodities						7 521 691	5.54	
Investment certificates, open end								
China								
XTRACKERS CSI300 SWAP UCITS ETF-1C-CAPITALISATION*	USD		111 480	111 480				
TOTAL China							0.00	
Global								
ETFX DJ-UBS ALL COMMODITIES FORWARD 3 MONTH FUND USD*	USD	369 376		369 376				
ISH VI PLC - ISHARES EDGE MSCI WORLD MINIMUM VOL UCITS ETF*	USD	128 428		128 428				
ISHARES EDGE MSCI WORLD VALUE FACTOR-ETF-ACCUM SHS USD*	USD		74 146		74 146	2 667 032	1.96	
TOTAL Global						2 667 032	1.96	
United States of America								
SSGA SPDR ETFS EU I PLC - SPDR S&P 400 US MID CAP UCITS ETF*	USD		49 962	49 962				
X-TRACKERS S&P 500 EQUAL WEIGHT UCITS ETF-1C-USD-ACC*	USD		64 985	64 985				
TOTAL United States of America							0.00	
Total Investment certificates, open end						2 667 032	1.96	
Treasury bills, zero coupon								
USD								
AMERICA, UNITED STATES OF TB 0.00000% 03.11.22-02.11.23*	USD		8 030 000	4 130 000	3 900 000	3 899 431	2.87	
TOTAL USD						3 899 431	2.87	
Total Treasury bills, zero coupon						3 899 431	2.87	
Total Securities traded on an exchange						14 088 154	10.37	

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

Treasury bills, zero coupon

USD								
AMERICA, UNITED STATES OF TB 0.00000% 16.06.22-15.06.23*	USD		13 700 000	13 700 000				
TOTAL USD							0.00	
Total Treasury bills, zero coupon							0.00	
Total Securities traded on other regulated markets which are open to the public							0.00	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Asia								
UBS (LUX) BOND SICAV - ASIAN HIGH YIELD U-X-ACC**	USD	496		312	184	1 349 066	0.99	
TOTAL Asia						1 349 066	0.99	
China								
UBS (LUX) BOND SICAV - CHINA FIXED INCOME (RMB) (USD) U-X-AC**	USD	1 125		1 125				
UBS (LUX) EQUITY FUND - CHINA OPPORTUNITY (USD) U-X-ACC**	USD	371		75	296	1 750 064	1.29	
TOTAL China						1 750 064	1.29	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Emerging Markets								
UBS (LUX) EQUITY SICAV - GLB EM OPP(USD)-U-X-ACC**	USD	432		100	332	8 503 267	6.26	
TOTAL Emerging Markets						8 503 267	6.26	
Europe								
UBS (LUX) EQUITY FUND - EUROPEAN OPP SUST (EUR) U-X-ACC**	EUR	322	170	141	351	12 662 625	9.32	
UBS (LUX) KEY SELE SICAV - EURO EQU VALUE OPP (EUR) U-X-ACC**	EUR	652	297	243	706	8 725 170	6.42	
TOTAL Europe						21 387 795	15.74	
Global								
UBS (LUX) BOND SICAV - GLOBAL CORPORATES U-X-DIST**	USD	638		81	557	5 713 689	4.20	
UBS (LUX) BOND SICAV - USD CORPORATES U-X-ACC**	USD		1 006	162	844	8 293 304	6.10	
UBS (LUX) BOND SICAV - USD HIGH YIELD U-X-ACC**	USD	764	163	455	472	9 831 203	7.23	
UBS (LUX) EMERGING ECONOMIES FUND-GLOBAL BONDS (USD)-U-X-ACC**	USD		1 401	821	580	6 992 497	5.15	
UBS (LUX) EQUITY SICAV - GL HI DIV (USD)-I-X-ACC**	USD	40 981		24 826	16 155	4 128 087	3.04	
UBS (LUX) EQUITY SICAV - GLOBAL OPPORTUNITY (USD) U-X-ACC**	USD	408		408				
UBS (LUX) EQUITY SICAV-GBL DEFENSIVE SUSTAINABLE(USD)U-X-ACC**	USD	333		166	167	15 911 779	11.71	
UBS (LUX) MONEY MARKET FUND - USD SUSTAINABLE U-X-ACC**	USD	36		18	18	214 566	0.16	
UBS(IRL)INVESTOR SELECTION PLC-GLOBAL EQUITY LNG SHT-U-B-CAP**	EUR	55	16	8	63	10 670 320	7.85	
TOTAL Global						61 755 446	45.45	
China								
UBS IRL INVESTOR SELECTION PLC-O'CONNOR CHINA-U-B-PF- USD**	USD		597	66	531	5 467 675	4.02	
TOTAL China						5 467 675	4.02	
United States of America								
UBS (LUX) EQUITY FUND - MID CAPS USA U-X-ACC**	USD	40			40	363 397	0.27	
UBS (LUX) EQUITY FUND - SMALL CAPS USA (USD) U-X-ACC**	USD	40			40	294 737	0.22	
TOTAL United States of America						658 134	0.48	
Total Investment certificates, open end						100 871 447	74.23	
Total Securities traded neither on an exchange nor on a regulated market						100 871 447	74.23	

Instruments similar to securities

Treasury bills, zero coupon

USD

AMERICA, UNITED STATES OF TB 0.00000% 04.11.21-03.11.22**	USD	3 300 000		3 300 000				
AMERICA, UNITED STATES OF TB 0.00000% 27.01.22-26.01.23**	USD	1 700 000		1 700 000				
AMERICA, UNITED STATES OF TB 0.00000% 09.06.22-08.12.22**	USD	5 700 000		5 700 000				
AMERICA, UNITED STATES OF TB 0.00000% 08.09.22-09.03.23**	USD		4 000 000	4 000 000				
AMERICA, UNITED STATES OF TB 0.00000% 23.02.23-22.02.24**	USD	5 300 000		1 500 000	3 800 000	3 736 604	2.75	
AMERICA, UNITED STATES OF TB 0.00000% 29.12.22-28.12.23**	USD	8 800 000		6 200 000	2 600 000	2 578 099	1.90	
AMERICA, UNITED STATES OF TB 0.00000% 26.01.23-25.01.24**	USD	5 300 000		1 700 000	3 600 000	3 554 893	2.62	2 400 000
AMERICA, UNITED STATES OF TB 0.00000% 13.04.23-12.10.23**	USD	4 520 000		4 520 000				
AMERICA, UNITED STATES OF TB 0.00000% 23.03.23-21.03.24**	USD	3 000 000			3 000 000	2 937 445	2.16	
TOTAL USD						12 807 042	9.42	
Total Treasury bills, zero coupon						12 807 042	9.42	
Total Instruments similar to securities						12 807 042	9.42	
Total securities and similar instruments						127 766 643	94.02	
(thereof in lending)						2 369 929	1.74	
Bank deposits at sight						11 273 831	8.30	
Derivative financial instruments						-3 253 619	-2.39	
Other assets						99 747	0.07	
Total fund assets						135 886 602	100.00	
Short-term bank liabilities						-110 205		
Other liabilities						-14 171		
Net fund assets						135 762 226		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	10 864 742	8.00
Investments valuation based on market-observed parameters	1 13 648 282	83.63
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	124 513 024	91.63

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	Coverage in USD	Variation margin in USD	in % of total assets
Futures on indices/commodities/currencies					
MSCI WORLD NR INDEX FUTURE 15.12.23*	-31	USD	-2 680 880	39 990	0.03
EURO STOXX 50 INDEX FUTURE 15.12.23*	-300	EUR	-12 905 970	594 969	0.44
SWISS MARKET INDEX FUTURE 15.12.23*	-12	CHF	-1 370 166	89 929	0.07
OMX 30 INDEX FUTURE 17.11.23*	-58	SEK	-1 078 871	49 421	0.04
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.12.23*	-44	USD	-2 022 240	144 100	0.10
SPI 200 INDEX FUTURES 21.12.23*	-25	AUD	-2 684 160	8 358	0.01
XAF FINANCIAL FUTURE 15.12.23*	-28	USD	-2 802 451	5 688	0.00
			-25 544 738	932 455	0.69

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

Instrument	Number of contracts	Currency	Coverage in USD	Variation margin in USD	in % of total assets
Futures on indices/commodities/currencies					
EURO STOXX BANKS PRICE INDEX FUTURE 15.12.23*	592	EUR	3 371 196	-48 182	-0.04
FTSE 100 INDEX FUTURE 15.12.23*	7	GBP	622 451	-4 429	0.00
S&P500 EMINI FUTURE 15.12.23*	170	USD	35 804 125	-2 448 783	-1.80
TOPIX INDX FUTURE 07.12.23*	55	JPY	8 185 810	-372 612	-0.27
RUSSELL 2000 E-MINI INDEX FUTURE 15.12.23*	20	USD	1 668 400	-207 550	-0.15
S&P/TSX 60 IX FUTURE 14.12.23*	10	CAD	1 635 152	-104 131	-0.08
XAE ENERGY TECH FUTURE 15.12.23*	29	USD	2 598 980	-142 940	-0.11
HANG SENG INDEX FUTURE 29.11.23*	10	HKD	1 095 520	1 981	0.00
			54 981 634	-3 326 646	-2.45
Futures on interest rate instruments/bonds					
LONG GILT FUTURE 27.12.23*	48	GBP	5 426 160	-134 960	-0.10
AUSTRALIA 10YR BOND FUTURE 15.12.23*	78	AUD	5 345 740	-333 105	-0.25
US 10YR TREASURY NOTE FUTURE 19.12.23*	91	USD	9 661 641	-361 156	-0.26
			20 433 541	-829 221	-0.61

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

Instrument	Number of contracts	Currency	Tied underlyings in bonds/ shares in USD	Variation margin in USD	in % of total assets
Interest rate swaps/Credit Default Swaps					
ICE/MARKIT CDX.NA.HY.S41 V1 CDI REC 5.00000% 23-20.12.28**	2 770 000	USD	2 770 000	-2 295	0.00
			2 770 000	-2 295	0.00

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in USD	in % of total assets
Forward exchange transactions**						
USD	2 090 555	COP	9 081 477 000	23.01.2024	64 062	0.05
TWD	69 300 000	USD	2 165 287	23.01.2024	18 686	0.01
USD	5 046 033	BRL	25 870 000	23.01.2024	35 196	0.03
USD	699 665	INR	58 480 000	23.01.2024	582	0.00
USD	2 654 527	CAD	3 610 000	23.01.2024	-50 539	-0.04
USD	2 664 176	NOK	29 070 000	23.01.2024	-56 162	-0.04
USD	8 537 644	JPY	1 258 500 000	23.01.2024	-116 766	-0.09
USD	2 804 431	MXN	51 220 000	23.01.2024	-6 219	0.00
USD	95 390	SGD	130 000	23.01.2024	-160	0.00
USD	663 452	SEK	7 210 000	23.01.2024	-15 678	-0.01
USD	1 485 429	AUD	2 320 000	23.01.2024	-12 658	-0.01
EUR	18 535 000	USD	19 694 716	23.01.2024	29 439	0.02
DKK	2 350 000	USD	335 041	23.01.2024	730	0.00
CHF	460 000	USD	517 166	23.01.2024	7 106	0.01
HKD	2 920 000	USD	373 789	23.01.2024	94	0.00
NZD	9 795 000	USD	5 783 047	23.01.2024	84 303	0.06
ILS	380 000	USD	95 058	23.01.2024	660	0.00
GBP	5 150 000	USD	6 289 922	23.01.2024	36 696	0.03
PLN	1 200 000	USD	284 637	23.01.2024	529	0.00
CNY	45 130 000	USD	6 194 899	23.01.2024	-54 118	-0.04
CZK	66 310 000	USD	2 841 554	23.01.2024	-5 064	-0.01
CHF	650 000	USD	735 215	23.01.2024	14 478	0.01
USD	481 404	EUR	450 000	23.01.2024	-3 963	0.00
CAD	295 000	USD	213 646	23.01.2024	854	0.00
					-27 912	-0.02

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
EURO STOXX 50 INDEX FUTURE 15.09.23	EUR	303	303
EURO STOXX 50 INDEX FUTURE 16.12.22	EUR	334	39
MSCI WORLD NR INDEX FUTURE 15.12.23	USD	0	31
EURO STOXX 50 INDEX FUTURE 17.03.23	EUR	333	333
EURO STOXX 50 INDEX FUTURE 16.06.23	EUR	265	265
EURO STOXX 50 INDEX FUTURE 15.12.23	EUR	0	300
SWISS MARKET INDEX FUTURE 16.12.22	CHF	8	0
SWISS MARKET INDEX FUTURE 17.03.23	CHF	8	8
SWISS MARKET INDEX FUTURE 16.06.23	CHF	21	21
SWISS MARKET INDEX FUTURE 15.09.23	CHF	28	28
SWISS MARKET INDEX FUTURE 15.12.23	CHF	6	18
FTSE 100 INDEX FUTURE 16.06.23	GBP	27	27
FTSE 100 INDEX FUTURE 15.09.23	GBP	71	71
FTSE 100 INDEX FUTURE 15.12.23	GBP	23	23
OMX 30 INDEX FUTURE 16.12.22	SEK	24	24
OMX 30 INDEX FUTURE 17.03.23	SEK	24	24
OMX 30 INDEX FUTURE 16.06.23	SEK	58	58
OMX 30 INDEX FUTURE 15.09.23	SEK	58	58
OMX 30 INDEX FUTURE 18.11.22	SEK	24	0
OMX 30 INDEX FUTURE 20.01.23	SEK	24	24
OMX 30 INDEX FUTURE 17.02.23	SEK	24	24
OMX 30 INDEX FUTURE 21.04.23	SEK	24	24
OMX 30 INDEX FUTURE 19.05.23	SEK	58	58

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
OMX 30 INDEX FUTURE 21.07.23	SEK	58	58
OMX 30 INDEX FUTURE 18.08.23	SEK	58	58
OMX 30 INDEX FUTURE 20.10.23	SEK	58	58
OMX 30 INDEX FUTURE 17.11.23	SEK	0	58
MINI MSCI EMERGING MARKETS INDEX FUTURE 16.12.22	USD	204	100
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.03.23	USD	69	69
MINI MSCI EMERGING MARKETS INDEX FUTURE 16.06.23	USD	8	16
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.09.23	USD	52	52
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.12.23	USD	0	44
TOPIX INDX FUTURE 08.06.23	JPY	11	11
SPI 200 INDEX FUTURES 21.12.23	AUD	0	25
XAF FINANCIAL FUTURE 15.12.23	USD	0	28
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 08.06.23	EUR	67	67
EURO-BUND FUTURE 08.03.23	EUR	67	67
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	23	23
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	243	243
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	243	243
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	120	120

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on indices/commodities/currencies			
MSCI CHINA FUTURE 16.12.22	USD	69	69
MSCI CHINA FUTURE 17.03.23	USD	161	161
MSCI CHINA FUTURE 16.06.23	USD	161	161
MSCI WORLD HEALTH FUTURE 16.12.22	USD	0	184
MSCI WORLD IT FUTURE 16.12.22	USD	0	67
MSCI WORLD HEALTH FUTURE 17.03.23	USD	167	167
EURO STOXX BANKS PRICE INDEX FUTURE 16.06.23	EUR	779	779
EURO STOXX BANKS PRICE INDEX FUTURE 17.03.23	EUR	567	567
EURO STOXX BANKS PRICE INDEX FUTURE 15.09.23	EUR	779	779
EURO STOXX BANKS PRICE INDEX FUTURE 15.12.23	EUR	647	55
MSCI BRAZIL INDEX FUTURE 16.12.22	USD	76	76
MSCI BRAZIL INDEX FUTURE 17.03.23	USD	43	43
FTSE 100 INDEX FUTURE 16.12.22	GBP	0	39
FTSE 100 INDEX FUTURE 17.03.23	GBP	15	15
FTSE 100 INDEX FUTURE 16.06.23	GBP	20	20
FTSE 100 INDEX FUTURE 15.12.23	GBP	7	0
MINI MSCI EMERGING MARKETS INDEX FUTURE 17.03.23	USD	42	42
MINI MSCI EMERGING MARKETS INDEX FUTURE 16.06.23	USD	9	9
MINI MSCI EMERGING MARKETS INDEX FUTURE 15.09.23	USD	7	7
S&P500 EMINI FUTURE 16.06.23	USD	207	207
S&P500 EMINI FUTURE 16.12.22	USD	17	88
XAE ENERGY TECH FUTURE 16.12.22	USD	0	52
S&P/TSX 60 IX FUTURE 15.12.22	CAD	0	5
RUSSELL 2000 E-MINI INDEX FUTURE 16.12.22	USD	0	41
TOPIX INDX FUTURE 08.12.22	JPY	0	28
TOPIX INDX FUTURE 09.03.23	JPY	49	49
E-MINI RUSSEL 1000 INDEX FUTURE 17.03.23	USD	33	33
RUSSELL 2000 E-MINI INDEX FUTURE 17.03.23	USD	96	96
S&P/TSX 60 IX FUTURE 16.03.23	CAD	9	9
XAE ENERGY TECH FUTURE 17.03.23	USD	56	56
HANG SENG INDEX FUTURE 30.03.23	HKD	6	6
HANG SENG INDEX FUTURE 30.01.23	HKD	6	6
S&P500 EMINI FUTURE 17.03.23	USD	72	72
HANG SENG INDEX FUTURE 27.02.23	HKD	6	6

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
SPI 200 INDEX FUTURES 15.06.23	AUD	7	7
TOPIX INDX FUTURE 08.06.23	JPY	51	51
E-MINI RUSSEL 1000 INDEX FUTURE 16.06.23	USD	33	33
RUSSELL 2000 E-MINI INDEX FUTURE 16.06.23	USD	96	96
S&P/TSX 60 IX FUTURE 15.06.23	CAD	16	16
XAE ENERGY TECH FUTURE 16.06.23	USD	56	56
HANG SENG INDEX FUTURE 27.04.23	HKD	6	6
HANG SENG INDEX FUTURE 29.06.23	HKD	10	10
HANG SENG INDEX FUTURE 30.05.23	HKD	10	10
TOPIX INDX FUTURE 07.09.23	JPY	67	67
SPI 200 INDEX FUTURES 21.09.23	AUD	7	7
RUSSELL 2000 E-MINI INDEX FUTURE 15.09.23	USD	25	25
S&P/TSX 60 IX FUTURE 14.09.23	CAD	12	12
HANG SENG INDEX FUTURE 28.09.23	HKD	10	10
S&P500 EMINI FUTURE 15.09.23	USD	207	207
HANG SENG INDEX FUTURE 28.07.23	HKD	10	10
HANG SENG INDEX FUTURE 30.08.23	HKD	10	10
HANG SENG INDEX FUTURE 30.10.23	HKD	10	10
S&P500 EMINI FUTURE 15.12.23	USD	180	10
TOPIX INDX FUTURE 07.12.23	JPY	59	4
RUSSELL 2000 E-MINI INDEX FUTURE 15.12.23	USD	20	0
S&P/TSX 60 IX FUTURE 14.12.23	CAD	10	0
XAE ENERGY TECH FUTURE 15.12.23	USD	29	0
HANG SENG INDEX FUTURE 29.11.23	HKD	10	0
Futures on interest rate instruments/bonds			
EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	83	83
EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	83	83
LONG GILT FUTURE 27.12.23	GBP	48	0
CAN 10YR BOND FUTURE 19.12.22	CAD	76	158
AUSTRALIA 10YR BOND FUTURE 15.12.22	AUD	0	120
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	0	153
AUST 10Y BOND FUTURE 15.03.23	AUD	120	120
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	45	45
CAN 10YR BOND FUTURE 22.03.23	CAD	158	158
AUSTRALIA 10YR BOND FUTURE 15.06.23	AUD	120	120
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	45	45
CAN 10YR BOND FUTURE 21.06.23	CAD	158	158
CAN 10YR BOND FUTURE 20.09.23	CAD	158	158
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	251	251
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	45	45
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	87	87
AUSTRALIA 10YR BOND FUTURE 15.12.23	AUD	78	0
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	204	113
CAN 10YR BOND FUTURE 18.12.23	CAD	49	49

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
ICE/CDX.NA.HY.S38 V3 CDI PAY 5.00000% 22-20.06.27	USD	1 132 000
ICE/CDX.NA.HY.S39 V2 CDI PAY 5.00000% 23-20.12.27	USD	8 400 000
ICE/MARKIT CDX.NA.HY CDI PAY 5.00000% 23-20.06.28	USD	8 400 000
ICE/MARKIT CDX.NA.HY CDI PAY 5.00000% 23-20.06.28	USD	4 200 000
ICE/MARKIT CDX.NA.H CDI PAY 5.00000% 23-20.06.28	USD	470 000
ICE/MARKIT CDX.NA.HY.S40 V1 CDI PAY 5.00000% 23-20.06.28	USD	2 770 000
ICE/MARKIT CDX.NA.HY.S39 CDI REC 5.00000% 23-20.12.27	USD	8 400 000
ICE/MARKIT CDX.NA.HY CDI REC 5.00000% 23-20.06.28	USD	4 200 000
ICE/MARKIT CDX.NA.HY CDI REC 5.00000% 23-20.06.28	USD	12 200 000
ICE/MARKIT CDX.NA.H CDI REC 5.00000% 23-20.06.28	USD	3 240 000
ICE/MARKIT CDX.NA.HY CDI REC 5.00000% 23-20.06.28	USD	2 770 000
ICE/MARKIT CDX.NA.HY.S41 V1 CDI REC 5.00000% 23-20.12.28	USD	2 770 000

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
EUR	1 510 000	USD	1 513 107	15.12.2022
CAD	340 000	USD	252 007	15.12.2022
EUR	3 000 000	USD	3 018 249	15.12.2022
USD	3 277 427	CNY	23 210 000	15.12.2022
USD	5 850 303	CNY	41 160 000	15.12.2022
CAD	1 920 000	USD	1 445 382	15.12.2022
USD	2 474 979	EUR	2 380 000	15.12.2022
USD	329 235	CHF	310 000	15.12.2022
USD	1 051 622	JPY	146 000 000	15.12.2022
SGD	390 000	USD	284 805	15.12.2022
USD	211 346	SEK	2 200 000	15.12.2022
ILS	1 010 000	USD	296 726	15.12.2022
HKD	4 000 000	USD	511 412	15.12.2022
AUD	1 880 000	USD	1 276 251	15.12.2022
USD	1 037 935	EUR	1 000 000	15.12.2022
USD	1 705 000	JPY	229 162 912	15.12.2022
USD	3 410 000	NZD	5 327 484	15.12.2022
CNY	10 880 000	USD	1 561 798	15.12.2022
CHF	900 000	USD	959 950	15.12.2022
BRL	8 140 000	USD	1 568 340	18.01.2023
USD	6 569 284	PHP	376 420 000	18.01.2023
USD	1 690 062	TWD	51 530 000	18.01.2023
USD	5 080 779	KRW	6 682 240 000	18.01.2023
USD	8 461 966	TWD	258 750 000	18.01.2023
USD	1 090 953	BRL	5 860 000	18.01.2023
USD	1 834 321	TWD	56 000 000	18.01.2023
USD	1 258 223	KRW	1 666 000 000	18.01.2023
USD	944 364	CNY	6 720 000	18.01.2023
USD	880 351	INR	72 180 000	18.01.2023
USD	2 555 000	CNY	17 844 887	18.01.2023
USD	1 079 977	BRL	5 660 000	18.01.2023
EUR	17 295 000	USD	18 277 136	18.01.2023
NZD	5 795 000	USD	3 706 634	18.01.2023
USD	301 557	AUD	445 000	18.01.2023
ILS	380 000	USD	110 975	18.01.2023
DKK	2 350 000	USD	333 957	18.01.2023
PLN	1 200 000	USD	268 486	18.01.2023
USD	10 459 502	JPY	1 433 300 000	18.01.2023
CNY	33 620 000	USD	4 822 867	18.01.2023
CHF	985 000	USD	1 056 266	18.01.2023
USD	812 265	SEK	8 370 000	18.01.2023
USD	95 932	SGD	130 000	18.01.2023
HKD	3 635 000	USD	467 134	18.01.2023
USD	6 973 595	MXN	139 450 000	18.01.2023
USD	543 612	CAD	740 000	18.01.2023
GBP	2 415 000	USD	2 967 838	18.01.2023
USD	4 799 214	NOK	47 740 000	18.01.2023
CNY	10 625 000	USD	1 532 069	18.01.2023
USD	3 410 000	JPY	463 574 155	18.01.2023
GBP	5 495 000	AUD	10 006 384	18.01.2023
INR	72 180 000	USD	870 803	18.01.2023
USD	2 167 159	BRL	11 580 000	18.01.2023
CNY	8 520 000	USD	1 222 635	18.01.2023
USD	4 985 000	JPY	657 545 428	18.01.2023
USD	622 536	CAD	840 000	18.01.2023
KRW	1 315 760 000	USD	1 054 827	18.01.2023
USD	7 193 395	PHP	394 270 000	18.01.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	6 622 616	CNY	44 835 114	18.01.2023
TWD	35 090 000	USD	1 152 760	18.01.2023
USD	370 811	CLP	306 290 000	18.01.2023
BRL	32 130 000	USD	6 176 233	18.01.2023
USD	18 773 792	EUR	17 295 000	18.01.2023
USD	465 385	HKD	3 635 000	18.01.2023
USD	9 674 349	GBP	7 910 000	18.01.2023
USD	1 060 913	CHF	985 000	18.01.2023
USD	3 711 576	NZD	5 795 000	18.01.2023
USD	111 526	ILS	380 000	18.01.2023
USD	342 930	DKK	2 350 000	18.01.2023
USD	7 851 316	CNY	52 765 000	18.01.2023
USD	277 809	PLN	1 200 000	18.01.2023
USD	371 562	CLP	306 290 000	18.01.2023
USD	6 282 016	BRL	32 130 000	18.01.2023
USD	1 591 522	BRL	8 140 000	18.01.2023
USD	1 169 275	TWD	35 100 000	20.04.2023
PHP	394 300 000	USD	7 172 782	20.04.2023
USD	1 058 286	KRW	1 316 000 000	20.04.2023
CNY	44 840 000	USD	6 660 131	20.04.2023
CLP	306 300 000	USD	365 950	20.04.2023
USD	6 070 052	BRL	32 130 000	20.04.2023
NZD	5 795 000	USD	3 713 546	20.04.2023
ILS	380 000	USD	112 029	20.04.2023
HKD	3 635 000	USD	466 581	20.04.2023
GBP	7 910 000	USD	9 695 113	20.04.2023
EUR	17 295 000	USD	18 887 281	20.04.2023
USD	1 185 620	CAD	1 580 000	20.04.2023
USD	7 328 788	AUD	10 455 000	20.04.2023
DKK	2 350 000	USD	345 280	20.04.2023
USD	98 582	SGD	130 000	20.04.2023
USD	4 858 633	NOK	47 740 000	20.04.2023
CNY	52 765 000	USD	7 897 754	20.04.2023
USD	20 166 893	JPY	2 554 500 000	20.04.2023
PLN	1 200 000	USD	275 758	20.04.2023
CHF	985 000	USD	1 071 465	20.04.2023
USD	810 490	SEK	8 370 000	20.04.2023
USD	7 274 178	MXN	139 450 000	20.04.2023
GBP	2 845 000	JPY	441 725 796	20.04.2023
CNY	22 155 000	USD	3 303 439	20.04.2023
TWD	35 100 000	USD	1 170 585	20.04.2023
KRW	1 316 000 000	USD	1 063 967	20.04.2023
EUR	815 000	USD	888 446	20.04.2023
USD	7 196 569	PHP	394 300 000	20.04.2023
BRL	8 860 000	USD	1 671 824	20.04.2023
USD	1 684 418	MXN	32 500 000	20.04.2023
USD	1 507 028	CHF	1 375 000	20.04.2023
USD	808 504	CAD	1 080 000	20.04.2023
USD	634 228	EUR	580 000	20.04.2023
NZD	8 255 000	USD	5 236 171	20.04.2023
KRW	6 693 082 000	USD	5 170 000	20.04.2023
MXN	15 310 000	GBP	679 231	20.04.2023
USD	6 550 289	CNY	44 840 000	20.04.2023
USD	3 714 932	CNY	25 455 000	20.04.2023
KRW	4 479 054 940	USD	3 400 000	20.04.2023
AUD	2 560 000	USD	1 696 090	20.04.2023
USD	1 304 834	CNY	8 990 000	20.04.2023
USD	607 133	GBP	500 000	20.04.2023
NOK	52 398 652	GBP	4 030 000	20.04.2023
AUD	2 490 000	USD	1 656 326	20.04.2023
USD	1 665 557	GBP	1 355 000	20.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	6 641 780	EUR	6 145 000	20.04.2023
MXN	61 042 907	USD	3 310 000	20.04.2023
USD	5 076 000	EUR	4 645 000	20.04.2023
USD	8 529 977	KRW	11 172 136 940	20.04.2023
BRL	23 270 000	USD	4 719 411	20.04.2023
USD	382 813	CLP	306 300 000	20.04.2023
KRW	11 173 000 000	USD	8 573 840	20.07.2023
CLP	306 300 000	USD	378 461	20.07.2023
USD	4 642 950	BRL	23 270 000	20.07.2023
USD	5 206 920	MXN	95 600 000	20.07.2023
USD	1 992 350	CAD	2 660 000	20.07.2023
USD	815 801	SEK	8 370 000	20.07.2023
USD	22 618 891	JPY	2 996 300 000	20.07.2023
USD	3 651 224	AUD	5 405 000	20.07.2023
GBP	4 195 000	USD	5 219 186	20.07.2023
HKD	3 635 000	USD	465 214	20.07.2023
CNY	40 475 000	USD	5 923 859	20.07.2023
EUR	6 740 000	USD	7 423 349	20.07.2023
ILS	380 000	USD	104 694	20.07.2023
DKK	2 350 000	USD	347 696	20.07.2023
USD	438 741	CHF	390 000	20.07.2023
NZD	14 050 000	USD	8 716 208	20.07.2023
USD	97 843	SGD	130 000	20.07.2023
PLN	1 200 000	USD	282 482	20.07.2023
NOK	4 660 000	USD	447 737	20.07.2023
CAD	445 000	USD	333 188	20.07.2023
SEK	2 750 000	USD	267 328	20.07.2023
EUR	2 260 000	USD	2 490 630	20.07.2023
JPY	228 917 920	EUR	1 540 000	20.07.2023
JPY	455 730 402	GBP	2 710 000	20.07.2023
USD	954 806	EUR	860 000	20.07.2023
USD	2 115 251	CNY	14 655 000	20.07.2023
USD	847 941	AUD	1 270 000	20.07.2023
USD	921 251	CAD	1 240 000	20.07.2023
CAD	390 000	USD	288 747	20.07.2023
JPY	459 753 268	USD	3 320 000	20.07.2023
EUR	7 710 598	USD	8 295 000	20.07.2023
CNY	40 989 527	USD	5 810 000	20.07.2023
USD	8 440 280	KRW	11 173 000 000	20.07.2023
CHF	755 000	USD	840 013	20.07.2023
EUR	295 000	USD	317 837	20.07.2023
JPY	351 000 000	USD	2 520 702	20.07.2023
NZD	2 765 000	USD	1 674 559	20.07.2023
EUR	3 700 000	USD	3 958 833	20.07.2023
GBP	615 000	USD	766 593	20.07.2023
CHF	460 000	USD	508 829	20.07.2023
USD	1 206 829	EUR	1 125 000	20.07.2023
EUR	665 000	USD	717 746	20.07.2023
BRL	4 570 000	USD	930 334	20.07.2023
USD	1 623 343	CNY	11 585 000	20.07.2023
GBP	240 000	USD	306 270	20.07.2023
CNY	31 030 000	USD	4 279 159	20.07.2023
USD	3 415 669	NZD	5 625 000	20.07.2023
USD	373 532	CAD	495 000	20.07.2023
USD	717 790	CNY	5 210 000	20.07.2023
CHF	645 000	USD	719 926	20.07.2023
MXN	18 980 000	USD	1 100 219	20.07.2023
EUR	1 710 000	USD	1 859 208	20.07.2023
USD	857 399	NZD	1 395 000	20.07.2023
JPY	197 800 000	USD	1 372 848	20.07.2023
GBP	625 000	USD	793 505	20.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	185 906	CHF	165 000	20.07.2023
USD	3 421 086	EUR	3 115 000	20.07.2023
USD	147 080	SEK	1 590 000	20.07.2023
USD	332 901	AUD	500 000	20.07.2023
USD	295 737	HKD	2 315 000	20.07.2023
USD	554 837	JPY	78 500 000	20.07.2023
USD	384 481	GBP	300 000	20.07.2023
USD	120 531	CAD	160 000	20.07.2023
USD	390 211	EUR	355 000	20.07.2023
EUR	1 330 000	USD	1 461 420	20.07.2023
USD	573 571	CNY	4 135 000	20.07.2023
USD	889 990	GBP	690 000	20.07.2023
BRL	18 700 000	USD	3 878 631	20.07.2023
USD	379 054	CLP	306 300 000	20.07.2023
CLP	306 300 000	USD	374 771	20.10.2023
USD	3 818 711	BRL	18 700 000	20.10.2023
PLN	1 200 000	USD	302 375	20.10.2023
CNY	76 910 000	USD	10 804 627	20.10.2023
EUR	17 420 000	USD	19 666 243	20.10.2023
USD	709 149	SEK	7 210 000	20.10.2023
HKD	1 320 000	USD	169 141	20.10.2023
USD	10 138 369	JPY	1 381 600 000	20.10.2023
CHF	1 305 000	USD	1 534 042	20.10.2023
ILS	380 000	USD	104 727	20.10.2023
DKK	2 350 000	USD	356 500	20.10.2023
GBP	1 975 000	USD	2 586 718	20.10.2023
NZD	9 795 000	USD	6 165 330	20.10.2023
NOK	4 660 000	USD	465 167	20.10.2023
USD	4 498 123	MXN	76 620 000	20.10.2023
USD	2 820 036	CAD	3 720 000	20.10.2023
USD	4 900 146	AUD	7 175 000	20.10.2023
USD	98 734	SGD	130 000	20.10.2023
USD	1 515 567	EUR	1 345 000	20.10.2023
USD	2 234 341	COP	9 081 477 000	20.10.2023
MXN	25 400 000	USD	1 487 304	20.10.2023
USD	3 047 851	NOK	30 530 000	20.10.2023
EUR	2 705 000	USD	3 038 040	20.10.2023
GBP	185 000	USD	237 689	20.10.2023
USD	3 025 000	JPY	421 371 005	20.10.2023
GBP	2 945 000	CNY	26 945 325	20.10.2023
USD	209 646	GBP	165 000	20.10.2023
USD	582 041	EUR	530 000	20.10.2023
CAD	310 000	USD	230 657	20.10.2023
JPY	60 200 000	USD	425 252	20.10.2023
EUR	815 000	USD	895 653	20.10.2023
AUD	380 000	USD	249 065	20.10.2023
EUR	665 000	USD	734 847	20.10.2023
JPY	419 900 000	USD	2 937 880	20.10.2023
AUD	4 475 000	USD	2 941 055	20.10.2023
USD	1 462 803	BRL	7 170 000	20.10.2023
HKD	1 600 000	EUR	187 345	20.10.2023
USD	495 944	JPY	72 700 000	20.10.2023
USD	661 545	CNY	4 835 000	20.10.2023
USD	300 496	NOK	3 200 000	20.10.2023
USD	810 701	CHF	720 000	20.10.2023
USD	341 973	CLP	306 300 000	20.10.2023
TWD	91 950 939	USD	2 885 000	20.10.2023
EUR	1 350 000	USD	1 440 832	20.10.2023
CZK	66 303 603	EUR	2 700 000	20.10.2023
GBP	210 000	USD	260 372	20.10.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	136 411	CHF	125 000	20.10.2023
USD	145 294	CAD	200 000	20.10.2023
USD	263 080	EUR	250 000	20.10.2023
JPY	49 200 000	USD	330 509	20.10.2023
EUR	360 000	USD	380 091	20.10.2023
USD	705 561	TWD	22 700 000	20.10.2023
JPY	87 900 000	USD	590 541	20.10.2023
EUR	230 000	USD	244 237	20.10.2023
COP	9 081 477 000	USD	2 140 974	20.10.2023
USD	2 149 983	TWD	69 250 939	20.10.2023
BRL	25 870 000	USD	5 101 759	20.10.2023
USD	2 090 555	COP	9 081 477 000	23.01.2024
TWD	69 300 000	USD	2 165 287	23.01.2024
USD	5 046 033	BRL	25 870 000	23.01.2024
USD	699 665	INR	58 480 000	23.01.2024
USD	2 654 527	CAD	3 610 000	23.01.2024
USD	2 664 176	NOK	29 070 000	23.01.2024
USD	8 537 644	JPY	1 258 500 000	23.01.2024
USD	2 804 431	MXN	51 220 000	23.01.2024
USD	95 390	SGD	130 000	23.01.2024
USD	663 452	SEK	7 210 000	23.01.2024
USD	1 485 429	AUD	2 320 000	23.01.2024
EUR	18 535 000	USD	19 694 716	23.01.2024
DKK	2 350 000	USD	335 041	23.01.2024
CHF	460 000	USD	517 166	23.01.2024
HKD	2 920 000	USD	373 789	23.01.2024
NZD	9 795 000	USD	5 783 047	23.01.2024
ILS	380 000	USD	95 058	23.01.2024
GBP	5 150 000	USD	6 289 922	23.01.2024
PLN	1 200 000	USD	284 637	23.01.2024
CNY	45 130 000	USD	6 194 899	23.01.2024
CZK	66 310 000	USD	2 841 554	23.01.2024
CHF	650 000	USD	735 215	23.01.2024
USD	481 404	EUR	450 000	23.01.2024
CAD	295 000	USD	213 646	23.01.2024

Supplementary information

Derivative financial instruments

Risk assessment process model approach:
Art. 38ff CISO-FINMA

Position	In % of the fund's net asset
Value at Risk Limit at reporting date	22.81%
Value at Risk (average)	6.64%
Value at Risk at reporting date	6.81%
Backtesting – number of anomalies	3
Gross total exposure from Derivatives	125.09%

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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.

Composed TER for the last 12 months:

UBS (CH) Institutional Fund
– Global Allocation (USD)

Class I-A1	1.04%
Class I-B	0.19%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

AUD 1 = USD 0.63	HUF 1 = USD 0.00
CAD 1 = USD 0.72	JPY 1 = USD 0.01
CHF 1 = USD 1.10	MXN 1 = USD 0.06
CNY 1 = USD 0.14	SEK 1 = USD 0.09
EUR 1 = USD 1.06	SGD 1 = USD 0.73
GBP 1 = USD 1.21	TRY 1 = USD 0.04
HKD 1 = USD 0.13	ZAR 1 = USD 0.05

UBS (CH) Institutional Fund – Global Bonds 1

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		128 898 608.03	142 272 488.87	172 920 555.17
Class I-B	CH0015797472	¹		
Net asset value per unit in CHF		N/A	82.73	98.34
Issue and redemption price per unit in CHF ²		N/A	82.73	98.34
Number of units outstanding		0.0000	16 059.6600	15 027.9880
Class I-X	CH0015797662			
Net asset value per unit in CHF		75.46	83.01	98.63
Issue and redemption price per unit in CHF ²		75.46	83.01	98.63
Number of units outstanding		1 708 138.5230	1 697 994.1750	1 738 163.7440

¹ in circulation until 27.12.2022

² see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B	CHF	- ¹	-15.3%	-3.7%
Class I-X	CHF	-8.4%	-15.3%	-3.6%
Benchmark:				
FTSE World Government Bond Index (WGBI) ex Switzerland	CHF	-8.7%	-15.6%	-3.8%

¹ in circulation until 27.12.2022

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	29.34
Japan	9.72
France	6.85
United Kingdom	6.46
Canada	6.07
Italy	5.27
Spain	5.05
Germany	4.08
Mexico	4.08
New Zealand	3.56
Others	14.97
TOTAL	95.45

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	4 770 439.13	3 104 221.56
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	123 237 464.48	138 813 140.83
Derivative financial instruments	158 840.04	-541 976.19
Other assets	956 817.87	953 541.57
TOTAL fund assets	129 123 561.52	142 328 927.77
Loans	-224 930.01	-56 355.33
Other liabilities	-23.48	-83.57
Net fund assets	128 898 608.03	142 272 488.87

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	40 032.09	1 875.20
Negative interest	-4 439.52	-15 302.58
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 126 911.88	2 168 096.13
Offset payments from securities lending	810 238.11	880 034.09
Income from securities lending	42 543.24	52 141.49
Purchase of current net income on issue of units	64 318.02	37 034.24
TOTAL income	3 079 603.82	3 123 878.57
Expenses		
Interest payable	-13 598.62	-16 592.68
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-113.62	-790.56
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 839.39	-214.10
Payment of current net income on redemption of units	-59 477.94	-131 079.16
TOTAL expenses	-91 468.37	-164 115.30
Net income	2 988 135.45	2 959 763.27
Realized capital gains and losses ¹	-7 961 747.40	-4 189 261.67
Realized result	-4 973 611.95	-1 229 498.40
Unrealized capital gains and losses	-6 762 453.45	-25 378 670.52
TOTAL result	-11 736 065.40	-26 608 168.92

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	2 988 135.45	2 959 763.27
Available for distribution	2 988 135.45	2 959 763.27
Less federal withholding tax ¹	-1 045 847.41	-1 035 917.14
Net income retained for reinvestment	-1 942 288.04	-1 923 846.13
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	142 272 488.87	172 920 555.17
Paid federal withholding tax	-1 035 710.29	-1 161 668.63
Balance of unit movements	-602 105.15	-2 878 228.75
Total result	-11 736 065.40	-26 608 168.92
Net fund assets at the end of the reporting period	128 898 608.03	142 272 488.87

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-B	Number	Number
Situation at the beginning of the financial year	16 059.6600	15 027.9880
Units issued	0.0000	1 031.6720
Units redeemed	-16 059.6600	0.0000
Situation at the end of the period	0.0000	16 059.6600
Difference between units issued and units redeemed	-16 059.6600	1 031.6720
Class I-X	Number	Number
Situation at the beginning of the financial year	1 697 994.1750	1 738 163.7440
Units issued	105 566.3940	59 122.5060
Units redeemed	-95 422.0460	-99 292.0750
Situation at the end of the period	1 708 138.5230	1 697 994.1750
Difference between units issued and units redeemed	10 144.3480	-40 169.5690

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 1.2.2024		
Gross accumulation	CHF	1.749
Less federal withholding tax ¹	CHF	-0.613
Net accumulation per unit	CHF	1.136

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
AUD								
NEW SOUTH WALES TREASURY CORP-REG-S 1.00000% 19-08.02.24*	AUD	1 380 000			1 380 000	787 751	0.61	
TOTAL AUD						787 751	0.61	
EUR								
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	570 000			570 000	574 858	0.45	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 1.00000% 19-12.11.39*	EUR	290 000		290 000				
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	455 000			455 000	399 668	0.31	
ITALY, REPUBLIC OF-144A-REG-S 4.50000% 10-01.03.26*	EUR	370 000			370 000	361 606	0.28	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR		200 000		200 000	166 548	0.13	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.37500% 20-11.02.31*	EUR	100 000		100 000				
VOLKSWAGEN INTERNATIONAL FINANCE-REG-S 3.12500% 22-28.03.25*	EUR	200 000		200 000				
TOTAL EUR						1 502 680	1.16	
GBP								
UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP		1 650 000		1 650 000	1 475 715	1.14	
TOTAL GBP						1 475 715	1.14	
USD								
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	475 000			475 000	384 520	0.30	
AIRPORT AUTHORITY-REG-S 4.87500% 23-12.01.33*	USD		200 000	200 000				
ALTRIA GROUP INC 4.80000% 19-14.02.29*	USD	10 000		10 000				
AMBER CIRCLE FUNDING LTD-REG-S 3.25000% 12-04.12.22*	USD	400 000		400 000				
AMGEN INC 5.25000% 23-02.03.25*	USD		205 000		205 000	185 055	0.14	
AMGEN INC 5.50700% 23-02.03.26*	USD		265 000		265 000	239 892	0.19	
AT&T INC 5.53900% 23-20.02.26*	USD		265 000		265 000	239 223	0.19	
BANK OF NOVA SCOTIA 5.25000% 22-06.12.24*	USD		185 000		185 000	166 903	0.13	
BANK OF NOVA SCOTIA/THE 3.45000% 22-11.04.25*	USD	180 000		180 000				
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 22-07.04.25*	USD	260 000		260 000				
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	275 000		275 000				
DANSKE BANK A/S-REG-S 0.97600% 21-10.09.25*	USD	360 000			360 000	312 039	0.24	
DIAGEO CAPITAL PLC 2.12500% 19-24.10.24*	USD	480 000			480 000	421 973	0.33	
EXPORT-IMPORT BANK OF KOREA 5.00000% 23-11.01.28*	USD		215 000		215 000	192 012	0.15	215 000
GEORGIA POWER CO 2.10000% 20-30.07.23*	USD	130 000		130 000				
Pfizer Investment Enterprises Pte Ltd 4.45000% 23-19.05.28*	USD		310 000		310 000	269 726	0.21	
PHILIPPINES, REPUBLIC OF THE 2.45700% 20-05.05.30*	USD	200 000		200 000				
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD	525 000		525 000				
ROMANIA-REG-S 5.12500% 18-15.06.48*	USD	400 000			400 000	269 087	0.21	
SUNNY OPTICAL TECHNOLOGY GROUP-REG-S 5.95000% 23-17.07.26*	USD		200 000		200 000	180 386	0.14	
TELEFONICA EMISIONES SA 5.52000% 19-01.03.49*	USD	280 000			280 000	201 032	0.16	
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD	200 000			200 000	173 974	0.13	
VMWARE INC 1.00000% 21-15.08.24*	USD	140 000			140 000	122 367	0.09	
TOTAL USD						3 358 190	2.60	
Total Notes, fixed rate						7 124 335	5.52	
Notes, floating rate								
EUR								
BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR		100 000	100 000				
TOTAL EUR							0.00	
Total Notes, floating rate							0.00	
Medium term notes, fixed rate								
AUD								
CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	370 000			370 000	207 392	0.16	
NEW ZEALAND LOC GOV FUNDING AGENCY 4.70000% 23-01.08.28*	AUD		315 000		315 000	177 146	0.14	
TOTAL AUD						384 539	0.30	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
EUR								
ABN AMRO BANK NV-REG-S 3.62500% 23-10.01.26*	EUR		200 000	200 000				
ASB BANK LTD-REG-S 0.25000% 21-08.09.28*	EUR	485 000			485 000	385 920	0.30	
AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 12-20.06.44*	EUR	100 000			100 000	88 159	0.07	
BPCE SA-REG-S 2.37500% 22-26.04.32*	EUR		400 000		400 000	330 590	0.26	
BPCE SA-REG-S 4.00000% 22-29.11.32*	EUR		400 000	400 000				
BPCE SA-REG-S 4.50000% 23-13.01.33*	EUR		500 000	400 000	100 000	93 413	0.07	100 000
CANADIAN IMPERIAL BANK OF COMME-REG-S 0.37500% 22-10.03.26*	EUR	385 000			385 000	342 181	0.27	385 000
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	225 000			225 000	216 149	0.17	
ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29*	EUR		80 000	80 000				
ENGIE SA-REG-S 0.37500% 21-26.10.29*	EUR	300 000			300 000	232 733	0.18	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 17-11.07.25*	EUR	800 000			800 000	733 570	0.57	
EUROPEAN INVESTMENT BANK 0.37500% 18-16.07.25*	EUR	500 000			500 000	457 542	0.35	
GAS NETWORKS IRELAND-REG-S 0.12500% 19-04.12.24*	EUR	135 000			135 000	124 250	0.10	
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	290 000		290 000				
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR		300 000	300 000				
HOWOGE WOHNUNGS-BAUGESSELLSCHAFT-REG-S 0.62500% 21-01.11.28*	EUR	200 000			200 000	160 361	0.12	
KBC GROUP NV-REG-S 1.12500% 19-25.01.24*	EUR	200 000			200 000	191 072	0.15	
NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30*	EUR		125 000		125 000	118 323	0.09	
NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26*	EUR		200 000		200 000	193 450	0.15	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	295 000			295 000	253 957	0.20	295 000
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	310 000			310 000	265 803	0.21	
POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49*	EUR	535 000			535 000	320 202	0.25	225 000
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR	100 000			100 000	95 292	0.07	
REN FINANCE B V-REG-S 2.50000% 15-12.02.25*	EUR	250 000		250 000				
ROYAL BANK OF CANADA-REG-S 0.62500% 22-23.03.26*	EUR	375 000			375 000	335 427	0.26	
RTE RSU DE TRNSPRT D'ELCTRCTE SDR-REG-S 3.75000% 23-04.07.35*	EUR		200 000	200 000				
RWE AG-REG-S 2.75000% 22-24.05.30*	EUR	325 000			325 000	285 298	0.22	280 000
SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25*	EUR		300 000		300 000	286 477	0.22	
SVENSKA HANDELSBANKEN AB-REG-S 1.00000% 20-15.04.25*	EUR	100 000		100 000				
TENNET HOLDING BV-REG-S 0.87500% 21-16.06.35*	EUR	300 000			300 000	231 583	0.18	100 000
VOLKSWAGEN INTERNATIONAL FIN-REG-S 4.12500% 22-15.11.25*	EUR		200 000	200 000				
WESTERN POWER DISTRIBUTION EAST-REG-S 3.94900% 22-20.09.32*	EUR	100 000		100 000				
TOTAL EUR						5 741 755	4.45	
GBP								
CHINA DEVELOPMENT BANK-REG-S 1.25000% 20-21.01.23*	GBP	195 000		195 000				
TOTAL GBP							0.00	
USD								
INDIAN RAILWAY FINANCE CORP LTD-REG-S 2.80000% 21-10.02.31*	USD	200 000		200 000				
INTER-AMERICAN DEVELOPMENT BANK 0.87500% 20-03.04.25*	USD	515 000			515 000	439 835	0.34	
MEXICO, UNITED STATES OF 4.75000% 12-08.03.44*	USD	490 000			490 000	328 771	0.25	
PERTAMINA PERSERO PT-REG-S 4.70000% 19-30.07.49*	USD	200 000		200 000				
SVENSK EXPORTKREDIT AB 4.37500% 23-13.02.26*	USD		310 000		310 000	276 422	0.21	
TOTAL USD						1 045 029	0.81	
Total Medium term notes, fixed rate						7 171 322	5.55	
Medium term notes, zero coupon								
EUR								
CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	800 000			800 000	667 681	0.52	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 20-15.09.28*	EUR	910 000			910 000	751 188	0.58	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.00000% 21-30.06.31*	EUR	420 000			420 000	314 209	0.24	420 000
NOVO NORDISK FINCE NETHERLANDS BV-REG-S 0.00000% 21-04.06.24*	EUR	195 000			195 000	183 195	0.14	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.00000% 20-20.02.23*	EUR	300 000		300 000				
STEDIN HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	215 000			215 000	183 739	0.14	
TOTAL EUR						2 100 012	1.63	
Total Medium term notes, zero coupon						2 100 012	1.63	
Medium term notes, floating rate								
EUR								
BANK OF IRELAND GROUP PLC-REG-S 1.875%/VAR 22-05.06.26*	EUR	190 000		190 000				
DBS GROUP HOLDINGS LTD-REG-S-SUB 1.500%/VAR 18-11.04.28*	EUR	240 000		240 000				
DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25*	EUR	200 000		200 000				
DEUTSCHE BANK AG-REG-S 1.750%/VAR 20-19.11.30*	EUR	100 000		100 000				
VIRGIN MONEY UK PLC-REG-S 0.000%/VAR 21-27.05.24*	EUR	170 000		170 000				
TOTAL EUR							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
USD								
BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	340 000			340 000	296 468	0.23	
TOTAL USD						296 468	0.23	
Total Medium term notes, floating rate						296 468	0.23	
Bonds, fixed rate								
AUD								
AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD	500 000			500 000	227 662	0.18	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	680 000			680 000	355 721	0.28	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	200 000			200 000	79 496	0.06	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	650 000			650 000	350 387	0.27	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	400 000			400 000	200 734	0.16	
TOTAL AUD						1 213 998	0.94	
CAD								
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	4 110 000			4 110 000	2 504 155	1.94	
CANADA, GOVERNMENT 1.50000% 19-01.09.24*	CAD	4 020 000			4 020 000	2 561 474	1.98	
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	2 200 000			2 200 000	1 316 195	1.02	1 400 000
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	594 000		594 000				
TOTAL CAD						6 381 824	4.94	
CNY								
CHINA DEVELOPMENT BANK 3.30000% 21-03.03.26*	CNY	12 000 000			12 000 000	1 519 871	1.18	
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 22-01.09.32*	CNY		7 000 000		7 000 000	862 793	0.67	
TOTAL CNY						2 382 664	1.85	
DKK								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	1 420 000			1 420 000	212 104	0.16	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	2 300 000			2 300 000	258 121	0.20	
TOTAL DKK						470 226	0.36	
EUR								
ABBOTT IRELAND FINING DAC-REG-S 0.87500% 18-27.09.23*	EUR	195 000		195 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 3.80000% 12-26.01.62*	EUR	34 000			34 000	32 854	0.03	
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	420 000			420 000	389 202	0.30	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	560 000			560 000	350 555	0.27	560 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	160 000			160 000	134 328	0.10	
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	238 000			238 000	221 646	0.17	
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	570 000		270 000	300 000	286 571	0.22	
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	50 000			50 000	30 871	0.02	
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	500 000			500 000	394 159	0.31	
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	385 000			385 000	201 772	0.16	385 000
FINLAND, REPUBLIC OF-144A-REG-S 2.75000% 12-04.07.28*	EUR	110 000			110 000	104 367	0.08	
FINLAND, REPUBLIC OF-144A-REG-S 2.00000% 14-15.04.24*	EUR	70 000		70 000				
FRANCE, REPUBLIC OF 4.75000% 03-25.04.35*	EUR	40 000			40 000	42 875	0.03	
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	110 000			110 000	118 467	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 4.00000% 06-25.10.38*	EUR	100 000		100 000				
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	1 000 000		1 000 000				
FRANCE, REPUBLIC OF-OAT 1.75000% 13-25.05.23*	EUR	80 000		80 000				
FRANCE, REPUBLIC OF-OAT 2.25000% 13-25.05.24*	EUR	180 000			180 000	171 728	0.13	7 000
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	1 029 000		252 000	777 000	733 744	0.57	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	1 370 000			1 370 000	1 234 943	0.96	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	700 000			700 000	514 983	0.40	300 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	900 000		167 000	733 000	543 293	0.42	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	1 500 000		200 000	1 300 000	756 627	0.59	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	1 000 000			1 000 000	577 346	0.45	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	1 300 000			1 300 000	1 154 636	0.89	1 300 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	380 000			380 000	327 181	0.25	380 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR	1 700 000			1 700 000	1 447 527	1.12	1 700 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR		430 000		430 000	315 753	0.24	
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR	40 000			40 000	41 993	0.03	
IRELAND, REPUBLIC OF-REG-S 3.90000% 13-20.03.23*	EUR	1 000		1 000				
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	1 430 000		300 000	1 130 000	801 382	0.62	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	40 000			40 000	39 239	0.03	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 05-01.02.37*	EUR	389 000			389 000	342 719	0.27	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	60 000			60 000	57 356	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ITALY, REPUBLIC OF-BTP 4.50000% 13-01.03.24*	EUR	130 000			130 000	125 247	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 865 000		565 000	1 300 000	945 658	0.73	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	131 000			131 000	121 627	0.09	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	1 936 000		164 000	1 772 000	1 376 842	1.07	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	475 000			475 000	432 971	0.34	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	244 000			244 000	217 611	0.17	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	1 800 000		1 800 000				
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	1 000 000	300 000		1 300 000	1 179 631	0.91	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	600 000			600 000	359 299	0.28	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR		1 500 000	144 000	1 356 000	1 243 584	0.96	
JAPAN BANK FOR INTL COOPERATION 3.12500% 23-15.02.28*	EUR		270 000		270 000	256 112	0.20	270 000
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	427 000			427 000	440 849	0.34	427 000
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	85 000			85 000	89 980	0.07	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 12-15.01.33*	EUR	120 000			120 000	110 103	0.09	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.75000% 14-15.01.47*	EUR	300 000			300 000	261 074	0.20	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 16-15.07.26*	EUR	200 000			200 000	180 303	0.14	
SLOVAKIA, REPUBLIC OF-REG-S 3.75000% 23-23.02.35*	EUR		400 000		400 000	364 253	0.28	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	740 000			740 000	607 142	0.47	
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	367 000			367 000	356 349	0.28	
SPAIN, KINGDOM OF-144A-REG-S 4.70000% 09-30.07.41*	EUR	250 000			250 000	251 711	0.19	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	368 000			368 000	390 169	0.30	368 000
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR		350 000		350 000	305 460	0.24	
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	3 355 000		855 000	2 500 000	2 352 267	1.82	
SPAIN, KINGDOM OF-144A-REG-S 1.50000% 17-30.04.27*	EUR	1 430 000		700 000	730 000	660 861	0.51	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	1 000 000			1 000 000	770 546	0.60	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	500 000			500 000	222 781	0.17	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		1 150 000		1 150 000	639 187	0.50	
SPAIN, KINGDOM OF-144A-REG-S 3.15000% 23-30.04.33*	EUR		400 000		400 000	364 530	0.28	
TOTAL EUR						25 994 264	20.13	
GBP								
DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31*	GBP	370 000			370 000	288 181	0.22	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP		1 550 000		1 550 000	971 028	0.75	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	2 300 000		100 000	2 200 000	1 262 591	0.98	1 460 000
UNITED KINGDOM OF GRT BRI & N IRL-REG-S 1.00000% 18-22.04.24*	GBP	3 300 000		3 300 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 19-22.10.29*	GBP	140 000			140 000			
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	450 000		450 000				
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	1 200 000			1 200 000	797 311	0.62	1 200 000
UNITED KINGDOM TREASUR GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP		2 700 000		2 700 000	2 648 295	2.05	2 700 000
TOTAL GBP						5 967 405	4.62	
JPY								
JAPAN 0.10000% 19-20.12.28*	JPY	100 000 000			100 000 000	590 071	0.46	
JAPAN 0.30000% 16-20.06.46*	JPY	205 000 000			205 000 000	897 650	0.70	
JAPAN 0.60000% 14-20.03.24*	JPY	10 000 000			10 000 000	60 261	0.05	
JAPAN 0.80000% 13-20.06.23*	JPY	55 000 000		55 000 000				
JAPAN 0.80000% 18-20.03.58*	JPY	120 000 000	230 000 000		350 000 000	1 535 139	1.19	
JAPAN 0.90000% 22-20.06.42*	JPY		260 000 000		260 000 000	1 379 681	1.07	
JAPAN 1.00000% 03-20.03.23*	JPY	7 900 000		7 900 000				
JAPAN 1.00000% 15-20.12.35*	JPY	182 000 000		182 000 000				
JAPAN 1.10000% 03-20.03.33*	JPY	504 000 000			504 000 000	3 076 475	2.38	
JAPAN 1.20000% 14-20.12.34*	JPY	312 150 000			312 150 000	1 900 579	1.47	
JAPAN 1.20000% 15-20.09.35*	JPY	196 750 000			196 750 000	1 190 971	0.92	
JAPAN 1.40000% 15-20.09.45*	JPY	5 000 000			5 000 000	28 166	0.02	
JAPAN 1.40000% 15-20.12.45*	JPY	13 700 000			13 700 000	77 041	0.06	
JAPAN 1.60000% 10-20.06.30*	JPY	130 000 000		130 000 000				
JAPAN 1.70000% 13-20.12.43*	JPY	60 000 000			60 000 000	360 010	0.28	
JAPAN 1.70000% 14-20.09.44*	JPY	111 000 000			111 000 000	664 150	0.51	
JAPAN 1.80000% 13-20.09.43*	JPY	5 000 000			5 000 000	30 552	0.02	
JAPAN 1.90000% 12-20.09.42*	JPY	80 000 000			80 000 000	500 415	0.39	
JAPAN 2.30000% 07-20.06.27*	JPY	103 100 000		103 100 000				
TOTAL JPY						12 291 159	9.52	
MXN								
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN		300 000		300 000	1 405 544	1.09	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN	8 000			8 000	35 082	0.03	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	868 400			868 400	3 495 029	2.71	
TOTAL MXN						4 935 655	3.82	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NOK								
NORWAY, KINGDOM OF 2.00000% 12-24.05.23*	NOK	2 680 000		2 680 000				
TOTAL NOK							0.00	
NZD								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD		1 100 000		1 100 000	463 528	0.36	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD		2 000 000		2 000 000	593 316	0.46	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	2 700 000			2 700 000	1 034 049	0.80	
NEW ZEALAND-REG-S 4.50000% 14-15.04.27*	NZD		1 800 000		1 800 000	927 479	0.72	
TOTAL NZD						3 018 373	2.34	
PLN								
POLAND, REPUBLIC OF 4.00000% 12-25.10.23*	PLN	2 600 000		2 600 000				
TOTAL PLN							0.00	
SEK								
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	1 100 000			1 100 000	94 568	0.07	1 100 000
TOTAL SEK						94 568	0.07	
SGD								
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	820 000			820 000	528 613	0.41	
TOTAL SGD						528 613	0.41	
USD								
ABU DHABI, GOVERNMENT OF-REG-S 2.50000% 19-30.09.29*	USD	750 000			750 000	586 436	0.45	
KAZAKHSTAN, REPUBLIC OF-REG-S 4.87500% 14-14-10.44*	USD	600 000		600 000				
PERU, REPUBLIC OF 2.78300% 20-23.01.31*	USD	80 000		80 000				
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	200 000			200 000	212 253	0.16	200 000
URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50*	USD	400 000		400 000				
TOTAL USD						798 689	0.62	
Total Bonds, fixed rate						64 246 462	49.76	
Bonds, zero coupon								
EUR								
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	190 000			190 000	146 550	0.11	190 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	1 200 000			1 200 000	960 617	0.74	267 728
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	500 000			500 000	448 190	0.35	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR		1 900 000	178 000	1 722 000	1 256 990	0.97	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	400 000			400 000	322 924	0.25	400 000
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	190 000			190 000	169 023	0.13	
TOTAL EUR						3 304 294	2.56	
Total Bonds, zero coupon						3 304 294	2.56	
Bonds, floating rate								
GBP								
M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	175 000			175 000	167 720	0.13	
TOTAL GBP						167 720	0.13	
NZD								
NEW ZEALAND 2.000%/CPI LINKED 12-20.09.25*	NZD	1 500 000			1 500 000	1 011 725	0.78	
TOTAL NZD						1 011 725	0.78	
Total Bonds, floating rate						1 179 446	0.91	
Treasury notes, fixed rate								
USD								
AMERICA, UNITED STATES OF 5.00000% 07-15.05.37*	USD	50 000			50 000	45 565	0.04	
AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	360 000		100 000	260 000	195 622	0.15	
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	1 000 000	150 000		1 150 000	732 468	0.57	1 150 000
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	741 000			741 000	476 969	0.37	
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	2 817 000			2 817 000	1 654 430	1.28	1 350 900
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD		720 000	720 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	1 754 000			1 754 000	956 303	0.74	1 754 000
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	1 537 000			1 537 000	921 643	0.71	1 537 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD		650 000		650 000	408 319	0.32	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	1 000 000			1 000 000	610 764	0.47	1 000 000
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	1 760 000	140 000		1 900 000	760 667	0.59	1 760 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	2 500 000			2 500 000	1 228 479	0.95	
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	390 000		200 000	190 000	102 996	0.08	190 000
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD		350 000		350 000	212 548	0.16	
AMERICA, UNITED STATES OF 1.87500% 18-15.05.28*	USD	1 388 000		700 000	688 000	575 854	0.45	
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	5 400 000	1 200 000		6 600 000	5 378 012	4.17	6 600 000
AMERICA, UNITED STATES OF 2.25000% 14-15.11.24*	USD	380 000		380 000				
AMERICA, UNITED STATES OF 2.00000% 15-15.02.25*	USD	2 050 000	320 000	770 000	1 600 000	1 396 529	1.08	1 150 000
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	3 284 000		3 284 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD		1 830 000		1 830 000	1 533 526	1.19	
AMERICA, UNITED STATES OF 1.75000% 13-15.05.23*	USD	2 397 000		2 397 000				
AMERICA, UNITED STATES OF 2.50000% 14-15.05.24*	USD	1 255 000		1 255 000				
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	5 500 000	650 000		6 150 000	5 079 103	3.93	6 150 000
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	1 300 000	700 000		2 000 000	1 387 471	1.07	1 300 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	3 705 000			3 705 000	2 546 977	1.97	3 705 000
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	800 000			800 000	612 378	0.47	800 000
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	510 000			510 000	369 542	0.29	510 000
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD	1 600 000		1 600 000				
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	400 000			400 000	278 817	0.22	400 000
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD	1 800 000			1 800 000	1 459 692	1.13	1 800 000
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD	5 800 000		1 400 000	4 400 000	3 818 556	2.96	1 800 000
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD		1 900 000		1 900 000	1 635 548	1.27	
TOTAL USD						34 378 775	26.62	
Total Treasury notes, fixed rate						34 378 775	26.62	

Treasury notes, floating rate

USD

AMERICA, UNITED STATES OF 0.750%/CPI LINKED 15-15.02.45*	USD	740 000		740 000				
AMERICA, UNITED STATES OF 1.000%/CPI LINKED 18-15.02.48*	USD		400 000	400 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.04.27*	USD		1 800 000	1 800 000				
AMERICA, UNITED STATES OF 1.250%/CPI LINKED 23-15.04.28*	USD		1 750 000		1 750 000	1 541 023	1.19	
TOTAL USD						1 541 023	1.19	
Total Treasury notes, floating rate						1 541 023	1.19	
Total Securities traded on an exchange						121 173 115	93.84	

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

Notes, fixed rate

USD

BANK OF MONTREAL 5.20000% 23-12.12.24*	USD		465 000		465 000	419 439	0.32	
CANADIAN IMPERIAL BANK OF COMMERCE 5.14400% 23-28.04.25*	USD		210 000		210 000	188 566	0.15	
COMMONWEALTH BANK OF AUSTRALIA 5.07900% 23-10.01.25*	USD		250 000		250 000	226 225	0.18	
KENVUE INC-144A 5.35000% 23-22.03.26*	USD		55 000	55 000				
TOTAL USD						834 230	0.65	
Total Notes, fixed rate						834 230	0.65	

Medium term notes, fixed rate

USD

KOMMUNALBANKEN A/S-REG-S 0.25000% 21-21.07.23*	USD	200 000		200 000				
TOTAL USD							0.00	
Total Medium term notes, fixed rate							0.00	

Bonds, fixed rate

MYR

MALAYSIA 3.50200% 07-31.05.27*	MYR	6 500 000			6 500 000	1 230 118	0.96	
TOTAL MYR						1 230 118	0.96	
Total Bonds, fixed rate						1 230 118	0.96	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, floating rate							
NZD							
NEW ZEALAND 2.500%/CPI LINKED 17-20.09.40*	NZD	550 000	400 000	950 000			
NEW ZEALAND 3.000%/CPI LINKED 13-20.09.30*	NZD	545 000		545 000			
TOTAL NZD						0.00	
Total Bonds, floating rate						0.00	
Total Securities traded on other regulated markets which are open to the public					2 064 349	1.61	

Securities traded neither on an exchange nor on a regulated market

Medium term notes, floating rate

EUR							
DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25**	EUR		200 000	200 000			
TOTAL EUR						0.00	
Total Medium term notes, floating rate						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	
Total securities and similar instruments					123 237 464	95.45	
(thereof in lending					36 575 757	28.33)	
Bank deposits at sight					4 770 439	3.69	
Derivative financial instruments					158 840	0.12	
Other assets					956 819	0.74	
Total fund assets					129 123 562	100.00	
Short-term bank liabilities					-224 930		
Other liabilities					-24		
Net fund assets					128 898 608		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	122 916 724	95.20
Investments valuation based on market-observed parameters	479 580	0.37
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	123 396 304	95.57

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	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 07.12.23*	-48	EUR	-4 856 171	8 311	0.01
EURO-BUXL FUTURE 07.12.23*	-8	EUR	-926 678	78 185	0.06
LONG GILT FUTURE 27.12.23*	-7	GBP	-720 136	4 947	0.00
US ULTRA LONG BOND (CBT) FUTURE 19.12.23*	-3	USD	-307 313	2 218	0.00
US 2YR TREASURY NOTE FUTURE 29.12.23*	-12	USD	-2 210 568	1 706	0.00
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23*	-11	JPY	-9 501 909	152 692	0.12
CAN 10YR BOND FUTURE 18.12.23*	-36	CAD	-2 712 274	88 734	0.07
			-21 235 049	336 793	0.26

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 BTP ITALY GOVERNMENT FUTURE 07.12.23*	2	EUR	212 046	-6 810	-0.01
EURO-BUND FUTURE 07.12.23*	15	EUR	1 861 176	-32 898	-0.03
EURO-BOBL FUTURE 07.12.23*	10	EUR	1 118 620	-5 483	0.00
CAN 5YR BOND FUTURE 18.12.23*	64	CAD	4 553 731	-40 696	-0.03
US 10YR ULTRA NOTE FUTURE 19.12.23*	35	USD	3 466 366	-146 504	-0.11
US LONG BOND FUTURE 19.12.23*	11	USD	1 095 530	-67 287	-0.05
US 10YR TREASURY NOTE FUTURE 19.12.23*	65	USD	6 280 411	-168 800	-0.13
US 5YR TREASURY NOTE FUTURE 29.12.23*	122	USD	11 599 626	-189 055	-0.15
			30 187 506	-657 533	-0.51

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**						
MYR	2 601 000	USD	573 893	06.11.2023	25 437	0.02
USD	4 642 520	CNY	32 915 000	06.11.2023	-119 640	-0.09
USD	772 781	INR	63 790 000	06.11.2023	-6 092	0.00
CHF	12 756 365	USD	14 700 000	06.11.2023	619 750	0.48
CAD	6 090 000	CHF	3 978 404	06.11.2023	-13 396	-0.01
CHF	116 368	SEK	1 420 000	06.11.2023	-712	0.00
CHF	3 455 899	JPY	559 500 000	06.11.2023	-93 598	-0.07
DKK	970 000	CHF	124 807	06.11.2023	-196	0.00
CHF	335 241	ILS	1 410 000	06.11.2023	-18 087	-0.01
GBP	3 355 000	CHF	3 722 430	06.11.2023	17 928	0.01
CHF	40 120	AUD	70 000	06.11.2023	211	0.00
CHF	1 921 285	NOK	22 470 000	06.11.2023	-91 027	-0.07
EUR	3 185 000	CHF	3 049 761	06.11.2023	-13 733	-0.01
MXN	87 040 000	CHF	4 391 064	06.11.2023	4 744	0.00
NZD	7 375 000	CHF	3 917 230	06.11.2023	13 873	0.01
EUR	350 000	USD	385 773	06.11.2023	14 383	0.01
USD	535 943	CNY	3 815 000	06.11.2023	-11 913	-0.01
NOK	1 510 000	USD	148 288	06.11.2023	11 939	0.01
CHF	537 065	USD	620 000	06.11.2023	27 097	0.02
CHF	176 061	AUD	310 000	06.11.2023	2 546	0.00
CHF	65 937	GBP	60 000	06.11.2023	314	0.00
AUD	220 000	JPY	20 550 354	06.11.2023	-3 257	0.00
EUR	65 547	MXN	1 250 000	06.11.2023	-53	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
EUR	150 000	USD	164 521	06.11.2023	5 427	0.00
CHF	100 052	MXN	1 970 000	06.11.2023	-776	0.00
USD	225 000	CHF	196 144	06.11.2023	-8 592	-0.01
GBP	286 382	EUR	335 000	06.11.2023	6 006	0.00
EUR	490 000	USD	530 867	06.11.2023	11 751	0.01
NZD	105 000	USD	62 913	06.11.2023	1 674	0.00
CAD	498 446	GBP	290 000	06.11.2023	-6 506	-0.01
JPY	113 300 000	USD	781 391	06.11.2023	30 143	0.02
USD	680 934	CNY	4 905 000	06.11.2023	-7 914	-0.01
USD	360 000	CAD	490 791	06.11.2023	-5 881	0.00
INR	29 617 650	USD	355 000	06.11.2023	-631	0.00
USD	355 034	GBP	285 000	06.11.2023	-8 371	-0.01
JPY	21 939 552	MXN	2 630 000	06.11.2023	692	0.00
CAD	487 724	USD	360 000	06.11.2023	7 892	0.01
CHF	232 223	JPY	38 100 000	06.11.2023	-3 262	0.00
CHF	396 595	EUR	415 000	06.11.2023	2 573	0.00
CHF	132 770	GBP	120 000	06.11.2023	-269	0.00
CHF	763 951	USD	855 000	06.11.2023	14 047	0.01
EUR	215 000	CHF	205 647	06.11.2023	-1 151	0.00
GBP	215 000	CHF	237 970	06.11.2023	572	0.00
USD	630 000	CHF	562 255	06.11.2023	-11 007	-0.01
INR	34 172 350	USD	410 026	06.11.2023	-334	0.00
AUD	589 327	GBP	310 000	06.11.2023	2 752	0.00
USD	250 000	CHF	227 158	06.11.2023	-327	0.00
JPY	19 003 539	MXN	2 270 000	06.11.2023	194	0.00
USD	230 000	CNY	1 658 057	06.11.2023	-2 512	0.00
JPY	34 309 537	USD	230 000	06.11.2023	3 104	0.00
MXN	3 030 000	NZD	280 369	06.11.2023	-4 306	0.00
MYR	738 000	USD	156 871	06.11.2023	1 790	0.00
USD	305 000	CHF	277 358	06.11.2023	-174	0.00
USD	156 513	CNY	1 125 000	06.11.2023	-2 120	0.00
CAD	120 000	USD	88 229	06.11.2023	1 627	0.00
MXN	650 000	USD	36 238	06.11.2023	218	0.00
EUR	70 000	USD	74 044	06.11.2023	46	0.00
CHF	89 505	USD	100 000	06.11.2023	1 489	0.00
EUR	345 000	GBP	301 319	06.11.2023	870	0.00
AUD	90 000	USD	56 775	06.11.2023	-192	0.00
EUR	335 000	CAD	490 854	06.11.2023	-481	0.00
USD	700 587	MYR	3 339 000	06.11.2023	234	0.00
MYR	3 339 000	USD	704 282	06.02.2024	-566	0.00
CNY	44 418 057	USD	6 220 145	06.11.2023	120 540	0.10
USD	6 186 199	CNY	44 420 000	06.02.2024	-35 207	-0.02
					479 580	0.37

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	2	2
EURO-BOBL FUTURE 08.06.23	EUR	11	11
EURO-SCHATZ FUTURE 08.06.23	EUR	48	48
EURO-BUXL FUTURE 08.06.23	EUR	10	10
EURO-OAT FUTURE 08.06.23	EUR	9	9
EURO BTP ITALY GOVERNMENT FUTURE 08.12.22	EUR	2	0
EURO-BOBL FUTURE 08.12.22	EUR	19	0

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
EURO-SCHATZ FUTURE 08.12.22	EUR	37	0
EURO-BUXL FUTURE 08.12.22	EUR	10	0
EURO-OAT FUTURE 08.12.22	EUR	1	0
EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	2	2
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	43	43
EURO-BOBL FUTURE 08.03.23	EUR	11	11
EURO-SCHATZ FUTURE 08.03.23	EUR	37	37
EURO-BUXL FUTURE 08.03.23	EUR	10	10
EURO-OAT FUTURE 08.03.23	EUR	9	9
EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	2	2
EURO-SCHATZ FUTURE 07.09.23	EUR	48	48
EURO-BUXL FUTURE 07.09.23	EUR	8	8
EURO-OAT FUTURE 07.09.23	EUR	9	9
EURO-SCHATZ FUTURE 07.12.23	EUR	0	48
EURO-BUXL FUTURE 07.12.23	EUR	0	8
EURO-OAT FUTURE 07.12.23	EUR	4	4
LONG GILT FUTURE 29.03.23	GBP	9	9
LONG GILT FUTURE 28.06.23	GBP	9	9
LONG GILT FUTURE 27.09.23	GBP	9	9
LONG GILT FUTURE 27.12.23	GBP	0	7
CAN 10YR BOND FUTURE 19.12.22	CAD	84	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.22	JPY	6	0
AUSTRALIA 3YR BOND FUTURE 15.12.22	AUD	75	38
US ULTRA LONG BOND (CBT) FUTURE 20.12.22	USD	16	4
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	54	0
AUSTRALIAN 3YR BOND FUTURE 15.03.23	AUD	112	112
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	16	16
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.03.23	JPY	19	19
CAN 10YR BOND FUTURE 22.03.23	CAD	74	74
AUSTRALIA 3YR BOND FUTURE 15.06.23	AUD	189	189
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	11	11
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.23	JPY	19	19
CAN 10YR BOND FUTURE 21.06.23	CAD	71	71
CAN 10YR BOND FUTURE 20.09.23	CAD	36	36
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.23	JPY	19	19
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	8	8
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	1	4
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	0	12
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23	JPY	11	22
CAN 10YR BOND FUTURE 18.12.23	CAD	0	36

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	19	19
EURO-BUND FUTURE 08.06.23	EUR	27	27
EURO-BOBL FUTURE 08.06.23	EUR	33	33
EURO-BUND FUTURE 08.12.22	EUR	0	24
EURO-OAT FUTURE 08.12.22	EUR	3	3
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	19	19
EURO-BUND FUTURE 08.03.23	EUR	27	27
EURO-BOBL FUTURE 08.03.23	EUR	15	15
EURO-OAT FUTURE 08.03.23	EUR	3	3
EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	2	2
SHORT EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	19	19
EURO-BUND FUTURE 07.09.23	EUR	19	19
EURO-BOBL FUTURE 07.09.23	EUR	50	50
EURO-OAT FUTURE 07.12.23	EUR	6	6

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	2	0
EURO-BUND FUTURE 07.12.23	EUR	15	0
EURO-BOBL FUTURE 07.12.23	EUR	10	0
LONG GILT FUTURE 28.12.22	GBP	4	11
LONG GILT FUTURE 29.03.23	GBP	5	5
US LONG BOND FUTURE 20.12.22	USD	0	18
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	0	23
US 10YR ULTRA NOTE FUTURE 20.12.22	USD	0	18
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	32	32
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	0	45
AUSTRALIAN 3YR BOND FUTURE 15.03.23	AUD	7	7
US 10YR ULTRA NOTE FUTURE 22.03.23	USD	25	25
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	37	37
US 2YR TREASURY NOTE FUTURE 31.03.23	USD	32	32
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	73	73
US LONG BOND FUTURE 22.03.23	USD	18	18
US 10YR ULTRA NOTE FUTURE 21.06.23	USD	25	25
US LONG BOND FUTURE 21.06.23	USD	13	13
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	37	37
US 2YR TREASURY NOTE FUTURE 30.06.23	USD	50	50
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	128	128
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	105	105
US LONG BOND FUTURE 20.09.23	USD	12	12
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	25	25
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	74	74
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	66	66
CAN 5YR BOND FUTURE 20.09.23	CAD	64	64
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	29	29
CAN 5YR BOND FUTURE 18.12.23	CAD	64	0
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	35	0
US LONG BOND FUTURE 19.12.23	USD	17	6
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	65	0
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	40	40
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	122	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	751 501 444	CHF	5 056 496	04.11.2022
CHF	2 752 538	MXN	54 770 000	04.11.2022
USD	615 621	MYR	2 601 000	03.02.2023
MYR	2 601 000	USD	612 274	03.02.2023
USD	612 274	MYR	2 601 000	03.02.2023
CHF	5 063 150	JPY	751 600 000	06.02.2023
CHF	1 275 256	JPY	188 800 000	06.02.2023
CAD	7 415 000	CHF	5 381 355	06.02.2023
CHF	10 808 188	USD	10 965 000	06.02.2023
GBP	2 430 000	CHF	2 762 867	06.02.2023
CHF	565 680	SEK	6 270 000	06.02.2023
AUD	895 000	CHF	567 966	06.02.2023
DKK	720 000	CHF	95 080	06.02.2023
CHF	457 749	ILS	1 630 000	06.02.2023
EUR	2 715 000	CHF	2 667 407	06.02.2023
USD	273 481	CNY	1 980 000	06.02.2023
EUR	196 567	GBP	170 000	06.02.2023
CHF	275 000	USD	278 192	06.02.2023
EUR	45 725	CHF	45 000	06.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	285 000	USD	287 164	06.02.2023
CAD	100 000	USD	74 203	06.02.2023
USD	287 620	EUR	285 000	06.02.2023
EUR	355 000	AUD	556 652	06.02.2023
EUR	360 000	GBP	319 038	06.02.2023
USD	90 000	CAD	119 391	06.02.2023
EUR	400 000	USD	419 789	06.02.2023
CNY	6 600 000	USD	931 375	06.02.2023
CAD	80 000	CHF	56 586	06.02.2023
USD	45 000	CAD	60 035	06.02.2023
AUD	548 892	EUR	355 000	06.02.2023
GBP	315 000	CAD	511 320	06.02.2023
USD	1 068 949	CHF	1 000 000	06.02.2023
USD	169 440	GBP	140 000	06.02.2023
USD	405 132	EUR	385 000	06.02.2023
USD	374 127	EUR	360 000	06.02.2023
CAD	55 000	EUR	39 168	06.02.2023
GBP	50 000	EUR	57 653	06.02.2023
USD	185 000	INR	15 080 830	06.02.2023
CHF	1 530 238	EUR	1 555 000	06.02.2023
USD	185 000	IDR	2 849 555 000	06.02.2023
EUR	135 000	USD	142 191	06.02.2023
USD	295 685	CNY	2 070 000	06.02.2023
USD	190 000	IDR	2 930 750 000	06.02.2023
USD	160 000	CAD	214 636	06.02.2023
CNY	780 000	USD	112 119	06.02.2023
DKK	640 000	CHF	84 747	06.02.2023
JPY	69 000 000	CHF	475 363	06.02.2023
USD	1 385 000	CHF	1 293 886	06.02.2023
EUR	955 000	CHF	940 431	06.02.2023
SEK	1 080 000	CHF	97 304	06.02.2023
PLN	200 000	CHF	41 282	06.02.2023
NOK	300 000	CHF	28 097	06.02.2023
CAD	105 000	CHF	71 852	06.02.2023
EUR	360 000	AUD	566 774	06.02.2023
CHF	251 650	EUR	255 000	06.02.2023
CHF	2 822 376	USD	3 025 000	06.02.2023
CAD	200 000	EUR	138 584	06.02.2023
GBP	300 000	NOK	3 676 975	06.02.2023
USD	185 000	INR	15 296 540	06.02.2023
EUR	89 457	CAD	130 000	06.02.2023
EUR	669 666	GBP	585 000	06.02.2023
EUR	234 866	USD	250 000	06.02.2023
JPY	15 700 000	USD	119 508	06.02.2023
JPY	11 600 000	CHF	80 910	06.02.2023
AUD	70 000	CHF	43 751	06.02.2023
EUR	400 000	CHF	394 808	06.02.2023
GBP	40 000	CHF	44 573	06.02.2023
CAD	220 000	CHF	150 839	06.02.2023
USD	631 706	CHF	585 000	06.02.2023
CNY	410 000	USD	59 065	06.02.2023
KRW	92 000 000	USD	72 392	06.02.2023
CHF	413 635	EUR	420 000	06.02.2023
CHF	876 690	USD	950 000	06.02.2023
CHF	161 360	GBP	145 000	06.02.2023
CHF	71 421	CAD	105 000	06.02.2023
CHF	1 269 027	EUR	1 285 000	06.02.2023
CHF	502 200	JPY	71 600 000	06.02.2023
CHF	1 992 891	USD	2 165 000	06.02.2023
USD	185 000	CNY	1 275 390	06.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	1 545 000	CHF	1 524 176	06.02.2023
USD	2 325 000	CHF	2 167 382	06.02.2023
USD	485 169	CNY	3 335 000	06.02.2023
JPY	27 511 033	GBP	175 000	06.02.2023
JPY	20 128 480	EUR	145 000	06.02.2023
EUR	340 000	SEK	3 808 837	06.02.2023
GBP	425 000	CHF	472 302	06.02.2023
USD	275 000	CHF	256 737	06.02.2023
CHF	206 097	CAD	300 000	06.02.2023
KRW	923 000 000	USD	725 960	06.02.2023
GBP	275 000	USD	333 016	06.02.2023
EUR	52 436	DKK	390 000	06.02.2023
EUR	199 399	JPY	28 000 000	06.02.2023
EUR	148 535	USD	160 000	06.02.2023
USD	190 000	BRL	977 094	06.02.2023
USD	78 227	JPY	10 000 000	06.02.2023
CAD	265 000	USD	197 902	06.02.2023
EUR	175 000	USD	190 539	06.02.2023
GBP	315 000	USD	391 352	06.02.2023
USD	370 000	CAD	494 938	06.02.2023
GBP	315 000	AUD	564 060	06.02.2023
EUR	350 000	CAD	512 524	06.02.2023
GBP	315 000	NOK	3 866 511	06.02.2023
USD	390 000	INR	31 678 530	06.02.2023
GBP	315 000	USD	389 431	06.02.2023
GBP	250 000	CAD	415 482	06.02.2023
JPY	95 400 000	USD	735 805	06.02.2023
CNY	16 440 390	USD	2 435 974	06.02.2023
INR	62 055 900	USD	761 049	06.02.2023
IDR	5 780 305 000	USD	386 074	06.02.2023
BRL	977 094	USD	191 775	06.02.2023
COP	1 804 443 000	USD	389 318	06.02.2023
EUR	355 000	NOK	3 864 575	06.02.2023
MXN	54 770 000	CHF	2 673 942	07.02.2023
NZD	5 395 000	CHF	3 129 611	07.02.2023
USD	102 728	NZD	175 000	07.02.2023
JPY	17 155 940	NZD	200 000	07.02.2023
USD	60 237	JPY	8 300 000	07.02.2023
MXN	1 450 000	JPY	10 184 478	07.02.2023
MXN	30 040 000	CHF	1 446 024	07.02.2023
JPY	20 800 000	USD	155 086	07.02.2023
MXN	3 174 950	USD	160 000	07.02.2023
NZD	120 000	CHF	70 877	07.02.2023
NZD	2 685 000	EUR	1 602 861	07.02.2023
EUR	222 024	MXN	4 720 000	07.02.2023
MXN	1 470 000	USD	73 697	07.02.2023
MXN	570 000	CHF	26 968	07.02.2023
CHF	95 243	MXN	2 030 000	07.02.2023
CHF	110 968	NZD	190 000	07.02.2023
MXN	1 750 000	CAD	123 124	07.02.2023
MXN	1 170 000	CHF	57 347	07.02.2023
NZD	255 000	AUD	236 468	07.02.2023
MXN	590 000	CHF	28 888	07.02.2023
CHF	4 332 208	MXN	88 234 950	07.02.2023
MYR	2 601 000	USD	617 815	03.05.2023
USD	362 215	GBP	305 000	03.05.2023
USD	584 941	MYR	2 601 000	03.05.2023
CHF	295 040	USD	329 341	03.05.2023
USD	583 210	MYR	2 601 000	03.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
MYR	2 601 000	USD	583 210	03.05.2023
USD	386 140	IDR	5 780 400 000	04.05.2023
USD	2 451 222	CNY	16 445 000	04.05.2023
USD	755 898	INR	62 060 000	04.05.2023
USD	382 550	COP	1 804 443 000	04.05.2023
USD	189 359	BRL	980 000	04.05.2023
EUR	360 000	USD	396 880	04.05.2023
EUR	5 090 000	CHF	5 067 577	04.05.2023
CHF	12 297 468	USD	13 665 000	04.05.2023
NZD	7 890 000	CHF	4 631 840	04.05.2023
CHF	430 989	ILS	1 630 000	04.05.2023
MXN	88 240 000	CHF	4 226 959	04.05.2023
CHF	112 756	AUD	175 000	04.05.2023
CHF	788 822	SEK	9 000 000	04.05.2023
CHF	1 009 755	NOK	11 110 000	04.05.2023
DKK	970 000	CHF	129 892	04.05.2023
CAD	5 580 000	CHF	3 787 876	04.05.2023
GBP	3 815 000	CHF	4 247 772	04.05.2023
GBP	315 000	CAD	516 396	04.05.2023
EUR	90 000	GBP	80 263	04.05.2023
USD	33 179	CHF	30 000	04.05.2023
USD	543 186	CNY	3 635 000	04.05.2023
EUR	355 000	AUD	548 200	04.05.2023
CHF	154 110	AUD	240 000	04.05.2023
CHF	84 974	CAD	125 000	04.05.2023
CHF	208 775	USD	230 000	04.05.2023
CHF	1 377 009	EUR	1 385 000	04.05.2023
CHF	153 536	CAD	225 000	04.05.2023
MXN	1 460 000	CHF	69 781	04.05.2023
USD	330 000	CHF	302 390	04.05.2023
EUR	325 000	CHF	324 173	04.05.2023
CHF	835 000	USD	909 278	04.05.2023
SEK	4 028 351	NOK	3 940 000	04.05.2023
CAD	205 000	USD	153 469	04.05.2023
CAD	205 000	USD	153 760	04.05.2023
EUR	200 000	USD	216 212	04.05.2023
USD	375 131	EUR	350 000	04.05.2023
CAD	499 952	GBP	310 000	04.05.2023
AUD	216 491	MXN	2 790 000	04.05.2023
SEK	3 560 000	NOK	3 516 487	04.05.2023
USD	335 000	CAD	450 768	04.05.2023
AUD	537 313	EUR	345 000	04.05.2023
USD	89 610	NZD	145 000	04.05.2023
USD	440 000	GBP	363 366	04.05.2023
CAD	501 492	EUR	345 000	04.05.2023
CAD	215 000	EUR	148 481	04.05.2023
GBP	130 000	USD	155 325	04.05.2023
USD	405 070	CNY	2 790 000	04.05.2023
CAD	496 058	GBP	305 000	04.05.2023
INR	30 093 155	USD	365 000	04.05.2023
CAD	497 096	GBP	305 000	04.05.2023
USD	140 000	CAD	191 665	04.05.2023
USD	109 817	CAD	150 000	04.05.2023
CAD	400 000	USD	291 313	04.05.2023
USD	107 772	NOK	1 160 000	04.05.2023
GBP	305 000	USD	373 828	04.05.2023
NZD	125 000	AUD	115 653	04.05.2023
USD	379 741	GBP	310 000	04.05.2023
IDR	2 863 680 000	USD	190 000	04.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CAD	65 000	CHF	43 814	04.05.2023
EUR	290 000	GBP	253 515	04.05.2023
USD	500 000	CNY	3 427 405	04.05.2023
IDR	2 837 273 800	USD	190 000	04.05.2023
USD	191 440	EUR	175 000	04.05.2023
BRL	980 000	USD	192 801	04.05.2023
COP	1 804 443 000	USD	397 630	04.05.2023
GBP	310 000	USD	389 026	04.05.2023
CAD	513 188	AUD	570 000	04.05.2023
NZD	100 000	USD	61 952	04.05.2023
EUR	130 000	USD	142 694	04.05.2023
USD	378 320	GBP	305 000	04.05.2023
CNY	26 297 405	USD	3 798 995	04.05.2023
IDR	79 446 200	USD	5 361	04.05.2023
INR	31 966 845	USD	391 127	04.05.2023
CNY	3 635 000	USD	525 236	04.05.2023
CNY	2 790 000	USD	403 138	04.05.2023
CNY	16 445 000	USD	2 376 205	04.05.2023
CNY	3 427 405	USD	495 240	04.05.2023
CHF	5 727 143	JPY	810 700 000	08.05.2023
JPY	98 400 000	USD	777 152	08.05.2023
JPY	19 500 000	CHF	139 281	08.05.2023
JPY	12 000 000	CHF	84 940	08.05.2023
USD	385 000	JPY	50 424 990	08.05.2023
USD	370 000	THB	12 808 016	08.05.2023
EUR	146 176	JPY	20 400 000	08.05.2023
JPY	49 700 238	USD	380 000	08.05.2023
JPY	33 000 000	USD	252 490	08.05.2023
JPY	65 273 675	USD	500 000	08.05.2023
JPY	603 651 077	CHF	3 979 505	08.05.2023
THB	12 808 016	CHF	336 592	08.05.2023
EUR	70 000	USD	76 917	08.05.2023
MYR	2 601 000	USD	588 076	04.08.2023
USD	3 826 178	CNY	26 300 000	04.08.2023
USD	389 261	INR	31 970 000	04.08.2023
USD	5 356	IDR	79 500 000	04.08.2023
CHF	3 994 387	JPY	603 700 000	04.08.2023
CHF	337 715	GBP	305 000	04.08.2023
USD	330 000	CHF	292 549	04.08.2023
CAD	7 315 000	CHF	4 800 691	04.08.2023
CHF	336 314	THB	12 810 000	04.08.2023
CHF	12 453 259	USD	13 995 000	04.08.2023
CHF	1 639 229	NOK	19 730 000	04.08.2023
DKK	970 000	CHF	127 692	04.08.2023
CHF	537 971	AUD	900 000	04.08.2023
EUR	4 095 000	CHF	4 014 022	04.08.2023
CHF	402 114	ILS	1 630 000	04.08.2023
MXN	86 910 000	CHF	4 231 507	04.08.2023
GBP	2 645 000	CHF	2 939 986	04.08.2023
CHF	123 167	SEK	1 420 000	04.08.2023
NZD	7 970 000	CHF	4 391 526	04.08.2023
AUD	580 000	CAD	528 345	04.08.2023
CAD	105 000	USD	77 209	04.08.2023
USD	381 863	JPY	51 500 000	04.08.2023
USD	218 597	CNY	1 505 000	04.08.2023
EUR	220 000	CHF	214 743	04.08.2023
CHF	1 085 728	USD	1 235 000	04.08.2023
CHF	264 214	EUR	270 000	04.08.2023
THB	12 810 000	USD	383 673	04.08.2023
USD	240 000	EUR	220 887	04.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
GBP	340 000	EUR	390 300	04.08.2023
USD	190 000	ZAR	3 735 704	04.08.2023
CAD	142 902	USD	105 000	04.08.2023
USD	560 744	EUR	520 000	04.08.2023
AUD	70 000	CHF	41 082	04.08.2023
GBP	180 000	CAD	303 479	04.08.2023
EUR	425 000	USD	459 179	04.08.2023
USD	577 171	CNY	4 070 000	04.08.2023
JPY	20 100 000	USD	145 519	04.08.2023
CHF	109 919	GBP	98 000	04.08.2023
EUR	125 000	USD	133 859	04.08.2023
ZAR	3 735 704	USD	197 005	04.08.2023
GBP	305 000	USD	382 844	04.08.2023
USD	385 000	INR	31 811 395	04.08.2023
MXN	2 370 000	USD	135 815	04.08.2023
GBP	400 000	EUR	467 116	04.08.2023
EUR	350 000	USD	385 243	04.08.2023
MXN	2 480 000	JPY	20 569 804	04.08.2023
EUR	45 000	CHF	43 975	04.08.2023
CNY	1 105 000	USD	152 627	04.08.2023
EUR	860 000	CHF	838 818	04.08.2023
JPY	65 900 000	CHF	408 354	04.08.2023
AUD	225 000	CHF	133 755	04.08.2023
GBP	95 000	CHF	107 701	04.08.2023
ILS	220 000	CHF	52 862	04.08.2023
USD	1 375 000	CHF	1 226 385	04.08.2023
CHF	229 507	NOK	2 740 000	04.08.2023
CHF	195 429	NZD	355 000	04.08.2023
CHF	141 853	JPY	22 800 000	04.08.2023
CHF	101 461	CAD	150 000	04.08.2023
CHF	328 209	AUD	550 000	04.08.2023
CHF	758 359	EUR	775 000	04.08.2023
CHF	245 977	MXN	4 720 000	04.08.2023
CHF	694 362	USD	775 000	04.08.2023
CHF	195 398	NZD	355 000	04.08.2023
USD	298 799	CNY	2 145 000	04.08.2023
JPY	32 100 000	USD	223 208	04.08.2023
USD	120 590	GBP	95 000	04.08.2023
USD	235 000	CHF	208 644	04.08.2023
CHF	113 524	GBP	100 000	04.08.2023
JPY	20 980 783	NZD	240 000	04.08.2023
GBP	285 000	CAD	492 872	04.08.2023
EUR	345 000	GBP	298 768	04.08.2023
USD	368 603	EUR	335 000	04.08.2023
USD	570 195	MYR	2 601 000	04.08.2023
IDR	79 500 000	USD	5 259	04.08.2023
INR	63 781 395	USD	775 175	04.08.2023
CNY	32 915 000	USD	4 613 174	04.08.2023
AUD	505 000	EUR	305 965	04.08.2023
MYR	2 601 000	USD	573 893	06.11.2023
USD	4 642 520	CNY	32 915 000	06.11.2023
USD	772 781	INR	63 790 000	06.11.2023
CHF	12 756 365	USD	14 700 000	06.11.2023
CAD	6 090 000	CHF	3 978 404	06.11.2023
CHF	116 368	SEK	1 420 000	06.11.2023
CHF	3 455 899	JPY	559 500 000	06.11.2023
DKK	970 000	CHF	124 807	06.11.2023
CHF	335 241	ILS	1 410 000	06.11.2023
GBP	3 355 000	CHF	3 722 430	06.11.2023
CHF	40 120	AUD	70 000	06.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	1 921 285	NOK	22 470 000	06.11.2023
EUR	3 185 000	CHF	3 049 761	06.11.2023
MXN	87 040 000	CHF	4 391 064	06.11.2023
NZD	7 375 000	CHF	3 917 230	06.11.2023
EUR	350 000	USD	385 773	06.11.2023
USD	535 943	CNY	3 815 000	06.11.2023
NOK	1 510 000	USD	148 288	06.11.2023
CHF	537 065	USD	620 000	06.11.2023
CHF	176 061	AUD	310 000	06.11.2023
CHF	65 937	GBP	60 000	06.11.2023
AUD	220 000	JPY	20 550 354	06.11.2023
EUR	65 547	MXN	1 250 000	06.11.2023
EUR	150 000	USD	164 521	06.11.2023
CHF	100 052	MXN	1 970 000	06.11.2023
USD	225 000	CHF	196 144	06.11.2023
GBP	286 382	EUR	335 000	06.11.2023
EUR	490 000	USD	530 867	06.11.2023
NZD	105 000	USD	62 913	06.11.2023
CAD	498 446	GBP	290 000	06.11.2023
JPY	113 300 000	USD	781 391	06.11.2023
USD	680 934	CNY	4 905 000	06.11.2023
USD	360 000	CAD	490 791	06.11.2023
INR	29 617 650	USD	355 000	06.11.2023
USD	355 034	GBP	285 000	06.11.2023
JPY	21 939 552	MXN	2 630 000	06.11.2023
CAD	487 724	USD	360 000	06.11.2023
CHF	232 223	JPY	38 100 000	06.11.2023
CHF	396 595	EUR	415 000	06.11.2023
CHF	132 770	GBP	120 000	06.11.2023
CHF	763 951	USD	855 000	06.11.2023
EUR	215 000	CHF	205 647	06.11.2023
GBP	215 000	CHF	237 970	06.11.2023
USD	630 000	CHF	562 255	06.11.2023
INR	34 172 350	USD	410 026	06.11.2023
AUD	589 327	GBP	310 000	06.11.2023
USD	250 000	CHF	227 158	06.11.2023
JPY	19 003 539	MXN	2 270 000	06.11.2023
USD	230 000	CNY	1 658 057	06.11.2023
JPY	34 309 537	USD	230 000	06.11.2023
MXN	3 030 000	NZD	280 369	06.11.2023
MYR	738 000	USD	156 871	06.11.2023
USD	305 000	CHF	277 358	06.11.2023
USD	156 513	CNY	1 125 000	06.11.2023
CAD	120 000	USD	88 229	06.11.2023
MXN	650 000	USD	36 238	06.11.2023
EUR	70 000	USD	74 044	06.11.2023
CHF	89 505	USD	100 000	06.11.2023
EUR	345 000	GBP	301 319	06.11.2023
AUD	90 000	USD	56 775	06.11.2023
EUR	335 000	CAD	490 854	06.11.2023
USD	700 587	MYR	3 339 000	06.11.2023
CNY	44 418 057	USD	6 220 145	06.11.2023
MYR	3 339 000	USD	704 282	06.02.2024
USD	6 186 199	CNY	44 420 000	06.02.2024

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	63 854 902.75	49.54%
Net overall exposure to derivatives	26 027 802.51	20.19%
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Global Bonds 1
Class I-X

0.01%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide

to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	MYR 1 = CHF 0.19
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
CNY 1 = CHF 0.12	NZD 1 = CHF 0.53
DKK 1 = CHF 0.13	PLN 1 = CHF 0.22
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	SGD 1 = CHF 0.66
JPY 1 = CHF 0.01	USD 1 = CHF 0.91
MXN 1 = CHF 0.05	ZAR 1 = CHF 0.05

UBS (CH) Institutional Fund – Global Bonds 3 in Liquidation

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		73 835 017.22	74 006 740.70	94 095 898.63
Class I-A1	CH0015797878			
Net asset value per unit in CHF		68.66	76.44	90.15
Issue and redemption price per unit in CHF ¹		68.66	76.44	90.15
Number of units outstanding		14 563.0000	14 563.0000	95 571.4700
Class I-X	CH0015798090			
Net asset value per unit in CHF		71.67	79.58	93.58
Issue and redemption price per unit in CHF ¹		71.67	79.58	93.58
Number of units outstanding		1 016 202.8360	916 016.7160	913 424.6400

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-9.7%	-14.8%	-4.1%
Class I-X	CHF	-9.3%	-14.4%	-3.7%
Benchmark:				
JP Morgan Government Bond Index Global Traded	CHF	-9.5%	-13.7%	-3.8%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	37.76
Japan	9.98
United Kingdom	7.84
Canada	7.04
France	5.39
Italy	4.53
Mexico	3.73
New Zealand	3.56
Spain	3.18
Germany	2.32
Others	10.43
TOTAL	95.76

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	2 829 697.51	2 791 079.60
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	70 848 279.03	71 073 798.20
Derivative financial instruments	-240 060.91	-326 185.28
Other assets	547 361.67	485 215.04
TOTAL fund assets	73 985 277.30	74 023 907.56
Loans	-149 891.06	-16 771.74
Other liabilities	-369.02	-395.12
Net fund assets	73 835 017.22	74 006 740.70

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	28 530.53	1 024.42
Negative interest	-3 189.83	-10 150.36
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 208 183.76	1 051 943.28
Offset payments from securities lending	501 349.93	533 167.52
Income from securities lending	26 381.55	25 408.08
Purchase of current net income on issue of units	22 715.91	4 106.76
TOTAL income	1 783 971.85	1 605 499.70
Expenses		
Interest payable	-445.96	-682.25
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-4 785.42	-12 338.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-35.03	0.00
Other expenses	-2 779.39	-314.10
Payment of current net income on redemption of units	-41 336.43	-22 152.10
TOTAL expenses	-64 821.03	-50 925.55
Net income	1 719 150.82	1 554 574.15
Realized capital gains and losses ¹	-5 190 222.47	-976 811.01
Realized result	-3 471 071.65	577 763.14
Unrealized capital gains and losses	-4 292 023.07	-13 123 778.34
TOTAL result	-7 763 094.72	-12 546 015.20

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	1 719 150.82	1 554 574.15
Available for distribution	1 719 150.82	1 554 574.15
Less federal withholding tax ¹	-601 702.79	-544 100.95
Net income retained for reinvestment	-1 117 448.03	-1 010 473.20
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	74 006 740.70	94 095 898.63
Paid federal withholding tax	-623 191.47	-566 752.82
Balance of unit movements	8 214 562.71	-6 976 389.91
Total result	-7 763 094.72	-12 546 015.20
Net fund assets at the end of the reporting period	73 835 017.22	74 006 740.70

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-A1	Number	Number
Situation at the beginning of the financial year	14 563.0000	95 571.4700
Units issued	0.0000	0.0000
Units redeemed	0.0000	-81 008.4700
Situation at the end of the period	14 563.0000	14 563.0000
Difference between units issued and units redeemed	0.0000	-81 008.4700
Class I-X	Number	Number
Situation at the beginning of the financial year	916 016.7160	913 424.6400
Units issued	141 010.1690	4 322.7970
Units redeemed	-40 824.0490	-1 730.7210
Situation at the end of the period	1 016 202.8360	916 016.7160
Difference between units issued and units redeemed	100 186.1200	2 592.0760

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	1.277
Less federal withholding tax ¹	CHF	-0.447
Net accumulation per unit	CHF	0.830

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	1.673
Less federal withholding tax ¹	CHF	-0.586
Net accumulation per unit	CHF	1.087

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Notes, fixed rate

AUD

NEW SOUTH WALES TREASURY CORP-REG-S 1.00000% 19-08.02.24*	AUD	1 105 000		1 105 000	630 771	0.85	
TOTAL AUD					630 771	0.85	

EUR

BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	500 000		500 000	504 261	0.68	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 1.00000% 19-12.11.39*	EUR	200 000	200 000				
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	250 000		250 000	219 598	0.30	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR		100 000	100 000	83 274	0.11	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.37500% 20-11.02.31*	EUR	100 000		100 000			
VOLKSWAGEN INTERNATIONAL FINANCE-REG-S 3.12500% 22-28.03.25*	EUR	100 000	100 000				
TOTAL EUR					807 133	1.09	

GBP

UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP		900 000	900 000	804 935	1.09	
TOTAL GBP					804 935	1.09	

SEK

SWEDEN, KINGDOM OF-REG-S 2.25000% 11-01.06.32*	SEK	140 000		140 000	10 814	0.01	140 000
TOTAL SEK					10 814	0.01	

USD

AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	250 000		250 000	202 379	0.27	
ALTRIA GROUP INC 4.80000% 19-14.02.29*	USD	15 000	15 000				
AMBER CIRCLE FUNDING LTD-REG-S 3.25000% 12-04.12.22*	USD	500 000	500 000				
AMGEN INC 5.25000% 23-02.03.25*	USD		125 000	125 000	112 838	0.15	
AMGEN INC 5.50700% 23-02.03.26*	USD		160 000	160 000	144 841	0.20	
AT&T INC 5.53900% 23-20.02.26*	USD		150 000	150 000	135 409	0.18	
BANK OF NOVA SCOTIA 5.25000% 22-06.12.24*	USD		100 000	100 000	90 218	0.12	
BANK OF NOVA SCOTIA/THE 3.45000% 22-11.04.25*	USD	90 000	90 000				
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 22-07.04.25*	USD	130 000	130 000				
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	255 000	255 000				
DANSKE BANK A/S-REG-S 0.97600% 21-10.09.25*	USD	200 000		200 000	173 355	0.23	
DIAGEO CAPITAL PLC 2.12500% 19-24.10.24*	USD	380 000		380 000	334 062	0.45	
EXPORT-IMPORT BANK OF KOREA 5.00000% 23-11.01.28*	USD		200 000	200 000	178 616	0.24	200 000
GEORGIA POWER CO 2.10000% 20-30.07.23*	USD	75 000	75 000				
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.28*	USD		180 000	180 000	156 615	0.21	
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD	280 000	280 000				
ROMANIA-REG-S 5.12500% 18-15.06.48*	USD	150 000		150 000	100 908	0.14	150 000
TELEFONICA EMISIONES SA 5.52000% 19-01.03.49*	USD	175 000		175 000	125 645	0.17	
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD	100 000		100 000	86 987	0.12	
VMWARE INC 1.00000% 21-15.08.24*	USD	80 000		80 000	69 924	0.09	
TOTAL USD					1 911 796	2.58	
Total Notes, fixed rate					4 165 450	5.63	

Medium term notes, fixed rate

AUD

CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	200 000		200 000	112 104	0.15	
NEW ZEALAND LOC GOV FUNDING AGENCY 4.70000% 23-01.08.28*	AUD		175 000	175 000	98 415	0.13	
TOTAL AUD					210 519	0.28	

EUR

ABN AMRO BANK NV-REG-S 3.62500% 23-10.01.26*	EUR		100 000	100 000			
ASB BANK LTD-REG-S 0.25000% 21-08.09.28*	EUR	185 000		185 000	147 207	0.20	
BPCE SA-REG-S 2.37500% 22-26.04.32*	EUR		200 000	200 000	165 295	0.22	
BPCE SA-REG-S 4.00000% 22-29.11.32*	EUR		200 000	200 000			
BPCE SA-REG-S 4.50000% 23-13.01.33*	EUR		300 000	200 000	93 413	0.13	100 000

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CANADIAN IMPERIAL BANK OF COMME-REG-S 0.37500% 22-10.03.26*	EUR	190 000			190 000	168 869	0.23	190 000
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	165 000			165 000	158 509	0.21	
ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29*	EUR		45 000	45 000				
ENGIE SA-REG-S 0.37500% 21-26.10.29*	EUR	200 000			200 000	155 155	0.21	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 17-11.07.25*	EUR	400 000			400 000	366 785	0.50	
EUROPEAN INVESTMENT BANK 0.37500% 18-16.07.25*	EUR	250 000			250 000	228 771	0.31	
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	220 000		220 000				
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR		150 000	150 000				
HOWOGE WOHNUNGS-BAUGESELLSCHAFT-REG-S 0.62500% 21-01.11.28*	EUR	100 000			100 000	80 181	0.11	
KBC GROUP NV-REG-S 1.12500% 19-25.01.24*	EUR	100 000			100 000	95 536	0.13	
NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30*	EUR		100 000		100 000	94 659	0.13	
NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26*	EUR		120 000		120 000	116 070	0.16	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	250 000			250 000	215 218	0.29	60 000
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	155 000			155 000	132 902	0.18	
POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49*	EUR	400 000			400 000	239 403	0.32	
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR	100 000			100 000	95 292	0.13	
REN FINANCE B V-REG-S 2.50000% 15-12.02.25*	EUR	205 000		205 000				
ROYAL BANK OF CANADA-REG-S 0.62500% 22-23.03.26*	EUR	200 000			200 000	178 894	0.24	
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	195 000			195 000	171 179	0.23	195 000
SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25*	EUR		200 000		200 000	190 985	0.26	
TENNET HOLDING BV-REG-S 0.87500% 21-16.06.35*	EUR	175 000			175 000	135 090	0.18	175 000
VOLKSWAGEN INTERNATIONAL FIN-REG-S 4.12500% 22-15.11.25*	EUR		100 000	100 000				
TOTAL EUR						3 229 413	4.36	

GBP

CHINA DEVELOPMENT BANK-REG-S 1.25000% 20-21.01.23*	GBP	135 000		135 000				
TOTAL GBP							0.00	

USD

INTER-AMERICAN DEVELOPMENT BANK 0.87500% 20-03.04.25*	USD	300 000			300 000	256 215	0.35	
MEXICO, UNITED STATES OF 4.75000% 12-08.03.44*	USD	250 000			250 000	167 740	0.23	
PERTAMINA PERSERO PT-REG-S 4.70000% 19-30.07.49*	USD	200 000		200 000				
SVENSK EXPORTKREDIT AB 4.37500% 23-13.02.26*	USD		210 000		210 000	187 254	0.25	
TOTAL USD						611 209	0.83	
Total Medium term notes, fixed rate						4 051 141	5.48	

Medium term notes, zero coupon

EUR

CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	400 000			400 000	333 841	0.45	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 20-15.09.28*	EUR	600 000			600 000	495 289	0.67	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.00000% 21-30.06.31*	EUR	200 000			200 000	149 623	0.20	200 000
NOVO NORDISK FINCE NETHERLANDS BV-REG-S 0.00000% 21-04.06.24*	EUR	105 000			105 000	98 643	0.13	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.00000% 20-20.02.23*	EUR	100 000		100 000				
STEDIN HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	115 000			115 000	98 279	0.13	
TOTAL EUR						1 175 675	1.59	
Total Medium term notes, zero coupon						1 175 675	1.59	

Medium term notes, floating rate

EUR

BANK OF IRELAND GROUP PLC-REG-S 1.875%/VAR 22-05.06.26*	EUR	100 000		100 000				
DBS GROUP HOLDINGS LTD-REG-S-SUB 1.500%/VAR 18-11.04.28*	EUR	100 000		100 000				
DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25*	EUR	100 000		100 000				
DEUTSCHE BANK AG-REG-S 1.750%/VAR 20-19.11.30*	EUR	100 000		100 000				
VIRGIN MONEY UK PLC-REG-S 0.000%/VAR 21-27.05.24*	EUR	100 000		100 000				
TOTAL EUR							0.00	

USD

BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	150 000			150 000	130 795	0.18	
TOTAL USD						130 795	0.18	
Total Medium term notes, floating rate						130 795	0.18	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, fixed rate								
AUD								
AUSTRALIA 4.25000%-REG-S 14-21.04.26*	AUD	132 000			132 000	75 752	0.10	
AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD	200 000			200 000	91 065	0.12	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	475 000			475 000	248 481	0.34	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	240 000			240 000	124 547	0.17	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	100 000			100 000	39 748	0.05	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	265 000			265 000	132 986	0.18	
TOTAL AUD						712 579	0.96	
CAD								
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	3 330 000		530 000	2 800 000	1 705 994	2.31	
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	240 000			240 000	140 863	0.19	240 000
CANADA, GOVERNMENT 1.50000% 19-01.09.24*	CAD	3 450 000			3 450 000	2 198 280	2.97	
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	600 000			600 000	358 962	0.49	600 000
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	316 000		316 000				
TOTAL CAD						4 404 099	5.95	
CNY								
CHINA DEVELOPMENT BANK 3.30000% 21-03.03.26*	CNY	1 000 000			1 000 000	126 656	0.17	
TOTAL CNY						126 656	0.17	
DKK								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	725 000			725 000	108 293	0.15	
TOTAL DKK						108 293	0.15	
EUR								
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	200 000			200 000	104 817	0.14	200 000
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	85 000	100 000		185 000	211 146	0.29	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	1 304 000		704 000	600 000	582 556	0.79	415 000
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	114 000			114 000			
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	803 000	300 000		1 103 000	994 264	1.34	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	425 000	175 000		600 000	441 414	0.60	600 000
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	645 000	305 000		950 000	552 920	0.75	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	720 000		70 000	650 000	375 275	0.51	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	500 000			500 000	444 091	0.60	500 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	130 000			130 000	111 930	0.15	130 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR		250 000		250 000	183 577	0.25	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	350 000		200 000	150 000	106 378	0.14	
ITALY, REPUBLIC OF-BTP 4.50000% 13-01.05.23*	EUR	150 000		150 000				
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	267 000	100 000		367 000	364 752	0.49	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	200 000	250 000		450 000	412 131	0.56	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 320 000		320 000	1 000 000	727 429	0.98	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	417 000			417 000	387 163	0.52	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	100 000			100 000	77 700	0.11	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	445 000			445 000	405 626	0.55	
ITALY, REPUBLIC OF-BTP 0.95000% 16-15.03.23*	EUR	762 000		762 000				
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	1 043 000		1 043 000				
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	40 000			40 000	36 296	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR		350 000		350 000	209 591	0.28	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR		1 000 000	200 000	800 000	733 678	0.99	
JAPAN BANK FOR INTL COOPERATION 3.12500% 23-15.02.28*	EUR		180 000		180 000	170 741	0.23	70 000
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	187 000			187 000	193 065	0.26	187 000
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	272 000			272 000	287 936	0.39	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 12-15.01.33*	EUR	15 000			15 000	13 763	0.02	
SLOVAKIA, REPUBLIC OF-REG-S 3.75000% 23-23.02.35*	EUR		300 000		300 000	273 190	0.37	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	380 000	400 000		780 000	639 961	0.86	
SPAIN, KINGDOM OF-144A-REG-S 5.90000% 11-30.07.26*	EUR	370 000			370 000	379 295	0.51	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	300 000			300 000	318 072	0.43	300 000
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	400 000	600 000	400 000	600 000	523 646	0.71	
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	100 000	100 000		200 000	150 214	0.20	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	150 000			150 000	112 516	0.15	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	368 000			368 000	283 561	0.38	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	100 000			100 000	44 556	0.06	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		745 000		745 000	414 082	0.56	
TOTAL EUR						11 267 332	15.23	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GBP								
DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31*	GBP	205 000			205 000	159 668	0.22	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP		850 000		850 000	532 499	0.72	
UNITED KINGDOM GILT-REG-S 4.50000% 09-07.09.34*	GBP	210 000			210 000	230 025	0.31	
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	438 000			438 000	426 667	0.58	438 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 300 000		150 000	1 150 000	659 991	0.89	501 000
UNITED KINGDOM OF GRT BRI & N IRL-REG-S 1.00000% 18-22.04.24*	GBP	1 750 000		1 750 000				
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	550 000	250 000	300 000	500 000	445 254	0.60	
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	350 000	150 000		500 000	332 213	0.45	500 000
UNITED KINGDOM TREASUR GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP		1 600 000		1 600 000	1 569 360	2.12	1 600 000
TOTAL GBP						4 355 676	5.89	
JPY								
JAPAN 0.10000% 18-20.09.28*	JPY	80 000 000			80 000 000	472 965	0.64	
JAPAN 0.30000% 16-20.06.46*	JPY	55 000 000	35 000 000		90 000 000	394 090	0.53	
JAPAN 0.50000% 19-20.03.59*	JPY	50 000 000			50 000 000	193 944	0.26	
JAPAN 0.60000% 17-20.06.37*	JPY	93 500 000	50 000 000		143 500 000	789 227	1.07	
JAPAN 0.80000% 18-20.03.58*	JPY	35 000 000	145 000 000		180 000 000	789 500	1.07	
JAPAN 0.90000% 22-20.06.42*	JPY		209 500 000		209 500 000	1 111 705	1.50	
JAPAN 1.00000% 15-20.12.35*	JPY	119 500 000		119 500 000				
JAPAN 1.10000% 03-20.03.33*	JPY	308 500 000			308 500 000	1 883 120	2.55	
JAPAN 1.50000% 15-20.03.45*	JPY	8 500 000			8 500 000	48 924	0.07	
JAPAN 1.60000% 10-20.06.30*	JPY	130 000 000		130 000 000				
JAPAN 1.70000% 14-20.09.44*	JPY	20 000 000			20 000 000	119 667	0.16	
JAPAN 1.80000% 11-20.06.31*	JPY	18 000 000		18 000 000				
JAPAN 1.80000% 13-20.03.43*	JPY	79 300 000			79 300 000	486 668	0.66	
JAPAN 1.90000% 08-20.12.28*	JPY	83 500 000	60 000 000		143 500 000	925 308	1.25	
JAPAN 2.30000% 07-20.06.27*	JPY	83 500 000		83 500 000				
TOTAL JPY						7 215 117	9.75	
MXN								
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN		150 000		150 000	702 772	0.95	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	400 000	70 000		470 000	1 891 598	2.56	
TOTAL MXN						2 594 370	3.51	
NZD								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD		700 000		700 000	294 973	0.40	
NEW ZEALAND 1.50000% 19-15.05.31*	NZD	600 000			600 000	239 850	0.32	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD		1 200 000		1 200 000	355 990	0.48	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	900 000			900 000	344 683	0.47	
NEW ZEALAND-REG-S 4.50000% 14-15.04.27*	NZD		1 100 000		1 100 000	566 793	0.77	
TOTAL NZD						1 802 289	2.44	
SEK								
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	520 000			520 000	44 705	0.06	520 000
TOTAL SEK						44 705	0.06	
USD								
ABU DHABI, GOVERNMENT OF-REG-S 2.50000% 19-30.09.29*	USD	800 000			800 000	625 532	0.85	
KAZAKHSTAN, REPUBLIC OF-REG-S 4.87500% 14-14.10.44*	USD	240 000		240 000				
PERU, REPUBLIC OF 2.78300% 20-23.01.31*	USD	120 000		60 000	60 000	43 737	0.06	
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	50 000			50 000	53 063	0.07	50 000
URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50*	USD	150 000		150 000				
TOTAL USD						722 332	0.98	
Total Bonds, fixed rate						33 353 447	45.08	
Bonds, zero coupon								
EUR								
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	100 000			100 000	77 131	0.10	100 000
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	100 000			100 000	88 959	0.12	
TOTAL EUR						166 090	0.22	
Total Bonds, zero coupon						166 090	0.22	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, floating rate								
GBP								
M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	100 000			100 000	95 840	0.13	
TOTAL GBP						95 840	0.13	
NZD								
NEW ZEALAND 2.000%/CPI LINKED 12-20.09.25*	NZD	872 000			872 000	588 150	0.79	
TOTAL NZD						588 150	0.79	
Total Bonds, floating rate						683 990	0.92	
Treasury notes, fixed rate								
USD								
AMERICA, UNITED STATES OF 4.50000% 06-15.02.36*	USD	355 000		355 000				
AMERICA, UNITED STATES OF 3.12500% 11-15.11.41*	USD	1 210 000			1 210 000	828 408	1.12	1 210 000
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	1 781 200			1 781 200	1 134 497	1.53	1 781 200
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	370 000			370 000	238 163	0.32	370 000
AMERICA, UNITED STATES OF 3.00000% 14-15.11.44*	USD	103 000			103 000	66 563	0.09	
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD		350 000	350 000				
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	60 000			60 000	34 607	0.05	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	2 214 000		214 000	2 000 000	1 090 425	1.47	1 786 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD		300 000	300 000		188 455	0.25	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	910 000			910 000	555 796	0.75	
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	140 000	750 000		890 000	356 312	0.48	890 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	1 570 000	900 000		2 470 000	1 213 737	1.64	2 470 000
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	190 000			190 000	102 996	0.14	190 000
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD		150 000		150 000	91 092	0.12	
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	690 000	1 100 000		1 790 000	1 498 225	2.03	
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	2 200 000			2 200 000	1 792 671	2.42	2 200 000
AMERICA, UNITED STATES OF 2.00000% 15-15.08.25*	USD	172 000			172 000	148 201	0.20	172 000
AMERICA, UNITED STATES OF 1.62500% 16-15.02.26*	USD	135 000	2 000 000		2 135 000	1 801 713	2.44	470 000
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	980 000		980 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD		820 000		820 000	687 154	0.93	
AMERICA, UNITED STATES OF 2.50000% 14-15.05.24*	USD	2 267 000		267 000	2 000 000	1 791 163	2.42	
AMERICA, UNITED STATES OF 2.75000% 18-31.07.23*	USD	270 000		270 000				
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	3 110 000			3 110 000	2 568 457	3.47	3 110 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	2 180 000			2 180 000	1 498 626	2.03	2 180 000
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	1 580 000			1 580 000	1 209 447	1.63	
AMERICA, UNITED STATES OF 0.75000% 21-30.04.26*	USD	800 000			800 000	656 942	0.89	800 000
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	510 000			510 000	369 542	0.50	510 000
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD	800 000		300 000	500 000	439 081	0.59	500 000
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	200 000	600 000	400 000	400 000	278 817	0.38	114 700
AMERICA, UNITED STATES OF 1.12500% 21-31.10.26*	USD	4 000 000			4 000 000	3 261 534	4.41	
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD	1 000 000		1 000 000				
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD		900 000		900 000	774 733	1.05	
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD		1 300 000	600 000	700 000	613 719	0.83	
UNITED STATES TREASURY NOTE/BOND 0.12500% 21-15.01.24*	USD		3 000 000	2 350 000	650 000	585 224	0.79	650 000
TOTAL USD						25 876 299	34.97	
Total Treasury notes, fixed rate						25 876 299	34.97	
Treasury notes, floating rate								
USD								
AMERICA, UNITED STATES OF 0.750%/CPI LINKED 15-15.02.45*	USD	375 000		375 000				
AMERICA, UNITED STATES OF 1.000%/CPI LINKED 18-15.02.48*	USD		200 000	200 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.04.27*	USD		900 000	900 000				
AMERICA, UNITED STATES OF 1.250%/CPI LINKED 23-15.04.28*	USD		1 000 000		1 000 000	880 585	1.19	
TOTAL USD						880 585	1.19	
Total Treasury notes, floating rate						880 585	1.19	
Total Securities traded on an exchange						70 483 472	95.27	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Securities traded on other regulated markets which are open to the public

Notes, fixed rate

USD

BANK OF MONTREAL 5.20000% 23-12.12.24*	USD	280 000		280 000	252 566	0.34	
CANADIAN IMPERIAL BANK OF COMMERCE 5.14400% 23-28.04.25*	USD	125 000		125 000	112 242	0.15	
KENVUE INC-144A 5.35000% 23-22.03.26*	USD	50 000	50 000				
TOTAL USD					364 807	0.49	
Total Notes, fixed rate					364 807	0.49	

Bonds, floating rate

NZD

NEW ZEALAND 2.500%/CPI LINKED 17-20.09.40*	NZD	445 000	200 000	645 000			
TOTAL NZD						0.00	
Total Bonds, floating rate						0.00	
Total Securities traded on other regulated markets which are open to the public					364 807	0.49	

Securities traded neither on an exchange nor on a regulated market

Medium term notes, floating rate

EUR

DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25**	EUR	100 000	100 000				
TOTAL EUR						0.00	
Total Medium term notes, floating rate						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	
Total securities and similar instruments					70 848 279	95.76	
(thereof in lending)					19 816 565	26.78)	
Bank deposits at sight					2 829 698	3.82	
Derivative financial instruments					-240 061	-0.32	
Other assets					547 361	0.74	
Total fund assets					73 985 277	100.00	
Short-term bank liabilities					-149 891		
Other liabilities					-369		
Net fund assets					73 835 017		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	70 602 242	95.43
Investments valuation based on market-observed parameters	5 976	0.01
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	70 608 218	95.44

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-BUXL FUTURE 07.12.23*	-7	EUR	-810 843	68 412	0.09
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23*	-3	EUR	-318 069	10 216	0.01
EURO-BOBL FUTURE 07.12.23*	-13	EUR	-1 454 206	7 128	0.01
LONG GILT FUTURE 27.12.23*	-5	GBP	-514 383	3 534	0.00
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23*	-3	JPY	-2 591 430	41 643	0.06
CAN 10YR BOND FUTURE 18.12.23*	-23	CAD	-1 732 842	56 690	0.09
			-7 421 773	187 623	0.26

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 07.12.23*	17	EUR	2 109 333	-37 284	-0.05
CAN 5YR BOND FUTURE 18.12.23*	41	CAD	2 917 234	-26 071	-0.04
US ULTRA LONG BOND (CBT) FUTURE 19.12.23*	7	USD	717 063	-96 103	-0.13
US 10YR ULTRA NOTE FUTURE 19.12.23*	29	USD	2 872 132	-134 389	-0.18
US LONG BOND FUTURE 19.12.23*	1	USD	99 594	-3 015	0.00
US 10YR TREASURY NOTE FUTURE 19.12.23*	18	USD	1 739 191	-64 969	-0.09
US 2YR TREASURY NOTE FUTURE 29.12.23*	3	USD	552 642	-2 666	0.00
US 5YR TREASURY NOTE FUTURE 29.12.23*	56	USD	5 324 417	-69 163	-0.10
			16 331 606	-433 660	-0.59

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**						
USD	98 186	MYR	445 000	06.11.2023	-4 352	-0.01
CNY	1 140 000	USD	160 792	06.11.2023	4 138	0.01
USD	415 162	INR	34 270 000	06.11.2023	-3 273	0.00
CAD	4 840 000	CHF	3 161 819	06.11.2023	-10 646	-0.01
CHF	54 906	SEK	670 000	06.11.2023	-336	0.00
CHF	46 320	DKK	360 000	06.11.2023	73	0.00
CHF	5 963 047	JPY	965 400 000	06.11.2023	-161 500	-0.22
MXN	56 280 000	CHF	2 838 820	06.11.2023	2 629	0.00
GBP	2 010 000	CHF	2 230 129	06.11.2023	10 741	0.01
CHF	936 274	NOK	10 950 000	06.11.2023	-44 359	-0.06
CHF	3 993 649	USD	4 600 000	06.11.2023	192 074	0.26
EUR	895 000	CHF	856 997	06.11.2023	-3 859	-0.01
CHF	171 942	AUD	300 000	06.11.2023	904	0.00
NZD	4 685 000	CHF	2 488 437	06.11.2023	8 813	0.01
CHF	164 585	USD	190 000	06.11.2023	8 304	0.01
CHF	142 814	EUR	150 000	06.11.2023	1 464	0.00
CHF	67 617	JPY	11 000 000	06.11.2023	-1 513	0.00
CHF	62 473	AUD	110 000	06.11.2023	904	0.00
CHF	131 873	GBP	120 000	06.11.2023	628	0.00
EUR	150 000	USD	164 521	06.11.2023	5 427	0.01
USD	25 308	MXN	440 000	06.11.2023	-855	0.00
USD	28 738	CHF	25 000	06.11.2023	-1 150	0.00
USD	40 110	CHF	35 000	06.11.2023	-1 497	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
USD	44 617	GBP	35 000	06.11.2023	-1 953	0.00
JPY	3 648 883	MXN	440 000	06.11.2023	246	0.00
USD	17 875	NZD	30 000	06.11.2023	-387	0.00
USD	41 950	MXN	720 000	06.11.2023	-1 888	0.00
GBP	166 700	EUR	195 000	06.11.2023	3 496	0.00
MXN	1 150 000	JPY	9 775 850	06.11.2023	795	0.00
USD	21 272	MXN	360 000	06.11.2023	-1 215	0.00
CAD	283 599	GBP	165 000	06.11.2023	-3 702	-0.01
EUR	110 000	USD	119 066	06.11.2023	2 540	0.00
JPY	20 400 000	USD	140 692	06.11.2023	5 427	0.01
USD	210 000	CAD	286 295	06.11.2023	-3 431	0.00
JPY	2 400 000	MXN	286 311	06.11.2023	6	0.00
JPY	11 100 000	USD	76 078	06.11.2023	2 521	0.00
USD	205 546	GBP	165 000	06.11.2023	-4 846	-0.01
INR	17 103 150	USD	205 000	06.11.2023	-365	0.00
EUR	12 166	MXN	230 000	06.11.2023	-111	0.00
JPY	7 424 411	MXN	890 000	06.11.2023	234	0.00
CAD	277 732	USD	205 000	06.11.2023	4 494	0.01
MXN	360 000	CHF	18 653	06.11.2023	511	0.00
INR	17 166 850	USD	205 981	06.11.2023	-168	0.00
EUR	23 372	MXN	430 000	06.11.2023	-811	0.00
AUD	351 695	GBP	185 000	06.11.2023	1 642	0.00
AUD	41 588	NZD	45 000	06.11.2023	-144	0.00
JPY	9 700 000	USD	65 879	06.11.2023	1 654	0.00
CAD	33 852	MXN	440 000	06.11.2023	-15	0.00
EUR	15 513	MXN	290 000	06.11.2023	-307	0.00
EUR	225 000	USD	237 643	06.11.2023	-176	0.00
JPY	3 683 505	MXN	440 000	06.11.2023	38	0.00
AUD	93 971	USD	60 000	06.11.2023	455	0.00
AUD	41 987	NZD	45 000	06.11.2023	-374	0.00
CAD	96 297	JPY	10 500 000	06.11.2023	-20	0.00
GBP	25 000	CHF	27 744	06.11.2023	140	0.00
MXN	740 000	NZD	68 473	06.11.2023	-1 052	0.00
MYR	445 000	USD	94 590	06.11.2023	1 080	0.00
USD	66 019	JPY	9 800 000	06.11.2023	-1 181	0.00
USD	79 478	EUR	75 000	06.11.2023	-181	0.00
NZD	50 000	USD	30 097	06.11.2023	923	0.00
EUR	40 000	USD	42 508	06.11.2023	206	0.00
MXN	890 000	USD	49 692	06.11.2023	366	0.00
JPY	3 600 000	MXN	435 504	06.11.2023	313	0.00
EUR	25 000	USD	26 444	06.11.2023	17	0.00
EUR	197 500	GBP	172 494	06.11.2023	498	0.00
JPY	6 000 000	USD	40 090	06.11.2023	422	0.00
EUR	190 000	CAD	278 395	06.11.2023	-273	0.00
USD	159 642	CNY	1 140 000	06.11.2023	-3 098	0.00
CNY	1 140 000	USD	158 763	06.02.2024	891	0.01
					5 976	0.01

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	5	5
EURO-BOBL FUTURE 08.06.23	EUR	31	31
EURO-BUXL FUTURE 08.06.23	EUR	7	7
EURO-OAT FUTURE 08.06.23	EUR	4	4

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
EURO BTP ITALY GOVERNMENT FUTURE 08.12.22	EUR	5	0
EURO-BOBL FUTURE 08.12.22	EUR	14	0
EURO-SCHATZ FUTURE 08.12.22	EUR	18	0
EURO-BUXL FUTURE 08.12.22	EUR	7	0
EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	5	5
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	26	26
EURO-BOBL FUTURE 08.03.23	EUR	11	11
EURO-SCHATZ FUTURE 08.03.23	EUR	18	18
EURO-BUXL FUTURE 08.03.23	EUR	7	7
EURO-OAT FUTURE 08.03.23	EUR	4	4
EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	5	5
EURO-BOBL FUTURE 07.09.23	EUR	35	35
EURO-BUXL FUTURE 07.09.23	EUR	7	7
EURO-OAT FUTURE 07.09.23	EUR	2	2
EURO-BUXL FUTURE 07.12.23	EUR	0	7
EURO-OAT FUTURE 07.12.23	EUR	2	2
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	2	5
EURO-BOBL FUTURE 07.12.23	EUR	0	13
LONG GILT FUTURE 29.03.23	GBP	5	5
LONG GILT FUTURE 28.06.23	GBP	5	5
LONG GILT FUTURE 27.09.23	GBP	5	5
LONG GILT FUTURE 27.12.23	GBP	0	5
CAN 10YR BOND FUTURE 19.12.22	CAD	48	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.22	JPY	2	0
AUSTRALIA 3YR BOND FUTURE 15.12.22	AUD	39	20
US ULTRA LONG BOND (CBT) FUTURE 20.12.22	USD	6	0
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	10	0
AUSTRALIAN 3YR BOND FUTURE 15.03.23	AUD	61	61
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	6	6
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.03.23	JPY	8	8
CAN 10YR BOND FUTURE 22.03.23	CAD	46	46
AUSTRALIA 3YR BOND FUTURE 15.06.23	AUD	114	114
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	4	4
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.23	JPY	9	9
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	6	6
CAN 10YR BOND FUTURE 21.06.23	CAD	44	44
CAN 10YR BOND FUTURE 20.09.23	CAD	23	23
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.23	JPY	9	9
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23	JPY	7	10
CAN 10YR BOND FUTURE 18.12.23	CAD	0	23

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	11	11
EURO-BUND FUTURE 08.06.23	EUR	17	17
EURO-BOBL FUTURE 08.06.23	EUR	8	8
EURO-BUND FUTURE 08.12.22	EUR	0	18
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	11	11
EURO-BUND FUTURE 08.03.23	EUR	17	17
EURO-BOBL FUTURE 08.03.23	EUR	8	8
EURO-BUND FUTURE 07.09.23	EUR	17	17
EURO-BOBL FUTURE 07.09.23	EUR	2	2
EURO-OAT FUTURE 07.12.23	EUR	4	4
EURO-BUND FUTURE 07.12.23	EUR	17	0
LONG GILT FUTURE 28.12.22	GBP	3	7
LONG GILT FUTURE 29.03.23	GBP	4	4
US LONG BOND FUTURE 20.12.22	USD	0	10

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	0	11
US 10YR ULTRA NOTE FUTURE 20.12.22	USD	0	9
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	31	31
AUSTRALIAN 3YR BOND FUTURE 15.03.23	AUD	8	8
US 10YR ULTRA NOTE FUTURE 22.03.23	USD	18	18
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	17	17
US 2YR TREASURY NOTE FUTURE 31.03.23	USD	31	31
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.03.23	JPY	1	1
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	17	17
US LONG BOND FUTURE 22.03.23	USD	5	5
US 10YR ULTRA NOTE FUTURE 21.06.23	USD	18	18
US LONG BOND FUTURE 21.06.23	USD	5	5
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	17	17
US 2YR TREASURY NOTE FUTURE 30.06.23	USD	31	31
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	46	46
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	36	36
US LONG BOND FUTURE 20.09.23	USD	3	3
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	18	18
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	35	35
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	29	29
CAN 5YR BOND FUTURE 20.09.23	CAD	41	41
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	6	6
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	17	17
CAN 5YR BOND FUTURE 18.12.23	CAD	41	0
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	7	0
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	29	0
US LONG BOND FUTURE 19.12.23	USD	6	5
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	18	0
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	20	17
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	56	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	1 796 663	MXN	35 750 000	04.11.2022
JPY	720 436 520	CHF	4 853 255	04.11.2022
CHF	114 660	GBP	100 000	04.11.2022
USD	250 000	CHF	249 913	04.11.2022
MYR	445 000	USD	105 325	03.02.2023
USD	104 753	MYR	445 000	03.02.2023
MYR	445 000	USD	104 753	03.02.2023
CHF	4 859 600	JPY	720 500 000	06.02.2023
CHF	1 148 271	JPY	170 000 000	06.02.2023
GBP	920 000	CHF	1 046 024	06.02.2023
AUD	1 065 000	CHF	675 848	06.02.2023
EUR	2 350 000	CHF	2 308 805	06.02.2023
CHF	6 475 279	USD	6 575 000	06.02.2023
CHF	73 951	DKK	560 000	06.02.2023
CAD	5 920 000	CHF	4 293 009	06.02.2023
CHF	39 295	EUR	40 000	06.02.2023
CAD	90 000	USD	66 782	06.02.2023
EUR	85 000	USD	85 639	06.02.2023
USD	85 780	EUR	85 000	06.02.2023
EUR	180 000	AUD	282 246	06.02.2023
EUR	185 000	GBP	163 950	06.02.2023
USD	94 228	CAD	125 000	06.02.2023
USD	23 056	JPY	3 200 000	06.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	195 000	USD	204 647	06.02.2023
USD	78 492	JPY	10 800 000	06.02.2023
AUD	286 042	EUR	185 000	06.02.2023
GBP	165 000	CAD	267 834	06.02.2023
USD	555 854	CHF	520 000	06.02.2023
USD	192 260	EUR	185 000	06.02.2023
USD	40 000	EUR	38 545	06.02.2023
USD	95 000	INR	7 744 210	06.02.2023
JPY	9 700 000	USD	71 896	06.02.2023
CHF	492 038	EUR	500 000	06.02.2023
USD	95 000	IDR	1 463 285 000	06.02.2023
USD	95 000	IDR	1 465 375 000	06.02.2023
USD	80 000	CAD	107 318	06.02.2023
EUR	185 000	AUD	291 259	06.02.2023
CHF	5 102 996	USD	5 470 000	06.02.2023
CHF	323 293	AUD	515 000	06.02.2023
CHF	586 669	GBP	515 000	06.02.2023
CHF	2 362 080	EUR	2 400 000	06.02.2023
CHF	1 988 593	JPY	288 900 000	06.02.2023
CHF	253 377	CAD	370 000	06.02.2023
USD	63 738	KRW	84 000 000	06.02.2023
USD	6 520 000	CHF	6 073 263	06.02.2023
EUR	690 000	CHF	679 760	06.02.2023
GBP	360 000	CHF	410 571	06.02.2023
JPY	147 300 000	CHF	1 014 468	06.02.2023
GBP	160 000	NOK	1 961 053	06.02.2023
USD	110 000	INR	9 095 240	06.02.2023
CHF	97 321	USD	105 000	06.02.2023
EUR	915 000	CHF	903 183	06.02.2023
CAD	125 000	USD	91 813	06.02.2023
AUD	135 000	USD	91 506	06.02.2023
EUR	50 229	NOK	540 000	06.02.2023
CHF	289 461	AUD	455 000	06.02.2023
USD	620 000	CHF	573 477	06.02.2023
EUR	205 000	SEK	2 296 505	06.02.2023
CHF	127 093	CAD	185 000	06.02.2023
EUR	175 000	CHF	172 307	06.02.2023
USD	215 000	CHF	200 722	06.02.2023
KRW	600 000 000	USD	471 913	06.02.2023
EUR	48 108	AUD	75 000	06.02.2023
EUR	106 821	JPY	15 000 000	06.02.2023
EUR	84 553	GBP	75 000	06.02.2023
USD	110 000	BRL	565 686	06.02.2023
GBP	68 495	SEK	870 000	06.02.2023
EUR	105 000	USD	114 323	06.02.2023
GBP	165 000	USD	204 994	06.02.2023
USD	225 000	CAD	300 976	06.02.2023
GBP	185 000	AUD	331 273	06.02.2023
EUR	210 000	CAD	307 515	06.02.2023
GBP	185 000	NOK	2 270 808	06.02.2023
USD	230 000	INR	18 682 210	06.02.2023
GBP	185 000	USD	228 713	06.02.2023
GBP	117 334	CAD	195 000	06.02.2023
EUR	70 572	AUD	110 000	06.02.2023
JPY	32 678 191	SEK	2 600 000	06.02.2023
JPY	7 781 096	CAD	80 000	06.02.2023
USD	168 914	CNY	1 140 000	06.02.2023
INR	35 521 660	USD	435 635	06.02.2023
IDR	2 928 660 000	USD	195 609	06.02.2023
AUD	30 000	CHF	19 559	06.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
COP	890 801 000	USD	192 195	06.02.2023
BRL	565 686	USD	111 028	06.02.2023
EUR	210 000	NOK	2 286 087	06.02.2023
USD	215 034	JPY	27 900 000	06.02.2023
MXN	35 750 000	CHF	1 745 361	07.02.2023
CHF	14 762	MXN	300 000	07.02.2023
NZD	2 805 000	CHF	1 627 166	07.02.2023
USD	23 645	NZD	40 000	07.02.2023
MXN	1 490 000	USD	75 904	07.02.2023
NZD	35 000	USD	21 800	07.02.2023
MXN	13 400 000	CHF	645 031	07.02.2023
MXN	793 738	USD	40 000	07.02.2023
NZD	62 509	USD	40 000	07.02.2023
NZD	215 000	CHF	127 655	07.02.2023
MXN	3 900 000	CHF	181 553	07.02.2023
NZD	1 670 000	CHF	984 654	07.02.2023
USD	28 571	NZD	45 000	07.02.2023
MXN	1 220 000	JPY	8 434 666	07.02.2023
MXN	880 000	JPY	6 020 216	07.02.2023
NZD	88 070	CAD	75 000	07.02.2023
CHF	2 805 184	MXN	57 133 738	07.02.2023
USD	105 701	MYR	445 000	03.05.2023
USD	213 766	GBP	180 000	03.05.2023
GBP	30 000	CHF	33 321	03.05.2023
MYR	445 000	USD	100 076	03.05.2023
CHF	196 541	USD	219 390	03.05.2023
MYR	445 000	USD	99 780	03.05.2023
USD	99 780	MYR	445 000	03.05.2023
USD	195 642	IDR	2 928 700 000	04.05.2023
USD	432 760	INR	35 530 000	04.05.2023
CNY	1 140 000	USD	169 924	04.05.2023
USD	188 854	COP	890 801 000	04.05.2023
USD	110 137	BRL	570 000	04.05.2023
EUR	210 000	USD	231 513	04.05.2023
CAD	4 200 000	CHF	2 851 089	04.05.2023
MXN	57 140 000	CHF	2 737 176	04.05.2023
CHF	74 989	DKK	560 000	04.05.2023
CHF	351 156	AUD	545 000	04.05.2023
CHF	505 723	SEK	5 770 000	04.05.2023
CHF	641 663	NOK	7 060 000	04.05.2023
EUR	2 620 000	CHF	2 607 863	04.05.2023
CHF	3 985 149	USD	4 420 000	04.05.2023
GBP	1 760 000	CHF	1 959 654	04.05.2023
NZD	4 795 000	CHF	2 817 289	04.05.2023
GBP	185 000	CAD	303 280	04.05.2023
EUR	210 000	AUD	324 287	04.05.2023
CHF	50 984	CAD	75 000	04.05.2023
CHF	118 003	USD	130 000	04.05.2023
USD	135 000	CHF	123 731	04.05.2023
CHF	60 000	USD	65 337	04.05.2023
SEK	2 402 696	NOK	2 350 000	04.05.2023
CAD	150 000	USD	112 507	04.05.2023
EUR	260 000	USD	281 075	04.05.2023
USD	40 143	MXN	760 000	04.05.2023
USD	225 079	EUR	210 000	04.05.2023
CAD	298 358	GBP	185 000	04.05.2023
SEK	2 370 000	NOK	2 341 032	04.05.2023
USD	18 254	MXN	340 000	04.05.2023
AUD	319 273	EUR	205 000	04.05.2023
AUD	120 000	EUR	76 872	04.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CAD	72 049	MXN	990 000	04.05.2023
USD	28 059	NZD	45 000	04.05.2023
USD	18 540	NZD	30 000	04.05.2023
MXN	330 000	CHF	16 567	04.05.2023
USD	245 000	GBP	202 329	04.05.2023
USD	18 486	NZD	30 000	04.05.2023
CAD	297 988	EUR	205 000	04.05.2023
CAD	110 000	USD	80 770	04.05.2023
CAD	292 756	GBP	180 000	04.05.2023
INR	17 726 105	USD	215 000	04.05.2023
CAD	293 368	GBP	180 000	04.05.2023
USD	124 460	CAD	170 000	04.05.2023
USD	37 038	NZD	60 000	04.05.2023
GBP	180 000	USD	220 620	04.05.2023
USD	93 765	AUD	140 000	04.05.2023
USD	226 620	GBP	185 000	04.05.2023
NZD	45 000	CHF	25 430	04.05.2023
IDR	1 657 920 000	USD	110 000	04.05.2023
MXN	840 000	USD	45 883	04.05.2023
CAD	75 000	USD	55 441	04.05.2023
MXN	1 180 000	CAD	86 857	04.05.2023
IDR	1 717 297 300	USD	115 000	04.05.2023
USD	29 890	IDR	446 517 300	04.05.2023
BRL	570 000	USD	112 139	04.05.2023
USD	114 864	EUR	105 000	04.05.2023
NZD	45 000	CHF	25 201	04.05.2023
COP	890 801 000	USD	196 298	04.05.2023
GBP	185 000	USD	232 161	04.05.2023
CAD	306 112	AUD	340 000	04.05.2023
CAD	90 000	USD	67 286	04.05.2023
USD	223 271	GBP	180 000	04.05.2023
USD	165 493	CNY	1 140 000	04.05.2023
INR	17 803 895	USD	217 838	04.05.2023
CNY	1 140 000	USD	164 723	04.05.2023
CHF	7 355 666	JPY	1 038 900 000	08.05.2023
CHF	103 568	JPY	14 500 000	08.05.2023
USD	230 000	JPY	30 124 020	08.05.2023
USD	220 000	THB	7 615 577	08.05.2023
JPY	24 490 693	EUR	170 000	08.05.2023
NZD	150 000	JPY	12 273 836	08.05.2023
JPY	20 000 000	EUR	142 736	08.05.2023
JPY	29 427 773	USD	225 000	08.05.2023
JPY	23 700 000	EUR	169 637	08.05.2023
EUR	192 903	JPY	27 800 000	08.05.2023
JPY	1 025 979 390	CHF	6 763 659	08.05.2023
THB	7 615 577	CHF	200 136	08.05.2023
CNY	1 140 000	USD	166 557	04.08.2023
USD	100 613	MYR	445 000	04.08.2023
USD	216 851	INR	17 810 000	04.08.2023
CHF	6 788 538	JPY	1 026 000 000	04.08.2023
CHF	166 089	GBP	150 000	04.08.2023
USD	220 000	CHF	195 033	04.08.2023
CHF	200 056	THB	7 620 000	04.08.2023
CAD	5 555 000	CHF	3 647 419	04.08.2023
CHF	546 663	AUD	915 000	04.08.2023
CHF	86 739	SEK	1 000 000	04.08.2023
CHF	976 929	NOK	11 760 000	04.08.2023
CHF	3 924 085	USD	4 410 000	04.08.2023
CHF	73 695	DKK	560 000	04.08.2023
MXN	57 400 000	CHF	2 793 846	04.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	2 500 000	CHF	2 449 863	04.08.2023
GBP	1 200 000	CHF	1 333 582	04.08.2023
NZD	4 720 000	CHF	2 599 941	04.08.2023
AUD	345 000	CAD	314 274	04.08.2023
USD	197 196	JPY	26 600 000	04.08.2023
USD	160 099	EUR	145 000	04.08.2023
CHF	283 070	EUR	290 000	04.08.2023
NZD	150 000	CHF	82 283	04.08.2023
USD	225 000	CHF	197 805	04.08.2023
CHF	430 572	EUR	440 000	04.08.2023
THB	7 620 000	USD	228 227	04.08.2023
GBP	180 000	USD	227 278	04.08.2023
USD	11 265	CHF	10 000	04.08.2023
USD	87 742	GBP	70 000	04.08.2023
AUD	56 555	NZD	60 000	04.08.2023
MXN	330 000	CHF	16 157	04.08.2023
USD	155 000	EUR	143 134	04.08.2023
CAD	61 088	USD	45 000	04.08.2023
USD	110 000	ZAR	2 162 776	04.08.2023
EUR	8 282	MXN	160 000	04.08.2023
GBP	290 000	EUR	334 954	04.08.2023
USD	160 000	EUR	149 225	04.08.2023
JPY	19 500 000	USD	141 831	04.08.2023
EUR	180 984	CAD	260 000	04.08.2023
ZAR	2 162 776	USD	114 056	04.08.2023
GBP	180 000	USD	225 941	04.08.2023
USD	225 000	INR	18 591 075	04.08.2023
AUD	54 448	NZD	60 000	04.08.2023
GBP	214 080	EUR	250 000	04.08.2023
INR	2 140 000	USD	26 061	04.08.2023
CAD	115 000	CHF	77 352	04.08.2023
AUD	160 000	CHF	97 724	04.08.2023
JPY	90 900 000	CHF	586 935	04.08.2023
EUR	640 000	CHF	621 719	04.08.2023
GBP	95 000	CHF	107 772	04.08.2023
MXN	970 000	CHF	50 102	04.08.2023
NOK	280 000	CHF	23 756	04.08.2023
NZD	50 000	CHF	27 823	04.08.2023
SEK	330 000	CHF	27 694	04.08.2023
USD	1 635 000	CHF	1 460 034	04.08.2023
CHF	2 266 418	USD	2 535 000	04.08.2023
CHF	789 372	EUR	810 000	04.08.2023
JPY	2 157 003	NZD	25 000	04.08.2023
EUR	205 000	USD	225 675	04.08.2023
MXN	1 100 000	JPY	9 123 704	04.08.2023
GBP	25 000	CHF	28 217	04.08.2023
USD	95 162	JPY	13 700 000	04.08.2023
GBP	20 753	CAD	35 000	04.08.2023
GBP	21 888	NZD	45 000	04.08.2023
GBP	20 250	MXN	440 000	04.08.2023
USD	25 382	MXN	440 000	04.08.2023
JPY	3 933 897	NZD	45 000	04.08.2023
USD	144 648	MXN	2 480 000	04.08.2023
JPY	6 000 000	GBP	33 190	04.08.2023
DKK	200 000	CHF	25 863	04.08.2023
GBP	165 000	CAD	285 347	04.08.2023
NOK	530 000	USD	52 597	04.08.2023
EUR	197 500	GBP	171 034	04.08.2023
GBP	65 000	EUR	74 949	04.08.2023
USD	214 560	EUR	195 000	04.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
MYR	445 000	USD	97 553	04.08.2023
INR	34 261 075	USD	416 396	04.08.2023
USD	159 776	CNY	1 140 000	04.08.2023
EUR	45 376	USD	50 000	04.08.2023
USD	86 534	JPY	12 400 000	04.08.2023
USD	57 458	GBP	45 000	04.08.2023
USD	22 816	CHF	20 000	04.08.2023
USD	54 831	EUR	50 000	04.08.2023
USD	98 186	MYR	445 000	06.11.2023
CNY	1 140 000	USD	160 792	06.11.2023
USD	415 162	INR	34 270 000	06.11.2023
CAD	4 840 000	CHF	3 161 819	06.11.2023
CHF	54 906	SEK	670 000	06.11.2023
CHF	46 320	DKK	360 000	06.11.2023
CHF	5 963 047	JPY	965 400 000	06.11.2023
MXN	56 280 000	CHF	2 838 820	06.11.2023
GBP	2 010 000	CHF	2 230 129	06.11.2023
CHF	936 274	NOK	10 950 000	06.11.2023
CHF	3 993 649	USD	4 600 000	06.11.2023
EUR	895 000	CHF	856 997	06.11.2023
CHF	171 942	AUD	300 000	06.11.2023
NZD	4 685 000	CHF	2 488 437	06.11.2023
CHF	164 585	USD	190 000	06.11.2023
CHF	142 814	EUR	150 000	06.11.2023
CHF	67 617	JPY	11 000 000	06.11.2023
CHF	62 473	AUD	110 000	06.11.2023
CHF	131 873	GBP	120 000	06.11.2023
EUR	150 000	USD	164 521	06.11.2023
USD	25 308	MXN	440 000	06.11.2023
USD	28 738	CHF	25 000	06.11.2023
USD	40 110	CHF	35 000	06.11.2023
USD	44 617	GBP	35 000	06.11.2023
JPY	3 648 883	MXN	440 000	06.11.2023
USD	17 875	NZD	30 000	06.11.2023
USD	41 950	MXN	720 000	06.11.2023
GBP	166 700	EUR	195 000	06.11.2023
MXN	1 150 000	JPY	9 775 850	06.11.2023
USD	21 272	MXN	360 000	06.11.2023
CAD	283 599	GBP	165 000	06.11.2023
EUR	110 000	USD	119 066	06.11.2023
JPY	20 400 000	USD	140 692	06.11.2023
USD	210 000	CAD	286 295	06.11.2023
JPY	2 400 000	MXN	286 311	06.11.2023
JPY	11 100 000	USD	76 078	06.11.2023
USD	205 546	GBP	165 000	06.11.2023
INR	17 103 150	USD	205 000	06.11.2023
EUR	12 166	MXN	230 000	06.11.2023
JPY	7 424 411	MXN	890 000	06.11.2023
CAD	277 732	USD	205 000	06.11.2023
MXN	360 000	CHF	18 653	06.11.2023
INR	17 166 850	USD	205 981	06.11.2023
EUR	23 372	MXN	430 000	06.11.2023
AUD	351 695	GBP	185 000	06.11.2023
AUD	41 588	NZD	45 000	06.11.2023
JPY	9 700 000	USD	65 879	06.11.2023
CAD	33 852	MXN	440 000	06.11.2023
EUR	15 513	MXN	290 000	06.11.2023
EUR	225 000	USD	237 643	06.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	3 683 505	MXN	440 000	06.11.2023
AUD	93 971	USD	60 000	06.11.2023
AUD	41 987	NZD	45 000	06.11.2023
CAD	96 297	JPY	10 500 000	06.11.2023
GBP	25 000	CHF	27 744	06.11.2023
MXN	740 000	NZD	68 473	06.11.2023
MYR	445 000	USD	94 590	06.11.2023
USD	66 019	JPY	9 800 000	06.11.2023
USD	79 478	EUR	75 000	06.11.2023
NZD	50 000	USD	30 097	06.11.2023
EUR	40 000	USD	42 508	06.11.2023
MXN	890 000	USD	49 692	06.11.2023
JPY	3 600 000	MXN	435 504	06.11.2023
EUR	25 000	USD	26 444	06.11.2023
EUR	197 500	GBP	172 494	06.11.2023
JPY	6 000 000	USD	40 090	06.11.2023
EUR	190 000	CAD	278 395	06.11.2023
USD	159 642	CNY	1 140 000	06.11.2023
CNY	1 140 000	USD	158 763	06.02.2024

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	56 113 740.02	76.00%
Net overall exposure to derivatives	8 352 227.19	11.31%
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Global Bonds 3 in Liquidation
Class I-A1 0.47%
Class I-X 0.02%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	MXN 1 = CHF 0.05
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
CNY 1 = CHF 0.12	NZD 1 = CHF 0.53
DKK 1 = CHF 0.13	SEK 1 = CHF 0.08
EUR 1 = CHF 0.96	USD 1 = CHF 0.91
GBP 1 = CHF 1.10	ZAR 1 = CHF 0.05
JPY 1 = CHF 0.01	

UBS (CH) Institutional Fund – Global Bonds 4

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		226 133 552.77	244 804 551.76	273 512 003.55
Class I-A1	CH0016640911			
Net asset value per unit in CHF		828.25	863.51	1 004.39
Issue and redemption price per unit in CHF ¹		827.75	863.51	1 006.20
Number of units outstanding		16 879.4770	27 094.5120	32 961.0750
Class I-A2	CH0325906235	²		
Net asset value per unit in CHF		N/A	860.66	1 000.21
Issue and redemption price per unit in CHF ¹		N/A	860.66	1 002.01
Number of units outstanding		0.0000	12 925.4700	12 925.4700
Class I-B	CH0016640929			
Net asset value per unit in CHF		852.09	886.15	1 026.28
Issue and redemption price per unit in CHF ¹		851.58	886.15	1 028.13
Number of units outstanding		101 638.8810	85 773.5020	105 003.9250
Class I-X	CH0016640937			
Net asset value per unit in CHF		855.25	889.11	1 029.18
Issue and redemption price per unit in CHF ¹		854.74	889.11	1 031.03
Number of units outstanding		146 796.7250	151 022.4540	116 320.1050

¹ see Supplementary information

² in circulation until 12.1.2023

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-3.6%	-13.9%	-1.8%
Class I-A2	CHF	¹	-13.9%	-1.8%
Class I-B	CHF	-3.2%	-13.6%	-1.5%
Class I-X	CHF	-3.1%	-13.6%	-1.4%
Benchmark:				
Bloomberg Global Aggregate Bond Index (CHF hedged)	CHF	-2.6%	-14.1%	-2.0%

¹ in circulation until 12.1.2023

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	38.69
China	9.00
Japan	5.24
United Kingdom	4.55
France	3.92
Australia	3.41
Germany	3.17
New Zealand	2.92
Canada	2.75
Spain	2.53
Others	14.58
TOTAL	90.76

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	17 443 502.42	25 135 605.36 ¹
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	201 222 756.34	219 853 861.02
– Units of other collective investment schemes	4 746 846.74	5 044 117.76
Derivative financial instruments	1 686 415.17	-3 146 706.79
Other assets	1 830 351.59	1 534 733.89
TOTAL fund assets	226 929 872.26	248 421 611.24
Loans	-786 734.14	-3 601 761.01
Other liabilities	-9 585.35	-15 298.47
Net fund assets	226 133 552.77	244 804 551.76

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	240 553.43	3 446.84
Negative interest	-30 285.82	-29 713.35
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	4 576 299.18	4 523 716.84
– from units of other collective investment schemes	234 444.40	32 608.46
Offset payments from securities lending	976 731.22	861 119.23
Income from securities lending	61 991.95	63 549.58
Purchase of current net income on issue of units	315 812.28	284 860.71
TOTAL income	6 375 546.64	5 739 588.31
Expenses		
Interest payable	-11 365.25	-2 863.34
Audit expenses	-17 592.80	-17 592.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-85 092.48	-127 653.79
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-9 527.05	-49 707.52
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-44 858.36	-48 705.61
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-25.42	0.00
Other expenses	-8 408.56	-374.10
Payment of current net income on redemption of units	-179 653.38	-323 978.55
TOTAL expenses	-356 523.30	-570 875.71
Net income	6 019 023.34	5 168 712.60
Realized capital gains and losses ²	-10 534 898.67	-2 854 505.81
Realized result	-4 515 875.33	2 314 206.79
Unrealized capital gains and losses	-2 983 742.21	-41 955 196.53
TOTAL result	-7 499 617.54	-39 640 989.74

¹ As at 31 October 2022, cash amounts serves as collateral for the counterparty UBS AG London for an amount of CHF 340 000.00.

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	6 019 023.34	5 168 712.60
Available for distribution	6 019 023.34	5 168 712.60
Less federal withholding tax ¹	-2 106 658.17	-1 809 049.41
Net income retained for reinvestment	-3 912 365.17	-3 359 663.19
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	244 804 551.76	273 512 003.55
Paid federal withholding tax	-1 739 764.46	-205 444.47
Balance of unit movements	-9 431 616.99	11 138 982.42
Total result	-7 499 617.54	-39 640 989.74
Net fund assets at the end of the reporting period	226 133 552.77	244 804 551.76

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-A1	Number	Number
Situation at the beginning of the financial year	27 094.5120	32 961.0750
Units issued	8 078.5690	613.4910
Units redeemed	-18 293.6040	-6 480.0540
Situation at the end of the period	16 879.4770	27 094.5120
Difference between units issued and units redeemed	-10 215.0350	-5 866.5630
Class I-A2	Number	Number
Situation at the beginning of the financial year	12 925.4700	12 925.4700
Units issued	0.0000	0.0000
Units redeemed	-12 925.4700	0.0000
Situation at the end of the period	0.0000	12 925.4700
Difference between units issued and units redeemed	-12 925.4700	0.0000
Class I-B	Number	Number
Situation at the beginning of the financial year	85 773.5020	105 003.9250
Units issued	16 342.1550	14 857.3620
Units redeemed	-476.7760	-34 087.7850
Situation at the end of the period	101 638.8810	85 773.5020
Difference between units issued and units redeemed	15 865.3790	-19 230.4230
Class I-X	Number	Number
Situation at the beginning of the financial year	151 022.4540	116 320.1050
Units issued	16 717.9500	44 289.7290
Units redeemed	-20 943.6790	-9 587.3800
Situation at the end of the period	146 796.7250	151 022.4540
Difference between units issued and units redeemed	-4 225.7290	34 702.3490

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 1.2.2024

Gross accumulation	CHF	18.601
Less federal withholding tax ¹	CHF	-6.511
Net accumulation per unit	CHF	12.090

Class I-B

Reinvestment on 1.2.2024

Gross accumulation	CHF	22.626
Less federal withholding tax ¹	CHF	-7.920
Net accumulation per unit	CHF	14.706

Class I-X

Reinvestment on 1.2.2024

Gross accumulation	CHF	23.197
Less federal withholding tax ¹	CHF	-8.119
Net accumulation per unit	CHF	15.078

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
AUD								
AUSTRALIA 5.50000% 11-21.04.23*	AUD	650 000		650 000				
TOTAL AUD							0.00	
EUR								
BACARDI LTD-REG-S 2.75000% 13-03.07.23*	EUR	100 000		100 000				
BOUYGUES SA-REG-S 3.25000% 22-30.06.37*	EUR	400 000		400 000				
BP CAPITAL MARKETS BV-REG-S 0.93300% 20-04.12.40*	EUR	175 000		175 000				
CELANESE US HOLDINGS LLC 4.77700% 22-19.07.26*	EUR	150 000			150 000	143 081	0.06	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 1.00000% 19-12.11.39*	EUR	555 000			555 000	348 087	0.15	555 000
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	780 000			780 000	685 145	0.30	
FISERV INC 1.62500% 19-01.07.30*	EUR	200 000		200 000				
HEIDELBERGCEMENT AG-REG-S 3.75000% 23-31.05.32*	EUR		730 000	230 000	500 000	439 347	0.19	200 000
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.37500% 20-11.02.31*	EUR	200 000			200 000	153 423	0.07	200 000
MACIF-REG-S-SUB 0.62500% 21-21.06.27*	EUR	100 000			100 000	83 382	0.04	
NATIONAL GRID ELECTRICITY TRANS-REG-S 0.19000% 20-20.01.25*	EUR	300 000		300 000				
REWE INTERNATIONAL FINANCE BV-REG-S 4.87500% 23-13.09.30*	EUR		200 000		200 000	192 946	0.09	
SARTORIUS FINANCE BV-REG-S 4.50000% 23-14.09.32*	EUR		300 000		300 000	280 928	0.12	200 000
TDF INFRASTRUCTURE SASU-REG-S 5.62500% 23-21.07.28*	EUR		300 000		300 000	288 124	0.13	
TRITAX EUROBOX PLC-REG-S 0.95000% 21-02.06.26*	EUR	230 000			230 000	194 054	0.09	
VONOVIA SE-REG-S 2.37500% 22-25.03.32*	EUR	200 000			200 000	154 915	0.07	
TOTAL EUR						2 963 431	1.31	
USD								
3M CO 2.65000% 20-15.04.25*	USD	120 000		120 000				
ABBVIE INC 4.25000% 18-14.11.28*	USD	90 000			90 000	77 107	0.03	
ABBVIE INC 4.40000% 13-06.11.42*	USD	140 000			140 000	101 179	0.04	
ABBVIE INC 4.87500% 18-14.11.48*	USD	85 000			85 000	64 049	0.03	
AEP TEXAS INC 5.40000% 23-01.06.33*	USD		115 000		115 000	97 142	0.04	
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	875 000			875 000	708 326	0.31	
AIR PRODUCTS & CHEMICALS INC 2.05000% 20-15.05.30*	USD	105 000			105 000	76 886	0.03	
AIRPORT AUTHORITY-REG-S 4.87500% 23-12.01.33*	USD		200 000	200 000				
ALBEMARLE CORPORATION 5.45000% 14-01.12.44*	USD	85 000			85 000	63 219	0.03	
ALTRIA GROUP INC 4.25000% 12-09.08.42*	USD	90 000			90 000	56 060	0.02	
ALTRIA GROUP INC 4.40000% 19-14.02.26*	USD	50 000			50 000	44 008	0.02	
ALTRIA GROUP INC 4.80000% 19-14.02.29*	USD	10 000		10 000				
AMERICAN EXPRESS CO 3.40000% 18-27.02.23*	USD	330 000		330 000				
AMGEN INC 5.25000% 23-02.03.33*	USD		270 000		270 000	229 153	0.10	
AMGEN INC 5.75000% 23-02.03.63*	USD		165 000	165 000				
ANHEUSER-BUSCH COS 3.65000% 19-01.02.26*	USD	60 000			60 000	52 495	0.02	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75000% 19-23.01.29*	USD	180 000			180 000	158 089	0.07	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.50000% 20-01.06.50*	USD	130 000		130 000				
APPLE INC 3.85000% 16-04.08.46*	USD	180 000			180 000	122 839	0.05	
APT PIPELINES LTD-REG-S 4.20000% 15-23.03.25*	USD	930 000			930 000	823 711	0.36	
ARCELORMITTAL SA 6.80000% 22-29.11.32*	USD		500 000	500 000				
AT&T INC 4.35000% 19-01.03.29*	USD	290 000			290 000	242 956	0.11	
AT&T INC 4.75000% 15-15.05.46*	USD	360 000			360 000	247 616	0.11	
BANCO SANTANDER SA-SUB 6.92100% 23-08.08.33*	USD		400 000	400 000				
BANK OF ENGLAND-REG-S 0.50000% 20-28.04.23*	USD	690 000		690 000				
BAYFRONT INFRASTRUCTURE MANAGEMEN-REG-S 4.25700% 23-16.05.26* USD			260 000	260 000				
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 22-07.04.25*	USD	435 000			435 000			
CELANESE US HOLDINGS LLC 6.05000% 22-15.03.25*	USD	370 000			269 000	91 632	0.04	
CELANESE US HOLDINGS LLC 6.16500% 22-15.07.27*	USD	295 000			295 000	262 035	0.12	295 000
CELANESE US HOLDINGS LLC 5.90000% 22-05.07.24*	USD	285 000		285 000				
CELANESE US HOLDINGS LLC 6.35000% 23-15.11.28*	USD		105 000		105 000	93 293	0.04	
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	275 000		275 000				
CHILE, REPUBLIC OF 5.33000% 23-05.01.54*	USD		415 000	415 000				
CIGNA CORP 2.40000% 20-15.03.30*	USD	260 000		260 000				
CIGNA CORP 4.37500% 19-15.10.28*	USD		180 000		180 000	153 102	0.07	
CITIGROUP INC 4.65000% 18-23.07.48*	USD	130 000			130 000	91 121	0.04	
CONCENTRIX CORP 6.60000% 23-02.08.28*	USD		1 080 000		1 080 000	943 589	0.42	
CONCENTRIX CORP 6.65000% 23-02.08.26*	USD		400 000	400 000		361 783	0.16	
CONCENTRIX CORP 6.85000% 23-02.08.33*	USD		1 400 000		1 400 000	1 150 960	0.51	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.625000% 17-01.08.27*	USD 400 000			400 000	331 622	0.15	
COSTCO WHOLESALE CORP 1.600000% 20-20.04.30*	USD 65 000			65 000	46 762	0.02	
CREDIT SUISSE AG/NEW YORK NY 7.950000% 23-09.01.25*	USD	530 000		530 000	489 206	0.22	
CVS HEALTH CORP 5.050000% 18-25.03.48*	USD 40 000			40 000	28 615	0.01	
CVS HEALTH CORP 5.125000% 15-20.07.45*	USD 370 000			370 000	268 824	0.12	
DELL INTERNATIONAL LLC / EMC CORP 5.750000% 23-01.02.33*	USD	335 000	335 000				
DISCOVERY COMMUNICATIONS LLC 5.300000% 19-15.05.49*	USD 110 000			110 000	72 108	0.03	
ENBRIDGE INC 5.700000% 23-08.03.33*	USD	65 000	65 000				
ENERGY TRANSFER LP 6.050000% 11-01.06.41*	USD 520 000		520 000				
ENERGY TRANSFER LP 6.000000% 18-15.06.48*	USD 100 000			100 000	77 377	0.03	
EQT CORP 3.900000% 17-01.10.27*	USD 290 000			290 000	242 825	0.11	
EVERSOURCE ENERGY 2.900000% 22-01.03.27*	USD 470 000		60 000	410 000	338 094	0.15	
EXPORT-IMPORT BANK OF KOREA 5.000000% 23-11.01.28*	USD	375 000		375 000	334 904	0.15	340 000
FISERV INC 3.200000% 19-01.07.26*	USD 210 000			210 000	178 548	0.08	
FLOWSERVE CORP 3.500000% 20-01.10.30*	USD 150 000			150 000	109 802	0.05	
FOMENTO ECONOMICO MEXIC SAB DE CV 3.500000% 20-16.01.50*	USD 300 000		300 000				
GE CAPITAL INTL FUNDING CO 4.418000% 16-15.11.35*	USD 271 000		271 000				
GENERAL MOTORS CO 6.125000% 20-01.10.25*	USD 220 000		30 000	190 000	172 602	0.08	
GENERAL MOTORS FINANCIAL CO 4.350000% 18-09.04.25*	USD 290 000			290 000	256 602	0.11	
GENERAL MOTORS FINANCIAL CO INC 5.850000% 23-06.04.30*	USD	140 000	140 000				
GEORGIA POWER CO 2.100000% 20-30.07.23*	USD 190 000		190 000				
GILEAD SCIENCES INC 4.800000% 14-01.04.44*	USD 170 000			170 000	127 148	0.06	
GOLDMAN SACHS GROUP INC 3.500000% 20-01.04.25*	USD 520 000		80 000	440 000	385 380	0.17	
HANWHA Q CELLS AMERICAS HOLDINGS-REG-S 5.000000% 23-27.07.28*	USD 200 000	200 000		200 000	176 220	0.08	
HANWHA Q CELLS AMERICAS HOLDINGS-REG-S 5.000000% 23-27.07.28*	USD 200 000	200 000	200 000				
HARTFORD FINANCIAL SERVICES GROUP INC 4.400000% 18-15.03.48*	USD 120 000			120 000	81 117	0.04	
HEICO CORP 5.250000% 23-01.08.28*	USD	105 000		105 000	92 176	0.04	
HEICO CORP 5.350000% 23-01.08.33*	USD	180 000	180 000				
HOME DEPOT INC/THE 4.500000% 22-15.09.32*	USD 130 000		130 000				
ILLINOIS TOOL WORKS INC 2.650000% 16-15.11.26*	USD 190 000			190 000	159 587	0.07	
INTEL CORP 5.200000% 23-10.02.33*	USD	135 000	135 000				
INTEL CORP 5.700000% 23-10.02.53*	USD	150 000		150 000	122 165	0.05	
INTERNATIONAL BUSINESS MACHINES CORP 3.300000% 19-15.05.26*	USD 355 000		135 000	220 000	189 353	0.08	200 000
J M SMUCKER CO/THE 5.900000% 23-15.11.28*	USD	410 000	410 000	410 000	370 176	0.16	
J M SMUCKER CO/THE 6.500000% 23-15.11.53*	USD	145 000	145 000	145 000	124 419	0.05	145 000
JPMORGAN CHASE & CO 3.200000% 13-25.01.23*	USD 640 000		640 000				
KOREA NATIONAL OIL CORP-REG-S 4.750000% 23-03.04.26*	USD 200 000	200 000		200 000	178 437	0.08	200 000
LLOYDS BANKING GROUP PLC 4.450000% 18-08.05.25*	USD 200 000			200 000	176 784	0.08	
LSEGA FINANCING PLC-144A 2.500000% 21-06.04.31*	USD 200 000			200 000	142 471	0.06	
MAGALLANES INC-144A 4.279000% 22-15.03.32*	USD 500 000		500 000				
MARSH & MCLENNAN COS INC 5.450000% 23-15.03.53*	USD	180 000		180 000	144 319	0.06	
MEITUAN DIANPING-REG-S 3.050000% 20-28.10.30*	USD 650 000			650 000	453 735	0.20	650 000
MEXICHEM SAB DE CV-REG-S 5.500000% 17-15.01.48*	USD 200 000			200 000	132 276	0.06	186 000
MEXICO, UNITED STATES OF 4.600000% 17-10.02.48*	USD 300 000			300 000	189 745	0.08	300 000
MICROSOFT CORP 2.921000% 21-17.03.52*	USD 410 000			410 000	230 331	0.10	190 000
MPLX LP 5.200000% 17-01.03.47*	USD 100 000			100 000	70 380	0.03	
NASDAQ INC 5.550000% 23-15.02.34*	USD 350 000			350 000	295 454	0.13	
NASDAQ INC 5.950000% 23-15.08.53*	USD 105 000			105 000	85 251	0.04	
NATIONAL GRID PLC 5.602000% 23-12.06.28*	USD 310 000			310 000	275 429	0.12	
NATIONAL GRID PLC 5.809000% 23-12.06.33*	USD 310 000			310 000	265 946	0.12	
NIKE INC 2.400000% 20-27.03.25*	USD 55 000	100 000		155 000	135 368	0.06	
NISOURCE INC 5.250000% 23-30.03.28*	USD	30 000	30 000				
NISSAN MOTOR ACCEPTANCE-REG-S 7.050000% 23-15.09.28*	USD 150 000			150 000	134 819	0.06	
NORDSON CORP 5.600000% 23-15.09.28*	USD 260 000			260 000	232 249	0.10	
NORDSON CORP 5.800000% 23-15.09.33*	USD 230 000			230 000	199 245	0.09	
ONEOK INC 6.625000% 23-01.09.53*	USD 225 000			225 000	191 360	0.08	
ORACLE CORP 2.500000% 20-01.04.25*	USD 120 000			120 000	104 176	0.05	
ORACLE CORP 5.550000% 23-06.02.53*	USD 90 000	90 000					
ORACLE CORP 6.150000% 22-09.11.29*	USD 860 000			860 000	785 471	0.35	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.300000% 23-19.05.53*	USD 225 000			225 000	180 006	0.08	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.340000% 23-19.05.63*	USD 335 000			335 000	261 166	0.12	
PHILIP MORRIS INTERNATIONAL INC 5.625000% 22-17.11.29*	USD 85 000			85 000	75 699	0.03	85 000
PHILIPPINES, REPUBLIC OF THE 2.457000% 20-05.05.30*	USD 400 000		400 000				
PLAINS ALL AMERICAN PIPELINE LP 3.800000% 20-15.09.30*	USD 120 000			120 000	92 027	0.04	
PUBLIC STORAGE 1.950000% 21-09.11.28*	USD 160 000		160 000				
PUBLIC STORAGE 5.100000% 23-01.08.33*	USD	50 000	50 000				
PUBLIC STORAGE 5.350000% 23-01.08.53*	USD 125 000		125 000				
QUALCOMM INC 4.300000% 17-20.05.47*	USD 90 000			90 000	62 574	0.03	
RELIANCE INDUSTRIES LTD-REG-S 3.625000% 22-12.01.52*	USD 875 000			875 000	486 567	0.21	
REYNOLDS AMERICAN INC 5.700000% 15-15.08.35*	USD 260 000			260 000	202 725	0.09	
ROMANIA-REG-S 5.125000% 18-15.06.48*	USD 710 000			710 000	477 630	0.21	
SANTOS FINANCE LTD-REG-S 3.649000% 21-29.04.31*	USD 280 000	100 000		380 000	271 518	0.12	
SANTOS FINANCE LTD-REG-S 6.875000% 23-19.09.33*	USD 365 000			365 000	316 962	0.14	365 000

Security		31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
SAUDI ELECTRICITY SUKUK PROGRAMME-REG-S 4.63200% 23-11.04.33*	USD		540 000	540 000				
SGSP AUSTRALIA ASSETS PTY LTD-REG-S 3.25000% 16-29.07.26*	USD	210 000			210 000	178 430	0.08	
SK HYNIX INC-REG-S 6.50000% 23-17.01.33*	USD		220 000	220 000				
SOUTHERN CO 4.40000% 16-01.07.46*	USD	100 000			100 000	67 129	0.03	
SOUTHWEST AIRLINES CO 5.12500% 20-15.06.27*	USD	105 000		105 000				
SUMITOMO MITSUI FINANCIAL GROUP-SUB 6.18400% 23-13.07.43*	USD		235 000	235 000				
SUNNY OPTICAL TECHNOLOGY GROUP-REG-S 5.95000% 23-17.07.26*	USD		200 000		200 000	180 386	0.08	
T-MOBILE USA INC 5.75000% 23-15.01.34*	USD		165 000		165 000	142 462	0.06	
TENNESSEE VALLEY AUTHORITY 0.75000% 20-15.05.25*	USD	585 000			585 000	496 109	0.22	
TEXAS INSTRUMENTS INC 5.05000% 23-18.05.63*	USD		280 000		280 000	212 181	0.09	
VERIZON COMMUNICATIONS INC 3.37600% 18-15.02.25*	USD	210 000			210 000	185 312	0.08	
VERIZON COMMUNICATIONS INC 2.10000% 21-22.03.28*	USD	705 000			705 000	547 271	0.24	
VIACOMCBS INC 4.75000% 20-15.05.25*	USD	236 000			236 000	209 825	0.09	
VIRGINIA ELECTRIC & POWER CO 4.00000% 16-15.11.46*	USD	100 000			100 000	63 080	0.03	
VIRGINIA ELECTRIC & POWER CO 3.80000% 18-01.04.28*	USD	60 000			60 000	50 449	0.02	
VISA INC 1.90000% 20-15.04.27*	USD	170 000			170 000	137 763	0.06	
VMWARE INC 1.00000% 21-15.08.24*	USD	180 000	150 000		330 000	288 437	0.13	
WARNERMEDIA HOLDINGS 4.27900% 23-15.03.32*	USD		500 000		500 000	377 268	0.17	
WARNERMEDIA HOLDINGS INC 6.41200% 23-15.03.26*	USD		595 000		595 000	540 374	0.24	
WESTERN MIDSTREAM OPERATING 6.35000% 23-15.01.29*	USD		330 000		330 000	298 702	0.13	
WESTPAC BANKING CORP-SUB 4.42100% 19-24.07.39*	USD	210 000			210 000	141 131	0.06	
XL GROUP LTD 5.25000% 13-15.12.43*	USD	200 000			200 000	154 425	0.07	
TOTAL USD						22 208 837	9.79	
Total Notes, fixed rate						25 172 268	11.09	

Notes, floating rate

EUR

ASR NEDERLAND NV-REG-S-SUB 7.000%/VAR 22-07.12.43*	EUR		160 000	160 000				
BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR		105 000	105 000				
BPCE SA-REG-S-SUB 1.500%/VAR 21-13.01.42*	EUR	200 000			200 000	166 176	0.07	
ENI SPA-REG-S-SUB 3.375%/VAR 20-PRP*	EUR	100 000			100 000	80 441	0.04	
ORSTED AS-REG-S-SUB 5.250%/VAR 22-08.12.3022*	EUR		100 000	100 000				
RAIFFEISEN BANK INTER-REG-S-SUB 7.375%/VAR 22-20.12.32*	EUR	200 000		200 000				
UBS GROUP AG-REG-S 2.125%/VAR 22-13.10.26*	EUR	330 000			330 000	301 998	0.13	
UBS GROUP AG-REG-S 2.875%/VAR 22-02.04.32*	EUR	205 000			205 000	170 733	0.08	
VIRGIN MONEY UK PLC-REG-S 4.625%/VAR 23-29.10.28*	EUR		245 000		245 000	225 043	0.10	
VOLKSWAGEN INTERNATIONAL FIN-REG-S-SUB 4.375%/VAR 22-PRP*	EUR	300 000		300 000				
TOTAL EUR						944 391	0.42	

GBP

BARCLAYS PLC-REG-S 7.090%/VAR 23-06.11.29*	GBP		400 000		400 000	442 999	0.20	
TOTAL GBP						442 999	0.20	

USD

ALLIANZ SE-REG-S-SUB 6.350%/VAR 23-06.09.53*	USD		400 000	400 000				
ALLY FINANCIAL INC 6.992%/VAR 23-13.06.29*	USD		320 000	320 000				
BANK OF AMERICA CORP 5.015%/VAR 22-22.07.33*	USD		600 000		600 000	488 193	0.22	
BK OF AMERICA CORP 3.004%/VAR 18-20.12.23*	USD	400 000		400 000				
CAPITAL ONE FINANCIAL CORP 6.312%/VAR 23-08.06.29*	USD		260 000		260 000	226 551	0.10	
DEUTSCHE BANK AG/NEW YORK NY 2.222%/VAR 20-18.09.24*	USD	150 000		150 000				
FIFTH THIRD BANCORP 6.339%/VAR 23-27.07.29*	USD		140 000		140 000	123 406	0.05	
JPMORGAN CHASE & CO 5.299%/VAR 23-24.07.29*	USD		810 000		810 000	709 686	0.31	
JPMORGAN CHASE & CO-SUB 2.956%/VAR 20-13.05.31*	USD	310 000			310 000	227 493	0.10	
MORGAN STANLEY 0.731%/VAR 21-05.04.24*	USD	160 000		160 000				
MORGAN STANLEY 5.123%/VAR 23-01.02.29*	USD		450 000		450 000	389 903	0.17	
PRUDENTIAL FUNDING PLC-REG-S-SUB 2.950%/VAR 21-03.11.33*	USD	315 000	200 000		515 000	382 819	0.17	
SANTANDER HOLDINGS USA INC 6.499%/VAR 23-09.03.29*	USD		265 000		265 000	233 247	0.10	
STANDARD CHARTERED PLC-REG-S 3.885%/VAR 18-15.03.24*	USD	460 000		460 000				
US BANCORP 5.775%/VAR 23-12.06.29*	USD		445 000		445 000	389 406	0.17	
US BANCORP 5.836%/VAR 23-12.06.34*	USD		605 000		605 000	507 122	0.22	
WESTPAC BANKING CORP-SUB 4.110%/VAR 19-24.07.34*	USD	430 000			430 000	332 744	0.15	
TOTAL USD						4 010 568	1.77	
Total Notes, floating rate						5 397 958	2.38	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, fixed rate								
AUD								
AURIZON NETWORK PTY LTD-REG-S 4.00000% 17-21.06.24*	AUD	90 000			90 000	51 343	0.02	
CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	430 000	460 000		890 000	498 863	0.22	
NEW ZEALAND LOC GOV FUNDING AGENCY 4.70000% 23-01.08.28*	AUD		630 000		630 000	354 293	0.16	
QANTAS AIRWAYS LTD 3.15000% 21-27.09.28*	AUD	160 000		160 000				
TOTAL AUD						904 499	0.40	
EUR								
ABN AMRO BANK NV-REG-S 1.25000% 18-10.01.33*	EUR	500 000			500 000	392 118	0.17	500 000
AEROPORTI DI ROMA SPA-REG-S 1.75000% 21-30.07.31*	EUR	200 000		200 000				
AKELIUS RESIDENTIAL PROPERTY AB-REG-S 1.75000% 17-07.02.25*	EUR	220 000			220 000	202 204	0.09	
AROUNDTOWN SA-REG-S 2.00000% 18-02.11.26*	EUR	300 000		300 000				
ASTRAZENECA PLC-REG-S 0.37500% 21-03.06.29*	EUR	270 000			270 000	216 242	0.10	
BANCO SANTANDER SA-REG-S 4.25000% 23-12.06.30*	EUR		300 000	300 000				
BANQUE FEDER DU CRE MUTUEL SA-REG-S SUB 5.12500% 23-13.01.33*	EUR		400 000		400 000	373 333	0.16	
BANQUE FEDER DU CREDIT MUTUEL-REG-S SUB 3.00000% 15-11.09.25*	EUR	100 000		100 000				
BP CAPITAL MARKETS BV-REG-S 4.32300% 23-12.05.35*	EUR		175 000		175 000	162 155	0.07	
BPCE SA-REG-S 3.62500% 23-17.04.26*	EUR		300 000	300 000				
BPCE SA-REG-S 4.50000% 23-13.01.33*	EUR		1 100 000	700 000	400 000	373 654	0.16	400 000
CADENT FINANCE PLC-REG-S 4.25000% 23-05.07.29*	EUR		450 000		450 000	428 699	0.19	
CANADIAN IMPERIAL BANK OF COMME-REG-S 0.37500% 22-10.03.26*	EUR	615 000			615 000	546 601	0.24	615 000
CANAL DE ISABEL II GESTION SA-REG-S 1.68000% 15-26.02.25*	EUR	400 000			400 000	372 178	0.16	
CEZ AS-REG-S 2.37500% 22-06.04.27*	EUR	215 000		215 000				
CHORUS LTD 3.62500% 22-07.09.29*	EUR	135 000			135 000	125 285	0.06	
CNH INDUSTRIAL FINANCE EUROPE SA-REG-S 1.87500% 18-19.01.26*	EUR	410 000			410 000	376 762	0.17	
COOPERATIEVE RABOBANK UA-REG-S 4.00000% 23-10.01.30*	EUR		900 000		900 000	849 167	0.37	500 000
CPI PROPERTY GROUP SA-REG-S 2.75000% 20-12.05.26*	EUR	255 000			255 000	202 827	0.09	
CREDIT AGRICOLE SA LONDON-REG-S 1.25000% 16-14.04.26*	EUR	100 000			100 000	90 347	0.04	
CREDIT SUISSE SCHWEIZ AG-REG-S 3.39000% 22-05.12.25*	EUR		925 000		925 000	878 273	0.39	
CTP NV-REG-S 0.87500% 22-20.01.26*	EUR	640 000			640 000	547 302	0.24	
DANSKE BANK AS-REG-S SUB 1.50000% 20-02.09.30*	EUR	100 000			100 000	89 473	0.04	
DEXIA CREDIT LOCAL SA-REG-S 0.50000% 18-17.01.25*	EUR		300 000		300 000	277 467	0.12	
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	230 000			230 000	220 952	0.10	
E.ON SE-REG-S 0.87500% 22-08.01.25*	EUR	205 000		205 000				
EDP FINANCE BV-REG-S 3.87500% 22-11.03.30*	EUR	125 000			125 000	118 176	0.05	
ELECTRICITE DE FRANCE-REG-S 2.00000% 19-09.12.49*	EUR	200 000			200 000	101 194	0.04	
ELECTRICITE DE FRANCE-REG-S 4.62500% 23-25.01.43*	EUR		400 000	400 000				
ELENIA VERKKO OYJ-REG-S 0.37500% 20-06.02.27*	EUR	200 000			200 000	169 555	0.07	
ELIA TRANSMISSION BELGIUM SA-REG-S 0.87500% 20-28.04.30*	EUR	200 000			200 000	157 590	0.07	
ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29*	EUR		130 000	130 000				
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 17-11.07.25*	EUR	650 000		70 000	580 000	531 838	0.23	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 1.80000% 17-10.07.48*	EUR	540 000		50 000	490 000	318 318	0.14	
FERROVIE DELLO STATO ITALIANE SPA-REG-S 3.75000% 22-14.04.27*	EUR	485 000		190 000	295 000	279 038	0.12	
GAS NETWORKS IRELAND-REG-S 0.12500% 19-04.12.24*	EUR	300 000			300 000	276 110	0.12	
GLOBALWORTH REAL ESTATE INVEST-REG-S 3.00000% 18-29.03.25*	EUR	200 000		200 000				
GOLDMAN SACHS GROUP INC-REG-S 2.00000% 18-01.11.28*	EUR	580 000		580 000				
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR		350 000	350 000				
KBC GROUP NV-REG-S 1.12500% 19-25.01.24*	EUR	300 000			300 000	286 608	0.13	
LINDE PLC-REG-S 1.37500% 22-31.03.31*	EUR	600 000			600 000	486 125	0.21	
LSEG NETHERLANDS BV-REG-S 0.25000% 21-06.04.28*	EUR	275 000			275 000	225 212	0.10	
NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30*	EUR		200 000		200 000	189 317	0.08	
NATIONAL GRID PLC-REG-S 3.87500% 23-16.01.29*	EUR		395 000	395 000				
NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26*	EUR		340 000		340 000	328 865	0.14	
NBN CO LTD-REG-S 4.12500% 23-15.03.29*	EUR		475 000		475 000	455 580	0.20	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	525 000			525 000	451 958	0.20	
ORANO SA-REG-S 5.37500% 22-15.05.27*	EUR		400 000	400 000				
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	235 000			235 000	201 496	0.09	
POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49*	EUR	1 090 000		90 000	1 000 000	598 508	0.26	800 000
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR	300 000			300 000	285 877	0.13	
REDEXIS GAS FINANCE BV-REG-S 1.87500% 15-27.04.27*	EUR	690 000		490 000	200 000	176 196	0.08	
REN FINANCE BV-REG-S 2.50000% 15-12.02.25*	EUR	510 000		510 000				
ROYAL BANK OF CANADA-REG-S 0.62500% 22-23.03.26*	EUR	575 000			575 000	514 321	0.23	
RTE EDF TRANSPORT SA-REG-S 1.00000% 16-19.10.26*	EUR	100 000			100 000	88 893	0.04	
RTE RSU DE TRNSPRT D'ELCTRCTE SDR-REG-S 3.75000% 23-04.07.35*	EUR		300 000	300 000				
RYANAIR DAC-REG-S 0.87500% 21-25.05.26*	EUR	425 000		425 000				
SELP FINANCE SARL-REG-S 3.75000% 22-10.08.27*	EUR	145 000			145 000	133 105	0.06	
SOCIETE GENERALE SA-REG-S SUB 5.62500% 23-02.06.33*	EUR		800 000	300 000	500 000	464 361	0.20	400 000

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SVENSKA HANDELSBANKEN AB-REG-S 1.00000% 20-15.04.25*	EUR	135 000		135 000				
TDC NET A/S-REG-S 5.61800% 23-06.02.30*	EUR		170 000	170 000				
TELEFONAKTIEBOLAGET LM ERICSSON-REG-S 1.12500% 22-08.02.27*	EUR	210 000		210 000				
TERNA -RETE ELETTRICA NAZIONALE-REG-S 3.62500% 23-21.04.29*	EUR		700 000		700 000	654 667	0.29	
TORONTO-DOMINION BANK/THE-REG-S 3.63100% 22-13.12.29*	EUR		450 000	450 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.99400% 20-08.04.32*	EUR	100 000		100 000				
UNICAJA BANCO SA-REG-S 4.50000% 22-30.06.25*	EUR	200 000		200 000				
VAR ENERGI ASA-REG-S 5.50000% 23-04.05.29*	EUR		140 000		140 000	136 397	0.06	
VODAFONE GROUP PLC-REG-S 2.50000% 19-24.05.39*	EUR	170 000			170 000	124 956	0.06	
VONOVIA SE-REG-S 1.62500% 21-01.09.51*	EUR	200 000			200 000	87 221	0.04	200 000
VONOVIA SE-REG-S 5.00000% 22-23.11.30*	EUR		100 000		100 000	94 299	0.04	100 000
WESTERN POWER DISTRIBUTION EAST-REG-S 3.94900% 22-20.09.32*	EUR	120 000			120 000	110 210	0.05	
WESTPAC BANKING CORP-REG-S 0.01000% 21-22.09.28*	EUR	1 055 000			1 055 000	843 824	0.37	464 000
TOTAL EUR						15 614 856	6.88	

GBP

GATWICK FUNDING LTD-REG-S 5.25000% 12-23.01.26*	GBP	150 000		150 000				
LLOYDS BANKING GROUP PLC-REG-S 2.25000% 17-16.10.24*	GBP	300 000			300 000	319 609	0.14	300 000
VICINITY CENTRES TRUST-REG-S 3.37500% 16-07.04.26*	GBP	260 000			260 000	270 043	0.12	
TOTAL GBP						589 651	0.26	

USD

BANK OF AMERICA CORP 3.87500% 15-01.08.25*	USD	690 000		150 000	540 000	475 722	0.21	
BANK OF ENGLAND-REG-S 4.62500% 23-06.03.26*	USD		625 000		625 000	562 224	0.25	
DEXIA CREDIT LOCAL DE FRANCE-REG-S 0.75000% 20-07.05.23*	USD	970 000		970 000				
EXPORT-IMPORT BANK OF CHINA/THE-REG-S 3.87500% 23-16.05.26*	USD		555 000		555 000	490 491	0.22	
GC TREASURY CENTER CO LTD-REG-S 4.40000% 22-30.03.32*	USD	470 000		470 000				
GENERAL ELECTRIC CO 6.75000% 02-15.03.32*	USD	27 000		27 000				
INDIAN RAILWAY FINANCE CORP LTD-REG-S 2.80000% 21-10.02.31*	USD	300 000		300 000				
JAPAN FINANCE ORG FOR MUNI-REG-S 1.00000% 20-21.05.25*	USD	960 000			960 000	812 758	0.36	210 000
MORGAN STANLEY-SUB 4.35000% 14-08.09.26*	USD	960 000			960 000	826 562	0.36	
PERTAMINA PERSERO PT-REG-S 4.70000% 19-30.07.49*	USD	230 000		230 000				
REC LTD-REG-S 2.25000% 21-01.09.26*	USD	680 000			680 000	557 037	0.25	
REC LTD-REG-S 5.62500% 23-11.04.28*	USD		435 000	435 000				
ROYAL BANK OF CANADA 5.20000% 23-20.07.26*	USD		910 000	310 000	600 000	537 128	0.24	
SAUDI ARABIAN OIL CO-REG-S 3.50000% 19-16.04.29*	USD	1 045 000		245 000	800 000	647 046	0.29	800 000
SVENSK EXPORTKREDIT AB 4.37500% 23-13.02.26*	USD		555 000		555 000	494 885	0.22	
WOORI BANK-REG-S 4.87500% 23-26.01.28*	USD		200 000	200 000				
TOTAL USD						5 403 855	2.38	
Total Medium term notes, fixed rate						22 512 861	9.92	

Medium term notes, zero coupon

EUR

CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	1 300 000			1 300 000	1 084 982	0.48	1 200 000
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.00000% 20-20.02.23*	EUR	400 000		400 000				
STEDIN HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	115 000			115 000	98 279	0.04	
TOTAL EUR						1 183 261	0.52	
Total Medium term notes, zero coupon						1 183 261	0.52	

Medium term notes, floating rate

EUR

ABANCA CORP BANCARIA SA-REG-S 5.875%/VAR 23-02.04.30*	EUR		700 000		700 000	662 987	0.29	
AXA SA-REG-S-SUB 3.250%/VAR 18-28.05.49*	EUR	245 000			245 000	212 740	0.09	
AXA SA-REG-S-SUB 5.500%/VAR 23-11.07.43*	EUR		285 000	285 000				
BANK OF IRELAND GROUP PLC-REG-S 1.875%/VAR 22-05.06.26*	EUR	255 000		255 000				
BARCLAYS PLC-REG-S 3.375%/VAR 20-02.04.25*	EUR	175 000		175 000				
BARCLAYS PLC-REG-S 4.918%/VAR 23-08.08.30*	EUR		225 000		225 000	212 770	0.09	225 000
CAIXABANK SA-REG-S-SUB 6.250%/VAR 22-23.02.33*	EUR		300 000	300 000				
COMMONWEALTH BK OF AUSTRALIA-REG-S-SUB 1.936%/VAR 17-03.10.29*	EUR	230 000			230 000	212 983	0.09	
CREDIT AGRICOLE SA-REG-S 1.000%/VAR 20-22.04.26*	EUR	200 000			200 000	182 940	0.08	
DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25*	EUR	300 000	100 000	300 000				
DEUTSCHE BANK AG-REG-S 1.750%/VAR 20-19.11.30*	EUR	200 000			200 000	154 856	0.07	200 000
DEUTSCHE BANK AG-REG-S-SUB 4.000%/VAR 22-24.06.32*	EUR		300 000		300 000	259 719	0.11	
ENEL SPA-REG-S-SUB 6.375%/VAR 23-PRP*	EUR		115 000	115 000				
ENEL SPA-REG-S-SUB 6.625%/VAR 23-PRP*	EUR		100 000	100 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
IBERDROLA INTERNATIONAL BV-REG-S-SUB 2.625%/VAR 18-PRP*	EUR	100 000		100 000				
JYSKE BANK A/S 4.625%/VAR 22-11.04.26*	EUR	280 000		280 000				
KBC GROUP NV-REG-S 1.500%/VAR 22-29.03.26*	EUR	200 000		200 000				
KBC GROUP NV-REG-S 4.375%/VAR 22-23.11.27*	EUR		200 000		200 000	192 042	0.08	
ORANGE SA-REG-S-SUB 5.375%/VAR 23-PRP*	EUR		200 000	200 000				
TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	1 100 000		100 000	1 000 000	923 446	0.41	
TOTAL EUR						3 106 762	1.37	

GBP

VIRGIN MONEY UK PLC-REG-S 7.625%/VAR 23-23.08.29*	GBP		400 000		400 000	443 065	0.20	
TOTAL GBP						443 065	0.20	

USD

BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	340 000			340 000	296 468	0.13	
MORGAN STANLEY 2.239%/VAR 21-21.07.32*	USD	520 000			520 000	349 025	0.15	
TRUIST FINANCIAL CORP 5.867%/VAR 23-08.06.34*	USD		90 000		90 000	74 509	0.03	
TOTAL USD						720 002	0.32	
Total Medium term notes, floating rate						4 269 830	1.88	

Bonds, fixed rate

AUD

AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD	3 900 000		210 000	3 690 000	1 680 143	0.74	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	1 390 000	390 000	190 000	1 590 000	831 759	0.37	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	400 000		220 000	180 000	71 546	0.03	
AUSTRALIA-REG-S 4.75000% 11-21.04.27*	AUD	475 000		475 000				
TOTAL AUD						2 583 448	1.14	

CAD

CANADA HOUSING TRUST-144A 2.35000% 13-15.09.23*	CAD	1 840 000		1 840 000				
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	1 720 000	120 000		1 840 000	1 121 082	0.49	1 720 000
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	1 030 000			1 030 000	604 538	0.27	1 030 000
CANADA, GOVERNMENT 2.25000% 14-01.06.25*	CAD	325 000		325 000				
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	1 790 000		80 000	1 710 000	1 045 773	0.46	1 480 000
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	490 000		30 000	460 000	300 517	0.13	
TOTAL CAD						3 071 910	1.35	

CNY

AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.45000% 20-23.09.25*	CNY	46 000 000		1 500 000	44 500 000	5 627 051	2.48	
CHINA DEVELOPMENT BANK CORP 3.80000% 16-25.01.36*	CNY	38 800 000		11 300 000	27 500 000	3 716 600	1.64	
CHINA DEVELOPMENT BANK 4.04000% 17-10.04.27*	CNY	20 700 000		2 400 000	18 300 000	2 384 191	1.05	
CHINA DEVELOPMENT BANK CORP 3.45000% 19-20.09.29*	CNY	61 000 000		5 000 000	56 000 000	7 231 889	3.19	
TOTAL CNY						18 959 731	8.35	

EUR

ABBOTT IRELAND FINCING DAC-REG-S 0.87500% 18-27.09.23*	EUR	225 000		225 000				
ALSTRIA OFFICE REIT-AG-REG-S 1.50000% 20-23.06.26*	EUR	200 000			200 000	145 602	0.06	
ATHORA HOLDING LTD-REG-S 6.62500% 23-16.06.28*	EUR		570 000	270 000	300 000	284 733	0.13	
AUTOSTRADA PER L'ITALIA SPA REG-S 2.00000% 21-15.01.30*	EUR		600 000	600 000				
BELGIUM, KINGDOM OF-REG-S 2.25000% 13-22.06.23*	EUR	400 000		400 000				
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 15-22.06.25*	EUR	3 240 000		3 240 000				
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.50000% 17-03.07.24*	EUR	850 000			850 000	798 216	0.35	
BPCE SA-REG-S 0.25000% 20-15.01.26*	EUR	300 000		300 000				
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR	2 290 000			2 290 000	2 028 152	0.89	2 290 000
CHUBB INA HOLDINGS INC 2.50000% 18-15.03.38*	EUR	225 000			225 000	166 289	0.07	
DEUTSCHE BOERSE AG-REG-S 3.87500% 23-28.09.26*	EUR		1 000 000	1 000 000				
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	660 000		70 000	590 000	309 209	0.14	590 000
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	650 000		80 000	570 000	613 875	0.27	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	1 400 000			1 400 000	1 217 612	0.54	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	930 000			930 000	541 280	0.24	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	1 790 000			1 790 000	1 033 450	0.46	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	1 000 000		1 000 000				
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	440 000			440 000	378 841	0.17	440 000
GERMANY, REPUBLIC OF 4.00000% 05-04.01.37*	EUR	150 000		150 000				
INTERNATIONAL BUSINESS MACHINES CORP 4.00000% 23-06.02.43*	EUR		390 000	390 000				
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	1 920 000		40 000	1 880 000	1 333 272	0.59	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR	730 000			730 000	667 602	0.29	
IRELAND-REG-S 2.40000% 14-15.05.30*	EUR	200 000		200 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 05-01.02.37*	EUR	830 000			830 000	731 251	0.32	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	400 000		310 000	90 000	86 034	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 740 000		20 000	1 720 000	1 251 178	0.55	
JAPAN BANK FOR INTL COOPERATION 3.12500% 23-15.02.28*	EUR		450 000		450 000	426 853	0.19	
LONZA FINANCE INTERNATIONAL NV-REG-S 3.87500% 23-25.05.33*	EUR		110 000		110 000	101 719	0.04	110 000
MAPFRE SA-REG-S-SUB 2.87500% 22-13.04.30*	EUR	200 000			200 000	164 512	0.07	
RESA SA/BELGIUM-REG-S 1.00000% 16-22.07.26*	EUR	100 000			100 000	88 266	0.04	
SARTORIUS FINANCE BV-REG-S 4.37500% 23-14.09.29*	EUR		200 000		200 000	191 003	0.08	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	1 290 000			1 290 000	1 058 397	0.47	
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	470 000			470 000	456 360	0.20	
SPAIN, KINGDOM OF-144A-REG-S 3.80000% 14-30.04.24*	EUR	320 000		320 000				
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	570 000			570 000	428 110	0.19	
SPAIN, KINGDOM OF-REG-S 1.60000% 15-30.04.25*	EUR	3 520 000			3 520 000	3 295 563	1.45	
TAURON POLSKA ENERGIA SA-REG-S 2.37500% 17-05.07.27*	EUR	200 000			200 000	169 422	0.07	100 000
UMG GROUPE VYV 1.62500% 19-02.07.29*	EUR	200 000			200 000	163 890	0.07	
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 1.12500% 17-02.10.23*	EUR	300 000		300 000				
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 4.12500% 18-16.11.38*	EUR	200 000		200 000				
WINTERSHALL DEA FINANCE BV-REG-S 0.84000% 19-25.09.25*	EUR	400 000			400 000	359 820	0.16	
TOTAL EUR						18 490 506	8.15	
GBP								
BERKELEY GROUP PLC/THE-REG-S 2.50000% 21-11.08.31*	GBP	100 000			100 000	73 303	0.03	
ROTHESAY LIFE PLC-REG-S-SUB 3.37500% 19-12.07.26*	GBP	455 000			455 000	458 205	0.20	
SCOTTISH WIDOWS PLC-REG-S-SUB 5.50000% 13-16.06.23*	GBP	200 000		200 000				
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	1 300 000		1 300 000				
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.25000% 12-22.01.44*	GBP	580 000			580 000	500 738	0.22	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 935 000		200 000	1 735 000	995 725	0.44	1 065 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 19-22.10.29*	GBP	400 000	1 310 000	220 000	1 490 000	1 351 937	0.60	
TOTAL GBP						3 379 908	1.49	
JPY								
JAPAN 0.10000% 19-20.12.28*	JPY	479 000 000		49 000 000	430 000 000	2 537 304	1.12	
JAPAN 0.10000% 21-20.12.30*	JPY	50 000 000		50 000 000				
JAPAN 0.50000% 19-20.03.59*	JPY	163 750 000		13 000 000	150 750 000	584 741	0.26	
JAPAN 0.80000% 17-20.03.47*	JPY		154 000 000		154 000 000	753 676	0.33	
JAPAN 0.80000% 18-20.03.58*	JPY		69 000 000		69 000 000	302 642	0.13	
JAPAN 1.10000% 03-20.03.33*	JPY	388 450 000		388 450 000				
JAPAN 1.60000% 10-20.06.30*	JPY	65 000 000		65 000 000				
JAPAN 1.70000% 14-20.09.44*	JPY	223 400 000		223 400 000				
JAPAN 2.00000% 11-20.09.41*	JPY	108 000 000		12 000 000	96 000 000	613 143	0.27	
JAPAN 2.30000% 05-20.06.35*	JPY	416 350 000	19 000 000	46 000 000	389 350 000	2 642 235	1.16	
TOTAL JPY						7 433 741	3.28	
KRW								
KOREA, REPUBLIC OF 1.87500% 16-10.06.26*	KRW	8 891 000 000		8 891 000 000				
KOREA, REPUBLIC OF 3.50000% 23-10.09.28*	KRW		6 800 000 000		6 800 000 000	4 436 920	1.96	
TOTAL KRW						4 436 920	1.96	
NZD								
NEW ZEALAND 1.50000% 19-15.05.31*	NZD	940 000			940 000	375 765	0.17	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD	690 000		70 000	620 000	183 928	0.08	
NEW ZEALAND 3.00000% 18-20.04.29*	NZD	3 410 000		230 000	3 180 000	1 494 021	0.66	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD		2 680 000		2 680 000	1 026 390	0.45	
TOTAL NZD						3 080 104	1.36	
USD								
BALTIMORE GAS & ELECTRIC CO 3.50000% 16-15.08.46*	USD	70 000			70 000	41 149	0.02	
BNG BANK NV-REG-S 0.75000% 20-17.04.23*	USD	1 030 000		1 030 000				
CENTERPOINT ENERGY HOUSTON ELEC 4.95000% 23-01.04.33*	USD		175 000		175 000	147 078	0.06	
CITIGROUP INC 3.87500% 13-25.10.23*	USD	580 000		580 000				
CONSUMERS ENERGY COMPANY 3.25000% 16-15.08.46*	USD	40 000			40 000	23 094	0.01	
DUKE ENERGY CAROLINAS LLC 4.00000% 12-30.09.42*	USD	175 000			175 000	116 484	0.05	
DUKE ENERGY OHIO INC 5.25000% 23-01.04.33*	USD		70 000		70 000	59 859	0.03	
DUKE ENERGY PROGRESS LLC 5.25000% 23-15.03.33*	USD		200 000		200 000	171 532	0.08	
EUROPEAN INVESTMENT BANK 3.87500% 23-15.03.28*	USD		430 000		430 000	374 841	0.17	410 000
GOLDMAN SACHS GROUP INC-SUB 5.15000% 15-22.05.45*	USD	200 000			200 000	147 546	0.07	
JAPAN BANK FOR INTL COOPERATION 0.62500% 20-22.05.23*	USD	720 000		720 000				
KROGER CO 3.70000% 17-01.08.27*	USD	50 000		50 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MEXICO CITY AIRPORT TRUST-REG-S 5.50000% 17-31.07.47*	USD	436 000		200 000	236 000	152 812	0.07	
PACIFIC GAS & ELECTRIC CO 2.10000% 20-01.08.27*	USD	110 000		110 000				
PACIFIC GAS & ELECTRIC CO 2.50000% 20-01.02.31*	USD	100 000		100 000				
PACIFIC GAS AND ELECTRIC CO 6.75000% 23-15.01.53*	USD		300 000	300 000				
PACIFICORP 6.00000% 09-15.01.39*	USD	140 000			140 000	116 811	0.05	
PERU, REPUBLIC OF 2.78300% 20-23.01.31*	USD	160 000		60 000	100 000	72 895	0.03	
REYNOLDS AMERICAN INC 4.45000% 15-12.06.25*	USD	220 000		83 000	137 000	121 573	0.05	
SOUTHERN CALIFORNIA EDISON CO 4.00000% 17-01.04.47*	USD	90 000			90 000	56 062	0.02	
SOUTHERN CALIFORNIA EDISON CO 3.70000% 18-01.08.25*	USD	130 000			130 000	113 606	0.05	
SOUTHERN CALIFORNIA EDISON CO 2.85000% 19-01.08.29*	USD	185 000			185 000	143 062	0.06	
TOTAL USD						1 858 404	0.82	
Total Bonds, fixed rate						63 294 673	27.89	

Bonds, zero coupon

EUR

BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR		1 560 000		1 560 000	1 334 204	0.59	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR		910 000		910 000	810 858	0.36	580 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	1 900 000	320 000		2 220 000	1 531 832	0.68	820 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	3 000 000		3 000 000				
TOTAL EUR						3 676 893	1.62	
Total Bonds, zero coupon						3 676 893	1.62	

Bonds, floating rate

EUR

BP CAPITAL MARKETS PLC-REG-S 3.250%/VAR 20-PRP*	EUR	130 000			130 000	117 234	0.05	
BP CAPITAL MARKETS PLC-REG-S-SUB 3.625%/VAR 20-PRP*	EUR	100 000			100 000	84 409	0.04	
BPCE SA-REG-S 4.625%/VAR 23-02.03.30*	EUR		300 000	300 000				
COMMERZBANK AG-REG-S 5.250%/VAR 23-25.03.29*	EUR		200 000		200 000	192 605	0.08	
UNICAJA BANCO SA-REG-S 1.000%/VAR 21-01.12.26*	EUR		200 000		200 000	176 138	0.08	
TOTAL EUR						570 386	0.25	

GBP

M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	190 000			190 000	182 096	0.08	
YORKSHIRE BUILDING SOCIETY-REG-S 7.375%/VAR 23-12.09.27*	GBP		205 000		205 000	227 846	0.10	
TOTAL GBP						409 943	0.18	

JPY

JAPAN 0.100%/CPI LINKED 19-10.03.29*	JPY	479 400 000			479 400 000	3 221 682	1.42	
TOTAL JPY						3 221 682	1.42	

NZD

NEW ZEALAND-REG-S 2.500%/CPI LINKED 14-20.09.35*	NZD	1 590 000		1 590 000				
TOTAL NZD							0.00	

USD

ASAHI MUTUAL LIFE INSURANCE-REG-S-SUB 6.900%/VAR 23-PRP*	USD		225 000	225 000				
QBE INSURANCE GROUP LTD-REG-S-SUB 6.750%/VAR 14-02.12.44*	USD	450 000	300 000		750 000	673 063	0.30	
TOTAL USD						673 063	0.30	
Total Bonds, floating rate						4 875 074	2.15	

Treasury notes, fixed rate

USD

AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	1 440 000	240 000		1 680 000	1 081 387	0.48	
AMERICA, UNITED STATES OF 3.00000% 15-15.05.45*	USD	423 000		423 000				
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD		1 040 000		1 040 000	651 943	0.29	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	6 470 000	1 800 000	350 000	7 920 000	4 318 082	1.90	6 840 000
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	950 000			950 000	569 656	0.25	950 000
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	1 200 000			1 200 000	732 917	0.32	
AMERICA, UNITED STATES OF 1.62500% 20-15.11.50*	USD	275 000		275 000				
AMERICA, UNITED STATES OF 2.50000% 13-15.08.23*	USD	1 650 000		1 650 000				
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	3 950 000	340 000		4 290 000	3 542 984	1.56	3 950 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	7 520 000	1 400 000	700 000	8 220 000	5 650 783	2.49	8 220 000

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 0.12500% 20-31.12.22*	USD	295 000		295 000				
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	825 000			825 000	597 788	0.26	771 580
AMERICA, UNITED STATES OF 0.75000% 21-31.05.26*	USD	8 200 000		8 200 000				
AMERICA, UNITED STATES OF 1.125000% 21-31.08.28*	USD	2 500 000		2 500 000				
AMERICA, UNITED STATES OF 4.12500% 22-30.09.27*	USD	5 550 000		330 000	5 220 000	4 623 720	2.04	5 220 000
AMERICA, UNITED STATES OF 4.12500% 23-31.07.28*	USD		5 910 000		5 910 000	5 217 674	2.30	
TOTAL USD						26 986 934	11.89	
Total Treasury notes, fixed rate						26 986 934	11.89	

Treasury notes, floating rate

USD

AMERICA, UNITED STATES OF 0.750%/CPI LINKED 15-15.02.45*	USD	1 240 000		610 000	630 000	515 081	0.23	630 000
AMERICA, UNITED STATES OF 0.500%/CPI LINKED 18-15.01.28*	USD		6 880 000	340 000	6 540 000	6 798 175	3.00	
TOTAL USD						7 313 256	3.22	
Total Treasury notes, floating rate						7 313 256	3.22	
Total Securities traded on an exchange						164 683 008	72.57	

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

Mortgage Backed Securities, fixed rate

USD

BANK BNK-SUB 4.40700% 18-01.11.61*	USD	400 000			400 000	334 302	0.15	
BENCHMARK MORTGAGE TRUST-SUB 4.26100% 18-01.10.51*	USD	235 000			235 000	192 151	0.08	
CITIGROUP COMERCIAL MORT TRST 2015-SUB 3.77800% 15-01.09.58*	USD	125 000		125 000				
CITIGROUP COMM MRTGE TRT 2015-P1-SUB 3.71700% 15-01.09.48*	USD	400 000			400 000	345 827	0.15	
COMM 2015-PC1 MORTGAGE TRUST 3.62000% 15-01.07.50*	USD	150 000			150 000	34 263	0.02	
COMM CCRE26 MORTGAGE TRUST-SUB 3.63000% 15-01.10.48*	USD	320 000			320 000	275 176	0.12	
CSAIL COMMERCIAL MORTGAGE TRUST-SUB 3.21000% 16-01.11.49*	USD	100 000			100 000	81 921	0.04	
FANNIE MAE 1.50000% 22-01.05.37*	USD		850 000		850 000	557 136	0.25	
FANNIE MAE 1.50000% 21-01.03.51*	USD	250 000			250 000	132 711	0.06	
FANNIE MAE 2.00000% 21-01.08.51*	USD	1 250 000		1 250 000				
FANNIE MAE 2.00000% 21-01.11.51*	USD	1 175 000			1 175 000	701 348	0.31	
FANNIE MAE 2.00000% 20-01.09.50*	USD	550 000			550 000	252 421	0.11	
FANNIE MAE 2.00000% 20-01.10.50*	USD	1 000 000			1 000 000	483 813	0.21	
FANNIE MAE 2.00000% 20-01.01.51*	USD	175 000			175 000	90 302	0.04	
FANNIE MAE 2.00000% 20-01.01.36*	USD	725 000			725 000	355 662	0.16	
FANNIE MAE 2.00000% 21-01.03.51*	USD	150 000			150 000	79 931	0.04	
FANNIE MAE 2.00000% 21-01.05.51*	USD		1 200 000		1 200 000	670 309	0.30	
FANNIE MAE 2.50000% 21-01.10.51*	USD	775 000			775 000	476 315	0.21	
FANNIE MAE 2.50000% 21-01.08.51*	USD	672 000			672 000	383 501	0.17	
FANNIE MAE 2.50000% 20-01.10.50*	USD	1 200 000			1 200 000	501 751	0.22	
FANNIE MAE 3.00000% 13-01.05.43*	USD	228 202			228 202	30 403	0.01	
FANNIE MAE 3.00000% 16-01.07.46*	USD	450 000			450 000	104 009	0.05	
FANNIE MAE 3.00000% 20-01.06.50*	USD	925 000			925 000	239 495	0.11	
FANNIE MAE 3.50000% 16-01.08.46*	USD	175 000			175 000	34 780	0.02	
FANNIE MAE 3.50000% 15-01.04.45*	USD	75 000			75 000	19 564	0.01	
FANNIE MAE 3.50000% 16-01.01.46*	USD	75 000			75 000	18 201	0.01	
FANNIE MAE 3.50000% 16-01.12.46*	USD	225 000			225 000	81 013	0.04	
FANNIE MAE 3.50000% 18-01.03.48*	USD	250 000			250 000	34 150	0.02	
FANNIE MAE 3.50000% 18-01.07.48*	USD	375 000			375 000	61 225	0.03	
FANNIE MAE 3.50000% 18-01.02.48*	USD	1 750 000			1 750 000	284 202	0.13	
FANNIE MAE 3.50000% 17-01.11.47*	USD	450 000			450 000	58 318	0.03	
FANNIE MAE 3.50000% 18-01.05.48*	USD		3 050 000		3 050 000	349 424	0.15	
FANNIE MAE 4.00000% 11-01.01.42*	USD	800 000			800 000	72 619	0.03	
FANNIE MAE 4.00000% 15-01.11.45*	USD	425 000			425 000	92 196	0.04	
FANNIE MAE 4.00000% 16-01.02.46*	USD	350 000			350 000	26 862	0.01	
FANNIE MAE 4.00000% 15-01.08.45*	USD	450 000			450 000	106 390	0.05	
FANNIE MAE 4.00000% 17-01.06.47*	USD	525 000			525 000	58 611	0.03	
FANNIE MAE 4.00000% 17-01.07.47*	USD	375 000			375 000	43 050	0.02	
FANNIE MAE 4.00000% 18-01.01.48*	USD	400 000			400 000	37 563	0.02	
FANNIE MAE 4.00000% 11-01.02.26*	USD	450 000			450 000	5 249	0.00	
FANNIE MAE 4.00000% 22-01.01.53*	USD		650 000	650 000				
FANNIE MAE 4.50000% 15-01.06.44*	USD	103 000			103 000	13 922	0.01	
FANNIE MAE 4.50000% 12-01.06.42*	USD	260 000			260 000	29 930	0.01	
FANNIE MAE 4.50000% 22-01.11.52*	USD		950 000		950 000	731 211	0.32	
FANNIE MAE 4.50000% 16-01.07.44*	USD	100 000			100 000	13 344	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FANNIE MAE 4.50000% 11-01.04.41*	USD	383 000			383 000	13 697	0.01	
FANNIE MAE 4.50000% 12-01.04.42*	USD	211 342			211 342	16 593	0.01	
FANNIE MAE 4.50000% 17-01.08.47*	USD	275 000			275 000	33 773	0.01	
FANNIE MAE 5.00000% 11-01.01.41*	USD	216 000			216 000	11 620	0.01	
FANNIE MAE 5.00000% 08-01.07.35*	USD	3 425 000			3 425 000	59 577	0.03	
FANNIE MAE 5.00000% 18-01.09.48*	USD	100 000			100 000	10 084	0.00	
FANNIE MAE 5.50000% 15-01.01.39*	USD	100 000			100 000	14 674	0.01	
FANNIE MAE 5.50000% 23-01.06.53*	USD		200 000		200 000	169 228	0.07	
FANNIE MAE 6.50000% 23-01.07.53*	USD		825 000		825 000	734 229	0.32	
FANNIE MAE POOL 2.50000% 21-01.11.51*	USD	1 200 000			1 200 000	725 019	0.32	
FANNIE MAE POOL 3.00000% 13-01.08.43*	USD	126 370			126 370	21 033	0.01	
FREDDIE MAC 1.50000% 21-01.04.51*	USD	1 300 000			1 300 000	693 766	0.31	
FREDDIE MAC 2.00000% 21-01.02.36*	USD		368 689		368 689	185 628	0.08	
FREDDIE MAC 2.00000% 21-01.02.51*	USD		2 300 000		2 300 000	1 198 412	0.53	
FREDDIE MAC 2.00000% 21-01.11.51*	USD	1 175 000		1 175 000				
FREDDIE MAC 2.50000% 20-01.07.35*	USD	925 000			925 000	396 424	0.17	
FREDDIE MAC 2.50000% 20-01.08.50*	USD	1 000 000			1 000 000	467 584	0.21	
FREDDIE MAC 2.50000% 20-01.10.50*	USD	425 000			425 000	206 096	0.09	
FREDDIE MAC 2.50000% 21-01.05.51*	USD	650 000		650 000				
FREDDIE MAC 3.00000% 16-01.06.46*	USD	250 000			250 000	36 330	0.02	
FREDDIE MAC 3.00000% 16-01.09.46*	USD	275 000			275 000	42 145	0.02	
FREDDIE MAC 3.00000% 18-01.01.47*	USD	935 000			935 000	282 589	0.12	
FREDDIE MAC 3.00000% 20-01.12.50*	USD	1 000 000			1 000 000	456 762	0.20	
FREDDIE MAC 3.00000% 13-01.09.43*	USD	575 000			575 000	115 494	0.05	
FREDDIE MAC 3.00000% 16-01.10.46*	USD	3 275 000			3 275 000	826 230	0.36	
FREDDIE MAC 3.00000% 22-01.02.52*	USD		950 000		950 000	613 326	0.27	
FREDDIE MAC 3.50000% 17-01.11.47*	USD	50 000			50 000	6 079	0.00	
FREDDIE MAC 3.50000% 15-01.12.45*	USD	125 000			125 000	13 375	0.01	
FREDDIE MAC 3.50000% 16-01.08.46*	USD	550 000			550 000	64 263	0.03	
FREDDIE MAC 3.50000% 23-01.02.53*	USD		200 000		200 000	147 317	0.06	
FREDDIE MAC 3.50000% 15-01.06.45*	USD	125 000			125 000	33 565	0.01	
FREDDIE MAC 4.00000% 23-01.03.53*	USD		525 000		525 000	401 946	0.18	
FREDDIE MAC 4.00000% 17-01.05.47*	USD	500 000			500 000	40 618	0.02	
FREDDIE MAC 4.00000% 18-01.09.48*	USD	350 000			350 000	27 895	0.01	
FREDDIE MAC 4.00000% 17-01.08.47*	USD	100 000			100 000	12 687	0.01	
FREDDIE MAC 4.00000% 17-01.11.47*	USD	200 000			200 000	26 405	0.01	
FREDDIE MAC 4.00000% 22-01.04.52*	USD		200 000		200 000	133 552	0.06	
FREDDIE MAC 4.50000% 17-01.06.47*	USD	150 000			150 000	15 699	0.01	
FREDDIE MAC 4.50000% 23-01.05.53*	USD		475 000		475 000	376 988	0.17	
FREDDIE MAC 4.50000% 11-01.09.41*	USD	169 762			169 762	4 818	0.00	
FREDDIE MAC 5.00000% 05-01.05.35*	USD	3 450 000			3 450 000	27 939	0.01	
FREDDIE MAC 5.00000% 08-01.03.38*	USD	775 000			775 000	9 096	0.00	
FREDDIE MAC 5.00000% 23-01.03.53*	USD		600 000		600 000	492 630	0.22	
FREDDIE MAC 5.00000% 23-01.03.53*	USD		550 000		550 000	438 446	0.19	
FREDDIE MAC 5.50000% 14-01.06.41*	USD	175 000			175 000	15 624	0.01	
FREDDIE MAC 5.50000% 23-01.03.53*	USD		425 000		425 000	349 213	0.15	
FREDDIE MAC 5.50000% 23-01.07.53*	USD		350 000		350 000	292 251	0.13	
FREDDIE MAC 6.00000% 23-01.05.53*	USD		325 000		325 000	281 226	0.12	
FREDDIE MAC POOL 2.50000% 21-01.10.51*	USD	1 200 000			1 200 000	728 477	0.32	
FREDDIE MAC POOL 4.00000% 22-01.07.52*	USD	850 000		675 000	175 000	129 348	0.06	
GINNIE MAE 2.00000% 20-01.02.51*	USD		1 000 000		1 000 000	506 930	0.22	
GINNIE MAE 2.00000% 21-01.03.51*	USD	350 000			350 000	181 043	0.08	
GINNIE MAE 2.00000% 21-01.11.51*	USD	625 000			625 000	378 727	0.17	
GINNIE MAE 2.00000% 22-20.03.37*	USD	725 000			725 000	464 471	0.20	
GINNIE MAE 2.50000% 20-01.12.50*	USD	1 600 000			1 600 000	669 669	0.30	
GINNIE MAE 2.50000% 21-01.03.51*	USD		175 000		175 000	85 338	0.04	
GINNIE MAE 2.50000% 21-01.09.51*	USD	600 000			600 000	358 112	0.16	
GINNIE MAE 3.00000% 19-01.10.49*	USD		2 825 000		2 825 000	448 089	0.20	
GINNIE MAE 3.50000% 12-01.08.42*	USD	100 000			100 000	14 390	0.01	
GINNIE MAE 3.50000% 18-01.01.48*	USD	225 000			225 000	27 256	0.01	
GINNIE MAE 3.50000% 18-20.11.48*	USD	6 450 000			6 450 000	816 639	0.36	
GINNIE MAE 3.50000% 22-01.02.52*	USD	340 000			340 000	234 144	0.10	
GINNIE MAE 4.00000% 12-01.06.42*	USD	375 000			375 000	38 611	0.02	
GINNIE MAE 4.00000% 18-01.09.48*	USD	900 000			900 000	87 737	0.04	
GINNIE MAE 5.00000% 23-01.01.53*	USD		350 000		350 000	287 463	0.13	
GINNIE MAE 5.50000% 23-01.05.53*	USD		625 000		625 000	536 942	0.24	
GINNIE MAE 5.50000% 22-01.12.52*	USD		300 000		300 000	248 989	0.11	
GINNIE MAE 6.00000% 23-01.05.53*	USD		550 000		550 000	482 804	0.21	
GINNIE MAE 6.00000% 23-01.08.53*	USD		200 000		200 000	177 471	0.08	
GINNIE MAE II 2.50000% 21-01.12.51*	USD	50 000			50 000	31 163	0.01	
GINNIE MAE II 4.00000% 22-20.06.52*	USD	925 000		475 000	450 000	334 142	0.15	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JPMBB COMMERCIAL MTG SEC TRUST-SUB 3.79960% 14-01.01.48*	USD	850 000		850 000				
JPMDB COMRCIAL MOTGE SECURITIES TRST 3.98540% 17-01.10.50*	USD	275 000		275 000				
MORGAN STANLEY BOA MERR LYH TRT 15-C24 3.73200% 15-01.05.48*	USD	500 000			500 000	432 887	0.19	
MSBAM LYNCH TRUST-SUB 3.99400% 16-01.12.49*	USD	300 000		300 000				
WELLS FARGO COMMERCIAL MORTGAGE-SUB 2.91000% 15-01.02.48*	USD	175 000			175 000	115 700	0.05	
TOTAL USD						26 853 059	11.83	
Total Mortgage Backed Securities, fixed rate						26 853 059	11.83	

Mortgage Backed Securities, floating rate

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BENCHMARK MORTGAGE TRUST-SUB FLR 18-01.10.51*	USD	450 000		450 000				
CD MORTGAGE TRUST FLR 17-01.11.50*	USD	135 000		135 000				
GS MORTGAGE SECURITY TRUST 4.407%/VAR 18-01.07.51*	USD	300 000		300 000				
JPMBB COMMERCIAL MORTGA SEC TRUST VAR 15-01.12.48*	USD	145 000		145 000				
MORGAN STANLEY BOA ML TRT 2015-C24-SUB VAR 15-01.05.48*	USD	400 000			400 000	341 398	0.15	
TOTAL USD						341 398	0.15	
Total Mortgage Backed Securities, floating rate						341 398	0.15	

Notes, fixed rate

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AKER BP ASA-144A 3.75000% 20-15.01.30*	USD		150 000		150 000	116 489	0.05	
AKER BP ASA-144A 4.00000% 20-15.01.31*	USD	150 000			150 000	115 207	0.05	
AMGEN INC 5.25000% 23-02.03.30*	USD		100 000		100 000	87 364	0.04	
AVOLON HOLDINGS FUNDING LTD-144A 2.12500% 21-21.02.26*	USD	140 000			140 000	113 567	0.05	
BROADCOM INC-144A 1.95000% 21-15.02.28*	USD	170 000			170 000	130 559	0.06	
BROADCOM INC-144A 2.60000% 21-15.02.33*	USD	945 000			945 000	623 966	0.27	
BROADCOM INC-144A 3.41900% 21-15.04.33*	USD	257 000			257 000	181 850	0.08	
CANADIAN IMPERIAL BANK OF COMMERCE 5.14400% 23-28.04.25*	USD		315 000		315 000	282 849	0.12	
CCO LLC/CAPITAL 5.37500% 17-01.05.47*	USD	40 000		40 000				
CHEVRON PHILLIPS CHEMICAL CO LLC-144A 5.12500% 20-01.04.25*	USD	155 000			155 000	139 792	0.06	
COLONIAL ENTERPRISES INC-144A 3.25000% 20-15.05.30*	USD	155 000		155 000				
COMCAST CORP 2.93700% 22-01.11.56*	USD	122 000			122 000	58 822	0.03	
CONSTELLATION ENERGY GENERATION LLC 6.50000% 23-01.10.53*	USD		160 000		160 000	136 761	0.06	
DELL INTERNATIONAL LLC / EMC CORP 5.85000% 21-15.07.25*	USD	110 000			110 000	99 918	0.04	
DELL INTERNATIONAL LLC / EMC CORP 5.30000% 21-01.10.29*	USD	390 000		110 000	280 000	243 084	0.11	
ENEL FINANCE INTERNATIONAL NV-144A 6.80000% 22-14.10.25*	USD	280 000			280 000	257 691	0.11	
INFOR INC-144A 1.75000% 20-15.07.25*	USD	95 000			95 000	79 718	0.04	
KENVUE INC-144A 5.35000% 23-22.03.26*	USD		85 000	85 000				
MARVELL TECHNOLOGY INC 5.75000% 23-15.02.29*	USD		195 000	195 000				
MARVELL TECHNOLOGY INC 5.95000% 23-15.09.33*	USD		140 000	140 000				
MPLX LP 4.25000% 20-01.12.27*	USD	50 000			50 000	42 327	0.02	
NXP BV / NXP FUNDING LLC / NXP USA 3.15000% 22-01.05.27*	USD	90 000		90 000				
ONCOR ELECTRIC DELIVERY CO 3.70000% 19-15.11.28*	USD	40 000			40 000	33 324	0.01	
PHILLIPS 66 CO-144A 4.68000% 22-15.02.45*	USD	190 000		190 000				
PHILLIPS 66 COMPANY 4.68000% 23-15.02.45*	USD		190 000		190 000	131 605	0.06	
SOCIETE GENERALE SA-SUB-144A 7.36700% 23-10.01.53*	USD		595 000		595 000	469 582	0.21	
SOUTHWESTERN ELECTRIC POWER 6.20000% 10-15.03.40*	USD	160 000			160 000	135 176	0.06	
TEACHERS INSURANCE&ANNUITY ASS-144A-SUB 4.90000% 14-15.09.44*	USD	550 000			550 000	404 695	0.18	
TECK RESOURCES LTD 3.90000% 20-15.07.30*	USD	60 000			60 000	46 439	0.02	
TRITON CONTAINER INTERNATIONAL LTD-144A 2.05000% 21-15.04.26*	USD	110 000			110 000	88 893	0.04	
TRITON CONTAINER INTERNATIONAL LTD-144A 1.15000% 21-07.06.24*	USD	55 000			55 000	48 221	0.02	
XCEL ENERGY INC 4.80000% 11-15.09.41*	USD	110 000			110 000	77 934	0.03	
TOTAL USD						4 145 830	1.83	
Total Notes, fixed rate						4 145 830	1.83	

Notes, floating rate

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CHARLES SCHWAB CORP 6.136%/VAR 23-24.08.34*	USD		350 000		350 000	298 324	0.13	175 000
DEUTSCHE BANK AG/NEW YORK NY-SUB 7.079%/VAR 23-10.02.34*	USD		200 000	200 000				
HSBC HOLDINGS PLC 6.332%/VAR 23-09.03.44*	USD		200 000	200 000				
STATE STREET CORP 2.901%/VAR 20-30.03.26*	USD	205 000		45 000	160 000	138 768	0.06	
TOTAL USD						437 092	0.19	
Total Notes, floating rate						437 092	0.19	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, fixed rate								
AUD								
AURIZON FINANCE PTY LTD 3.00000% 21-09.03.28*	AUD	420 000			420 000	207 215	0.09	
TOTAL AUD						207 215	0.09	
GBP								
NATIONAL GRID ELECTRICITY TRANSM-REG-S 4.00000% 12-08.06.27*	GBP	260 000			260 000	269 568	0.12	
TOTAL GBP						269 568	0.12	
USD								
KOMMUNALBANKEN A/S-REG-S 0.25000% 21-21.07.23*	USD	200 000		200 000				
TOTAL USD							0.00	
Total Medium term notes, fixed rate						476 783	0.21	
Medium term notes, floating rate								
AUD								
NATIONAL AUSTRALIA BANK-SUB 6.322%/VAR 22-03.08.32*	AUD	380 000			380 000	218 620	0.10	
TOTAL AUD						218 620	0.10	
Total Medium term notes, floating rate						218 620	0.10	
Bonds, fixed rate								
USD								
FIVE CORNERS FUNDING TRUST-144A 4.41900% 13-15.11.23*	USD	230 000			230 000	209 144	0.09	
TOTAL USD						209 144	0.09	
Total Bonds, fixed rate						209 144	0.09	
Bonds, floating rate								
EUR								
BANKINTER SA-REG-S 4.375%/VAR 23-03.05.30*	EUR		400 000	400 000				
TOTAL EUR							0.00	
NZD								
NEW ZEALAND 2.500%/CPI LINKED 17-20.09.40*	NZD	930 000			930 000	542 790	0.24	
NEW ZEALAND 3.000%/CPI LINKED 13-20.09.30*	NZD	2 920 000		340 000	2 580 000	1 735 920	0.76	
TOTAL NZD						2 278 711	1.00	
USD								
SCENTRE GROUP TRUST 2-REG-S-SUB 4.750%/VAR 20-24.09.80*	USD	200 000			200 000	163 284	0.07	
TOTAL USD						163 284	0.07	
Total Bonds, floating rate						2 441 995	1.08	
Total Securities traded on other regulated markets which are open to the public						35 123 921	15.48	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS CH SELECT MONEY MARKET FUND-USD-INSTITUTIONAL-CAP**	USD	500			500	474 327	0.21	
UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD	45			45	4 272 520	1.88	
TOTAL Global						4 746 847	2.09	
Total Investment certificates, open end						4 746 847	2.09	

Mortgage Backed Securities, fixed rate

USD

FANNIE MAE 2.50000% 20-01.06.50**	USD		375 000		375 000	174 379	0.08	
TOTAL USD						174 379	0.08	
Total Mortgage Backed Securities, fixed rate						174 379	0.08	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CAD								
PSP CAPITAL INC 0.90000% 20-15.06.26**	CAD	2 090 000			2 090 000	1 241 448	0.54	
TOTAL CAD						1 241 448	0.54	
Total Notes, fixed rate						1 241 448	0.54	

Medium term notes, floating rate

EUR								
DEUTSCHE BANK AG-REG-S 1.000%VAR 20-19.11.25**	EUR		300 000	300 000				
TOTAL EUR							0.00	
Total Medium term notes, floating rate							0.00	
Total Securities traded neither on an exchange nor on a regulated market						6 162 674	2.71	
Total securities and similar instruments						205 969 603	90.76	
(thereof in lending)						35 442 182	15.62)	
Bank deposits at sight						17 443 502	7.69	
Derivative financial instruments						1 686 415	0.74	
Other assets						1 830 352	0.81	
Total fund assets						226 929 872	100.00	
Short-term bank liabilities						-786 734		
Other liabilities						-9 585		
Net fund assets						226 133 553		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	199 213 720	87.79
Investments valuation based on market-observed parameters	8 442 298	3.71
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	207 656 018	91.50

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-BUXL FUTURE 07.12.23*	-13	EUR	-1 505 852	127 051	0.06
EURO-BOBL FUTURE 07.12.23*	-8	EUR	-894 896	4 386	0.00
AUSTRALIA 3YR BOND FUTURE 15.12.23*	-124	AUD	-7 456 759	133 573	0.06
US ULTRA LONG BOND (CBT) FUTURE 19.12.23*	-7	USD	-717 063	43 512	0.02
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23*	-8	JPY	-6 910 479	111 048	0.05
US 5YR TREASURY NOTE FUTURE 29.12.23*	-21	USD	-1 996 657	11 944	0.01
CAN 10YR BOND FUTURE 18.12.23*	-39	CAD	-2 938 295	96 129	0.03
			-22 420 001	527 643	0.23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-BUND FUTURE 07.12.23*	36	EUR	4 466 823	-78 955	-0.03
LONG GILT FUTURE 27.12.23*	34	GBP	3 497 805	-24 781	-0.01
CAN 5YR BOND FUTURE 18.12.23*	70	CAD	4 980 643	-44 511	-0.02
AUSTRALIA 10YR BOND FUTURE 15.12.23*	34	AUD	2 120 593	-138 729	-0.06
US 10YR ULTRA NOTE FUTURE 19.12.23*	88	USD	8 715 435	-484 886	-0.21
US LONG BOND FUTURE 19.12.23*	2	USD	199 187	-2 360	0.00
US 10YR TREASURY NOTE FUTURE 19.12.23*	96	USD	9 275 685	-346 630	-0.16
			33 256 171	-1 120 852	-0.49

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	157 595 000	USD	21 946 108	06.11.2023	316 124	0.14
KRW	6 736 000 000	USD	5 038 654	06.11.2023	48 586	0.02
AUD	8 200 000	CHF	4 755 123	06.11.2023	30 673	0.01
CAD	9 055 000	CHF	6 072 464	06.11.2023	137 201	0.06
JPY	2 000 300 000	CHF	12 331 514	06.11.2023	310 761	0.14
USD	149 090 000	CHF	137 091 684	06.11.2023	1 428 764	0.63
EUR	52 445 000	CHF	50 589 811	06.11.2023	145 554	0.06
NZD	10 735 000	CHF	5 816 813	06.11.2023	135 113	0.06
GBP	5 060 000	CHF	5 613 842	06.11.2023	26 725	0.01
USD	22 069 038	CNY	157 595 000	06.11.2023	-428 074	-0.19
USD	4 999 072	KRW	6 736 000 000	06.11.2023	-12 537	-0.01
CNY	157 595 000	USD	21 999 721	06.12.2023	117 242	0.05
KRW	6 736 000 000	USD	5 006 578	06.12.2023	23 251	0.02
CHF	103 863	USD	115 000	06.11.2023	781	0.00
USD	115 000	KRW	154 713 433	06.12.2023	-540	0.00
					2 279 624	1.00

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO-BOBL FUTURE 08.06.23	EUR	44	44
EURO-BUXL FUTURE 08.06.23	EUR	16	16
EURO-BOBL FUTURE 08.12.22	EUR	5	0
EURO-BUXL FUTURE 08.12.22	EUR	16	0
EURO-BOBL FUTURE 08.03.23	EUR	44	44
EURO-BUXL FUTURE 08.03.23	EUR	16	16
EURO-BOBL FUTURE 07.09.23	EUR	44	44
EURO-BUXL FUTURE 07.09.23	EUR	16	16
EURO-BUXL FUTURE 07.12.23	EUR	0	13
EURO-BOBL FUTURE 07.12.23	EUR	0	8
CAN 10YR BOND FUTURE 19.12.22	CAD	19	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.22	JPY	7	0
AUSTRALIA 10YR BOND FUTURE 15.12.22	AUD	15	15
US ULTRA LONG BOND (CBT) FUTURE 20.12.22	USD	1	0
AUST 10Y BOND FUTURE 15.03.23	AUD	15	15
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	4	4
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.03.23	JPY	8	8
CAN 10YR BOND FUTURE 22.03.23	CAD	53	53
FANNIE MAE (TBA-US01F0226B66) 2.50000% NOV 22-14.11.22	USD	1 175 000	0
GINNIE MAE (TBA-US21H0226B29) 2.50000% NOV 21-21.11.22	USD	550 000	0
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 21-14.11.22	USD	775 000	0
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 22-14.11.22	USD	1 900 000	1 900 000
GINNIE MAE (TBA-US21H0226B29) 2.50000% NOV 22-21.11.22	USD	125 000	125 000
FANNIE MAE (TBA-US01F0226C40) 2.50000% DEC 22 13.12.22	USD	450 000	450 000
FANNIE MAE (TBA-US01F0206C85) 2.00000% DEC 22 13.12.22	USD	400 000	400 000
FANNIE MAE (TBA-US01F0306294) 3.00000% FEB 23 13.02.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0206122) 2.00000% JAN 23 12.01.23	USD	1 050 000	1 050 000
AUSTRALIA 3YR BOND FUTURE 15.06.23	AUD	124	124
AUSTRALIA 10YR BOND FUTURE 15.06.23	AUD	15	15
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	4	4
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.23	JPY	8	8
CAN 10YR BOND FUTURE 21.06.23	CAD	91	91
GINNIE MAE (TBA-US21H0206183) 2.00000% JAN 23 23.01.23	USD	775 000	775 000
GINNIE MAE (TBA-US21H0226140) 2.50000% JAN 23 23.01.23	USD	125 000	125 000
GINNIE MAE (TBA-US21H0306173) 3.00000% JAN 23 23.01.23	USD	650 000	650 000
FANNIE MAE (TBA-US01F0306450) 3.00000% APR 21 13.04.23	USD	525 000	525 000
CAN 10YR BOND FUTURE 20.09.23	CAD	91	91
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.23	JPY	8	8
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	4	4
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	15	15
AUSTRALIA 3YR BOND FUTURE 15.09.23	AUD	124	124
FANNIE MAE (TBA-US01F0506505) 5.00000% MAY 23-11.05.23	USD	550 000	550 000
FANNIE MAE (TBA-US01F0204556) 2.00000% MAY 22 16.05.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0406771) 4.00000% JUL 23-13.07.23	USD	625 000	625 000
FANNIE MAE (TBA-US01F0406698) 4.00000% JUN 23-13.06.23	USD	175 000	175 000
FANNIE MAE (TBA-US01F0406854) 4.00000% AUG 21 14.08.23	USD	525 000	525 000
FANNIE MAE (TBA-US01F0426738) 4.50000% JUL 23-13.07.23	USD	475 000	475 000
FANNIE MAE (TBA-US01F0226757) 4.00000% JULY 23-13.07.23	USD	250 000	250 000
AUSTRALIA 3YR BOND FUTURE 15.12.23	AUD	0	124
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	0	7
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23	JPY	0	8
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	0	21
CAN 10YR BOND FUTURE 18.12.23	CAD	0	39
GINNIE MAE (TBA-US21H0606895) 6.00000% AUG 23 21.08.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0526982) 5.50000% SEP 23 14.09.23	USD	350 000	350 000

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
FANNIE MAE (TBA-US01F0326A74) 3.50000% OCT 23-12.10.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0526A56) 5.50000% OCT 23 12.10.23	USD	400 000	400 000
FANNIE MAE (TBA-US01F0626A48) 6.50000% OCT 23-12.10.23	USD	825 000	825 000
FANNIE MAE (TBA-US01F0606A83) 6.00000% OCT 23-12.10.23	USD	325 000	325 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 08.06.23	EUR	36	36
EURO-BUND FUTURE 08.12.22	EUR	0	43
EURO-BUND FUTURE 08.03.23	EUR	57	57
EURO-BUND FUTURE 07.09.23	EUR	36	36
EURO-BUND FUTURE 07.12.23	EUR	36	0
LONG GILT FUTURE 28.12.22	GBP	22	36
LONG GILT FUTURE 29.03.23	GBP	40	40
LONG GILT FUTURE 28.06.23	GBP	34	34
LONG GILT FUTURE 27.09.23	GBP	34	34
LONG GILT FUTURE 27.12.23	GBP	34	0
AUSTRALIA 10YR BOND FUTURE 15.12.22	AUD	0	18
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	0	24
US 10YR ULTRA NOTE FUTURE 20.12.22	USD	0	31
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	0	22
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 22-14.11.22	USD	0	3 075 000
FANNIE MAE (TBA-US01F0226B66) 2.50000% NOV 22-14.11.22	USD	0	1 625 000
US 10YR ULTRA NOTE FUTURE 22.03.23	USD	56	56
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	102	102
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	38	38
GINNIE MAE (TBA-US21H0226B29) 2.50000% NOV 22-21.11.22	USD	0	675 000
GINNIE MAE (TBA-US21H0306B55) 3.00000% NOV 21-21.11.22	USD	0	650 000
GINNIE MAE (TBA-US21H0206B64) 2.00000% NOV 21-21.11.22	USD	0	775 000
FANNIE MAE (TBA-US01F0226C40) 2.50000% DEC 22 13.12.22	USD	450 000	450 000
FANNIE MAE (TBA-US01F0206C85) 2.00000% DEC 22 13.12.22	USD	400 000	400 000
GINNIE MAE (TBA-US21H0226C02) 2.50000% DEC 22-20.12.22	USD	125 000	125 000
FANNIE MAE (TBA-US21H0206C48) 4.00000% DEC 22-20.12.22	USD	775 000	775 000
GINNIE MAE (TBA-US21H0306C39) 3.00000% DEC 22-20.12.22	USD	650 000	650 000
FANNIE MAE (TBA-US01F0206122) 2.00000% JAN 22 12.01.23	USD	1 050 000	1 050 000
FANNIE MAE (TBA-US01F0306112) 3.00000% JAN 21 12.01.23	USD	350 000	350 000
GINNIE MAE (TBA-US21H0226C02) 2.50000% DEC 22-20.12.22	USD	125 000	125 000
GINNIE MAE (TBA-US21H0206183) 2.00000% JAN 22 23.01.23	USD	775 000	775 000
GINNIE MAE (TBA-US21H0226140) 2.50000% JAN 22 23.01.23	USD	125 000	125 000
GINNIE MAE (TBA-US21H0306173) 3.00000% JAN 22-23.01.23	USD	650 000	650 000
FANNIE MAE (TBA-US01F0306294) 3.00000% FEB 23 13.02.23	USD	350 000	350 000
US 10YR ULTRA NOTE FUTURE 21.06.23	USD	94	94
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	102	102
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	38	38
FANNIE MAE (TBA-US01F0306377) 3.00000% MAR 22 13.03.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0306450) 3.00000% APR 21 13.04.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0406441) 4.00000% APR 23 13.04.23	USD	175 000	175 000
FANNIE MAE (TBA-US01F0506430) 5.00000% APR 23-13.04.23	USD	1 150 000	1 150 000
FANNIE MAE (TBA-US01F0306450) 3.00000% APR 23-13.04.23	USD	525 000	525 000
FANNIE MAE (TBA-US01F0506505) 5.00000% MAY 23-11.05.23	USD	550 000	550 000
FANNIE MAE (TBA-US01F0306526) 3.00000% MAY 21-11.05.23	USD	875 000	875 000
FANNIE MAE (TBA-US01F0406516) 4.00000% MAY 23-11.05.23	USD	175 000	175 000
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	69	69
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	94	94
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	104	104

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
CAN 5YR BOND FUTURE 20.09.23	CAD	70	70
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	34	34
FANNIE MAE (TBA-US01F0124523) 1.50000% MAY 21 16.05.23	USD	775 000	775 000
GINNIE MAE (TBA-US21H0606556) 6.00000% MAY 07 18.05.23	USD	550 000	550 000
FANNIE MAE (TBA-US01F0204556) 2.00000% MAY 22 16.05.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0406698) 4.00000% JUNE 23 13.06.23	USD	175 000	175 000
FANNIE MAE (TBA-US01F0306609) 3.00000% JUNE 23-13.06.23	USD	875 000	875 000
FANNIE MAE (TBA-US01F0204630) 2.00000% JUN 23-15.06.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0124606) 1.50000% JUN 22 15.06.23	USD	775 000	775 000
FANNIE MAE (TBA-US01F0124606) 1.50000% JUN 22 15.06.23	USD	775 000	775 000
FANNIE MAE (TBA-US01F0326748) 3.50000% JUL 21 13.07.23	USD	475 000	475 000
FANNIE MAE (TBA-US01F0204630) 2.00000% JUN 23-15.06.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0526727) 5.50000% JUL 07 13.07.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0426738) 4.50000% JUL 23-13.07.23	USD	125 000	125 000
GINNIE MAE (TBA-US21H0506723) 5.00000% JULY 07-20.07.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0406771) 4.00000% JUL 23-13.07.23	USD	625 000	625 000
FANNIE MAE (TBA-US01F0226757) 4.00000% JULY 23-13.07.23	USD	250 000	250 000
FANNIE MAE (TBA-US01F0426738) 4.50000% JUL 23-13.07.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0326748) 3.50000% JUL 23-13.07.23	USD	475 000	475 000
CAN 5YR BOND FUTURE 18.12.23	CAD	70	0
AUSTRALIA 10YR BOND FUTURE 15.12.23	AUD	34	0
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	94	6
US LONG BOND FUTURE 19.12.23	USD	2	0
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	104	8
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	69	69
FANNIE MAE (TBA-US01F0406854) 4.00000% AUG 21-14.08.23	USD	525 000	525 000
GINNIE MAE (TBA-US21H0526861) 5.50000% AUG 23 21.08.23	USD	300 000	300 000
GINNIE MAE (TBA-US21H0606895) 6.00000% AUG 23 21.08.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0426811) 3.00000% AUG 22 14.08.23	USD	925 000	925 000
FANNIE MAE (TBA-US01F0526982) 5.50000% SEP 23-14.09.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0326A74) 3.50000% OCT 23-12.10.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0526A56) 5.50000% OCT 23-12.10.23	USD	400 000	400 000
FANNIE MAE (TBA-US01F0606A83) 6.00000% OCT 23-12.10.23	USD	325 000	325 000
FANNIE MAE (TBA-US01F0626A48) 6.50000% OCT 23-12.10.23	USD	825 000	825 000

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	2 897 100 000	CHF	19 508 347	06.12.2022
CAD	9 725 000	CHF	7 105 455	06.12.2022
AUD	8 200 000	CHF	5 238 398	06.12.2022
EUR	54 360 000	CHF	53 574 362	06.12.2022
USD	144 195 000	CHF	143 208 865	06.12.2022
GBP	5 425 000	CHF	6 204 740	06.12.2022
NZD	12 735 000	CHF	7 443 875	06.12.2022
CHF	8 397 096	USD	8 500 000	06.12.2022
CHF	514 925	GBP	455 000	06.12.2022
CHF	2 968 329	EUR	3 000 000	06.12.2022
CHF	2 030 997	JPY	300 000 000	06.12.2022
USD	500 000	CAD	672 159	06.12.2022
CHF	1 888 408	USD	2 000 000	06.12.2022
USD	267 552	KRW	354 600 000	06.12.2022
EUR	980 000	CHF	967 779	06.12.2022
USD	5 913 725	KRW	7 848 400 000	06.12.2022
USD	25 224 825	CNY	180 357 500	06.12.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	175 682	USD	185 000	06.12.2022
CHF	237 398	USD	250 000	06.12.2022
CNY	180 360 000	USD	25 265 812	06.01.2023
KRW	7 849 000 000	USD	5 918 681	06.01.2023
USD	250 000	CNY	1 758 625	06.01.2023
AUD	8 200 000	CHF	5 206 803	06.01.2023
USD	139 455 000	CHF	129 656 125	06.01.2023
JPY	2 586 100 000	CHF	18 020 476	06.01.2023
CAD	9 055 000	CHF	6 272 006	06.01.2023
EUR	53 990 000	CHF	52 996 665	06.01.2023
NZD	12 735 000	CHF	7 577 656	06.01.2023
GBP	4 970 000	CHF	5 679 627	06.01.2023
EUR	565 000	CHF	556 126	06.01.2023
USD	3 610 000	CHF	3 348 719	06.01.2023
USD	25 677 719	CNY	178 601 375	06.01.2023
USD	6 200 822	KRW	7 849 000 000	06.01.2023
CNY	178 605 000	USD	25 678 240	06.02.2023
KRW	7 849 000 000	USD	6 204 351	06.02.2023
AUD	8 200 000	CHF	5 217 750	06.02.2023
CAD	9 055 000	CHF	6 171 243	06.02.2023
JPY	2 559 600 000	CHF	18 184 635	06.02.2023
GBP	4 970 000	CHF	5 544 430	06.02.2023
USD	142 755 000	CHF	131 900 338	06.02.2023
EUR	52 885 000	CHF	51 996 056	06.02.2023
USD	4 035 000	CHF	3 780 936	06.02.2023
EUR	1 945 000	CHF	1 915 986	06.02.2023
USD	730 000	CHF	671 400	06.02.2023
USD	405 000	CHF	376 101	06.02.2023
EUR	1 075 000	CHF	1 073 450	06.02.2023
EUR	490 000	CHF	484 447	06.02.2023
EUR	660 000	USD	718 401	06.02.2023
USD	26 463 921	CNY	178 605 000	06.02.2023
USD	6 395 339	KRW	7 849 000 000	06.02.2023
USD	235 000	CHF	217 755	06.02.2023
NZD	12 735 000	CHF	7 446 486	07.02.2023
CNY	2 800 000	USD	403 953	03.03.2023
CNY	178 605 000	USD	26 512 632	06.03.2023
KRW	7 849 000 000	USD	6 401 181	06.03.2023
KRW	290 405 950	USD	235 000	06.03.2023
CAD	9 055 000	CHF	6 178 127	06.03.2023
AUD	8 200 000	CHF	5 302 366	06.03.2023
EUR	57 865 000	CHF	57 762 550	06.03.2023
USD	152 725 000	CHF	138 315 885	06.03.2023
NZD	12 735 000	CHF	7 518 950	06.03.2023
GBP	4 970 000	CHF	5 555 854	06.03.2023
JPY	2 543 500 000	CHF	17 935 938	06.03.2023
CHF	1 165 664	NZD	2 000 000	06.03.2023
CHF	77 959	GBP	70 000	06.03.2023
CHF	605 177	USD	655 000	06.03.2023
USD	3 185 655	CNY	21 550 000	06.03.2023
USD	6 229 932	KRW	8 139 405 950	06.03.2023
USD	22 597 842	CNY	157 055 000	06.03.2023
CNY	2 100 000	USD	305 535	06.03.2023
KRW	8 140 000 000	USD	6 237 930	06.04.2023
CNY	157 055 000	USD	22 628 121	06.04.2023
USD	404 665	CNY	2 800 000	06.04.2023
CNY	875 000	USD	126 243	06.04.2023
USD	306 681	CNY	2 100 000	06.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	8 200 000	CHF	5 183 351	06.04.2023
CAD	9 055 000	CHF	6 245 320	06.04.2023
JPY	2 543 500 000	CHF	17 543 832	06.04.2023
EUR	56 545 000	CHF	56 455 291	06.04.2023
GBP	4 900 000	CHF	5 507 017	06.04.2023
NZD	10 735 000	CHF	6 266 429	06.04.2023
USD	146 190 000	CHF	137 160 823	06.04.2023
USD	151 176	KRW	198 665 000	06.04.2023
CHF	2 350 418	USD	2 515 000	06.04.2023
CHF	3 732 341	JPY	543 200 000	06.04.2023
CHF	4 671 599	EUR	4 700 000	06.04.2023
CHF	3 999 329	USD	4 265 000	06.04.2023
USD	215 490	KRW	282 800 000	06.04.2023
CHF	1 875 000	USD	2 042 048	06.04.2023
USD	22 275 109	CNY	153 030 000	06.04.2023
USD	5 901 251	KRW	7 658 535 000	06.04.2023
USD	125 000	CHF	114 328	06.04.2023
CNY	2 100 000	USD	305 210	06.04.2023
CNY	2 800 000	USD	406 947	06.04.2023
CNY	153 030 000	USD	22 241 116	06.04.2023
CNY	153 030 000	USD	22 330 366	04.05.2023
KRW	7 659 000 000	USD	5 912 310	04.05.2023
CNY	857 111	USD	125 000	04.05.2023
AUD	8 200 000	CHF	5 044 538	04.05.2023
CAD	9 055 000	CHF	6 140 507	04.05.2023
USD	142 230 000	CHF	129 389 276	04.05.2023
NZD	10 735 000	CHF	6 152 632	04.05.2023
GBP	4 900 000	CHF	5 577 750	04.05.2023
EUR	53 140 000	CHF	52 854 718	04.05.2023
USD	22 339 713	CNY	153 887 111	04.05.2023
USD	5 731 926	KRW	7 659 000 000	04.05.2023
CNY	153 887 111	USD	22 235 773	04.05.2023
JPY	2 000 300 000	CHF	13 746 262	08.05.2023
CHF	13 186 762	JPY	2 000 300 000	08.05.2023
CNY	153 890 000	USD	22 380 745	06.06.2023
JPY	2 000 300 000	CHF	13 199 563	06.06.2023
AUD	8 200 000	CHF	4 920 029	06.06.2023
CAD	9 055 000	CHF	5 973 311	06.06.2023
EUR	53 080 000	CHF	52 205 045	06.06.2023
GBP	4 900 000	CHF	5 475 015	06.06.2023
NZD	10 735 000	CHF	5 954 817	06.06.2023
USD	141 120 000	CHF	126 431 243	06.06.2023
USD	21 775 860	CNY	153 890 000	06.06.2023
KRW	7 659 000 000	USD	5 742 886	07.06.2023
USD	5 799 373	KRW	7 659 000 000	07.06.2023
KRW	7 659 000 000	USD	5 851 925	07.06.2023
USD	5 851 925	KRW	7 659 000 000	07.06.2023
CNY	153 890 000	USD	21 813 517	06.07.2023
KRW	7 659 000 000	USD	5 808 081	06.07.2023
NZD	10 735 000	CHF	5 848 405	06.07.2023
AUD	8 200 000	CHF	4 911 693	06.07.2023
JPY	2 000 300 000	CHF	13 051 854	06.07.2023
EUR	53 080 000	CHF	51 660 556	06.07.2023
CAD	9 055 000	CHF	6 090 900	06.07.2023
USD	140 520 000	CHF	126 822 321	06.07.2023
GBP	4 900 000	CHF	5 543 278	06.07.2023
USD	5 822 298	KRW	7 659 000 000	06.07.2023
USD	21 340 415	CNY	153 890 000	06.07.2023
USD	4 215 000	CHF	3 797 756	06.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CNY	153 890 000	USD	21 358 186	04.08.2023
KRW	7 659 000 000	USD	5 830 143	04.08.2023
USD	143 205 000	CHF	128 426 960	04.08.2023
AUD	8 200 000	CHF	4 906 355	04.08.2023
JPY	2 000 300 000	CHF	12 431 480	04.08.2023
CAD	9 055 000	CHF	6 118 337	04.08.2023
GBP	4 760 000	CHF	5 402 042	04.08.2023
EUR	53 080 000	CHF	51 777 926	04.08.2023
NZD	10 735 000	CHF	5 921 297	04.08.2023
USD	445 000	CHF	392 262	04.08.2023
USD	465 000	CHF	398 923	04.08.2023
USD	660 000	CHF	568 649	04.08.2023
USD	485 000	CHF	420 933	04.08.2023
USD	681 070	KRW	871 100 000	04.08.2023
USD	5 301 721	KRW	6 787 900 000	04.08.2023
USD	21 568 325	CNY	153 890 000	04.08.2023
USD	2 240 000	CHF	1 952 944	04.08.2023
USD	520 000	CHF	453 558	04.08.2023
CNY	153 890 000	USD	21 586 478	06.09.2023
KRW	6 736 000 000	USD	5 270 241	06.09.2023
CNY	3 701 464	USD	520 000	06.09.2023
CAD	9 055 000	CHF	5 946 654	06.09.2023
AUD	8 200 000	CHF	4 723 364	06.09.2023
JPY	2 000 300 000	CHF	12 346 494	06.09.2023
EUR	53 080 000	CHF	51 040 767	06.09.2023
GBP	4 760 000	CHF	5 321 227	06.09.2023
NZD	10 735 000	CHF	5 740 001	06.09.2023
USD	147 425 000	CHF	128 776 799	06.09.2023
USD	1 300 000	CHF	1 137 150	06.09.2023
USD	5 088 305	KRW	6 736 000 000	06.09.2023
USD	21 979 284	CNY	157 591 464	06.09.2023
CAD	9 055 000	CHF	5 898 391	05.10.2023
USD	147 850 000	CHF	130 112 569	05.10.2023
AUD	8 200 000	CHF	4 676 485	05.10.2023
JPY	2 000 300 000	CHF	12 098 528	05.10.2023
EUR	53 080 000	CHF	50 620 857	05.10.2023
GBP	4 760 000	CHF	5 304 313	05.10.2023
NZD	10 735 000	CHF	5 624 689	05.10.2023
KRW	6 736 000 000	USD	5 096 158	05.10.2023
GBP	380 000	CHF	421 949	05.10.2023
USD	455 000	CHF	405 451	05.10.2023
USD	445 000	CHF	396 971	05.10.2023
USD	5 030 864	KRW	6 736 000 000	05.10.2023
USD	4 984 829	KRW	6 736 000 000	05.10.2023
KRW	6 736 000 000	USD	4 984 829	05.10.2023
USD	5 375 000	CHF	4 894 459	05.10.2023
CNY	157 595 000	USD	21 848 745	10.10.2023
USD	22 084 501	CNY	157 595 000	10.10.2023
CNY	157 595 000	USD	21 949 776	10.10.2023
CNY	157 595 000	USD	21 946 108	06.11.2023
KRW	6 736 000 000	USD	5 038 654	06.11.2023
AUD	8 200 000	CHF	4 755 123	06.11.2023
CAD	9 055 000	CHF	6 072 464	06.11.2023
JPY	2 000 300 000	CHF	12 331 514	06.11.2023
USD	149 090 000	CHF	137 091 684	06.11.2023
EUR	52 445 000	CHF	50 589 811	06.11.2023
NZD	10 735 000	CHF	5 816 813	06.11.2023
GBP	5 060 000	CHF	5 613 842	06.11.2023
USD	22 069 038	CNY	157 595 000	06.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	4 999 072	KRW	6 736 000 000	06.11.2023
CHF	103 863	USD	115 000	06.11.2023
CNY	157 595 000	USD	21 999 721	06.12.2023
KRW	6 736 000 000	USD	5 006 578	06.12.2023
USD	115 000	KRW	154 713 433	06.12.2023

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	104 599 016.80	46.26%
Net overall exposure to derivatives	12 730 126.15	5.63%
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Global Bonds 4

Class I-A1	0.46%
Class I-B	0.07%
Class I-X	0.01%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	KRW 1 = CHF 0.00
CNY 1 = CHF 0.12	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Global Bonds Fiscal Strength Passive (CHF hedged)

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		281 611 681.13	292 672 946.16	645 703 974.68
Class I-A1	CH0189613570			
Net asset value per unit in CHF		847.18	885.96	1 014.47
Number of units outstanding		915.3410	915.3410	969.0640
Class I-X	CH0189613620			
Net asset value per unit in CHF		881.28	920.80	1 052.88
Number of units outstanding		318 667.2730	316 966.7400	612 341.7660

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-3.8%	-12.0%	-3.4%
Class I-X	CHF	-3.6%	-11.8%	-3.2%
Benchmark:				
Bloomberg Global Treasury Fiscal Strength Weighted Index ex Switzerland (CHF hedged)	CHF	-3.2%	-12.3%	-3.2%

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	10.07
Japan	5.99
China	5.88
Germany	3.88
United Kingdom	3.04
France	2.39
South Korea	1.92
Italy	1.76
Spain	1.53
Australia	1.16
Others	8.60
TOTAL	46.22

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	320 092 379.27 ^{4,5}	345 786 926.84 ^{1,2}
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	204 243 546.59	210 814 596.57
– Units of other collective investment schemes	73 000 758.12	81 141 812.15
Derivative financial instruments	728 162.45	-5 648 319.22
Other assets	1 823 025.00	2 105 796.44
TOTAL fund assets	599 887 871.43	634 200 812.78
Loans	-318 276 050.14 ⁶	-341 527 566.73 ³
Other liabilities	-140.16	-299.89
Net fund assets	281 611 681.13	292 672 946.16

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	12 991.58	1 041.73
Negative interest	-3 820.38	-8 665.68
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	11 899 684.87	7 943 325.35
– from units of other collective investment schemes	1 081 355.93	2 528 846.16
Purchase of current net income on issue of units	24 171 745.56	406 907.29
TOTAL income	37 161 957.56	10 871 454.85
Expenses		
Interest payable	-3 663.59	-6 158.51
Audit expenses	-14 900.30	-14 900.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-1 766.67	-1 984.19
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-8 125.60	-314.10
Payment of current net income on redemption of units	-24 986 703.99	-4 389 172.07
TOTAL expenses	-25 015 160.15	-4 412 529.17
Net income	12 146 797.41	6 458 925.68
Realized capital gains and losses	-15 103 188.29	-10 517 834.52
Realized result	-2 956 390.88	-4 058 908.84
Unrealized capital gains and losses	-8 284 389.65	-60 860 529.98
TOTAL result	-11 240 780.53	-64 919 438.82

¹ As at 31 October 2022, cash amounts serves as collateral for the counterparty UBS AG London for an amount of CHF 90 000.00.

² CHF 5 708 347.46 from receivables of securities transactions and CHF 338 587 232.79 from receivables of currency forward transactions.

³ CHF -2 490 932.54 from liabilities of securities transactions and CHF -338 946 634.19 from liabilities of currency forward transactions.

⁴ As at 31 October 2023, cash amounts serves as collateral for the counterparty UBS AG London for an amount of CHF 460 000.00.

⁵ CHF 1 243 249.21 from receivables of securities transactions and CHF 316 792 321.02 from receivables of currency forward transactions.

⁶ CHF -2 895 483.28 from liabilities of securities transactions and CHF -315 380 566.86 from liabilities of currency forward transactions.

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	12 146 797.41	6 458 925.68
Available for distribution	12 146 797.41	6 458 925.68
Less federal withholding tax	-4 251 379.09	-2 260 623.99
Net income retained for reinvestment	-7 895 418.32	-4 198 301.69
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	292 672 946.16	645 703 974.68
Paid federal withholding tax	-2 362 300.60	-4 903 875.91
Balance of unit movements	2 541 816.10	-283 207 713.79
Total result	-11 240 780.53	-64 919 438.82
Net fund assets at the end of the reporting period	281 611 681.13	292 672 946.16

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	915.3410	969.0640
Units issued	0.0000	2.4290
Units redeemed	0.0000	-56.1520
Situation at the end of the period	915.3410	915.3410
Difference between units issued and units redeemed	0.0000	-53.7230
Class I-X		
Situation at the beginning of the financial year	316 966.7400	612 341.7660
Units issued	58 750.1310	40 433.8430
Units redeemed	-57 049.5980	-335 808.8690
Situation at the end of the period	318 667.2730	316 966.7400
Difference between units issued and units redeemed	1 700.5330	-295 375.0260

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	34.542
Less federal withholding tax	CHF	-12.090
Net accumulation per unit	CHF	22.452

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	38.018
Less federal withholding tax	CHF	-13.307
Net accumulation per unit	CHF	24.711

Inventory of Fund assets

Securities traded on an exchange

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Notes, fixed rate

CNY

CHINA, PEOPLE'S REPUBLIC OF 2.89000% 21-18.11.31*	CNY	5 000 000		3 000 000	378 830	0.06	
TOTAL CNY					378 830	0.06	

EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 23-20.02.33*	EUR		125 000	125 000	115 203	0.02	
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	190 000		190 000	206 434	0.03	
BELGIUM, KINGDOM OF 144A-REG-S 3.45000% 23-22.06.43*	EUR		125 000	125 000	111 867	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 23-22.06.33*	EUR		85 000	85 000	78 769	0.01	
CROATIA, REPUBLIC OF-REG-S 1.12500% 19-19.06.29*	EUR		175 000	175 000	144 327	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	60 000		60 000	22 660	0.00	
ITALY, REPUBLIC OF-144A-REG-S 4.50000% 10-01.03.26*	EUR	25 000		25 000	24 433	0.00	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.45000% 23-01.09.43*	EUR		85 000	85 000	74 854	0.01	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	375 000		375 000	329 129	0.05	
TOTAL EUR					1 107 676	0.18	

GBP

UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP		250 000	250 000	223 593	0.04	
TOTAL GBP					223 593	0.04	

NOK

NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	1 500 000	2 000 000	3 500 000	240 939	0.04	
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK	2 000 000		2 000 000	132 649	0.02	
TOTAL NOK					373 588	0.06	

SEK

SWEDEN, KINGDOM OF-REG-S 2.25000% 11-01.06.32*	SEK	1 000 000	1 000 000	2 000 000	154 483	0.03	
TOTAL SEK					154 483	0.03	
Total Notes, fixed rate					2 238 170	0.37	

Notes, zero coupon

EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	135 000		135 000	69 934	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 20-15.09.30*	EUR	200 000		200 000	154 885	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 21-15.09.26*	EUR	175 000		175 000	154 178	0.03	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	640 000	400 000	650 000	290 271	0.05	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	530 000		530 000	481 227	0.08	
GRAND-DUCHY OF LUXEMBOURG-REG-S 0.00000% 21-24.03.31*	EUR	500 000		500 000	380 825	0.06	
TOTAL EUR					1 531 320	0.26	
Total Notes, zero coupon					1 531 320	0.26	

Medium term notes, fixed rate

EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 12-20.06.44*	EUR	110 000		110 000	96 975	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.117*	EUR	110 000		75 000	43 578	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR	155 000		155 000	96 589	0.02	
LITHUANIA, REPUBLIC OF-REG-S 1.25000% 15-22.10.25*	EUR	200 000		200 000	180 882	0.03	
LITHUANIA, REPUBLIC OF-REG-S 2.12500% 15-22.10.35*	EUR	250 000		250 000	194 229	0.03	
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	150 000		150 000	122 298	0.02	
TOTAL EUR					734 551	0.12	
Total Medium term notes, fixed rate					734 551	0.12	

Bonds, fixed rate

AUD

AUSTRALIA 1.25000% 20-21.05.32*	AUD		850 000	850 000	366 567	0.06	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	175 000		175 000	96 402	0.02	

Security	31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
AUSTRALIA-REG-S 0.25000% 20-21.11.25*	AUD	1 325 000			1 325 000	700 714	0.12
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD	850 000	650 000		1 500 000	773 520	0.13
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	550 000			550 000	245 379	0.04
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	950 000			950 000	408 280	0.07
AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD	775 000			775 000	352 876	0.06
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD		375 000		375 000	105 038	0.02
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	475 000			475 000	248 481	0.04
AUSTRALIA-REG-S 2.50000% 18-21.05.30*	AUD		650 000		650 000	328 473	0.05
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	530 000			530 000	286 134	0.05
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	1 000 000			1 000 000	529 878	0.09
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	900 000		340 000	560 000	290 610	0.05
AUSTRALIA-REG-S 2.75000% 12-21.04.24*	AUD	550 000		550 000			
AUSTRALIA-REG-S 3.00000% 22-21.11.33*	AUD		300 000		300 000	146 578	0.02
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	585 000			585 000	232 525	0.04
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	350 000			350 000	188 670	0.03
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	1 150 000		550 000	600 000	339 489	0.06
AUSTRALIA-REG-S 3.50000% 23-21.12.34*	AUD		300 000		300 000	151 268	0.03
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	600 000			600 000	301 100	0.05
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	1 137 000			1 137 000	634 736	0.11
AUSTRALIA-REG-S 4.75000% 11-21.04.27*	AUD	375 000			375 000	218 291	0.04
TOTAL AUD						6 945 010	1.16

CAD

CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD	275 000	525 000	300 000	500 000	304 036	0.05
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD	185 000	275 000		460 000	235 845	0.04
CANADA, GOVERNMENT 0.25000% 20-01.03.26*	CAD	500 000			500 000	297 264	0.05
CANADA, GOVERNMENT 0.25000% 20-01.04.24*	CAD	225 000		225 000			
CANADA, GOVERNMENT 0.75000% 21-01.10.24*	CAD	450 000			450 000	284 050	0.05
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	500 000			500 000	304 642	0.05
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	475 000		315 000	160 000	93 909	0.02
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	620 000			620 000	340 885	0.06
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD	340 000			340 000	139 686	0.02
CANADA, GOVERNMENT 1.25000% 21-01.03.27*	CAD	450 000			450 000	267 313	0.04
CANADA, GOVERNMENT 1.50000% 21-01.12.31*	CAD	650 000			650 000	350 660	0.06
CANADA, GOVERNMENT 2.50000% 13-01.06.24*	CAD	775 000		775 000			
CANADA, GOVERNMENT 2.75000% 14-01.12.64*	CAD	150 000			150 000	75 933	0.01
CANADA, GOVERNMENT 2.75000% 14-01.12.48*	CAD	350 000		125 000	225 000	120 441	0.02
CANADA, GOVERNMENT 2.25000% 14-01.06.25*	CAD	450 000			450 000	283 885	0.05
CANADA, GOVERNMENT 2.00000% 17-01.06.28*	CAD		260 000		260 000	155 835	0.03
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	400 000	400 000	150 000	650 000	289 546	0.05
CANADA, GOVERNMENT 2.00000% 22-01.06.32*	CAD		250 000		250 000	139 245	0.02
CANADA, GOVERNMENT 2.50000% 22-01.12.32*	CAD		475 000		475 000	274 202	0.05
CANADA, GOVERNMENT 2.75000% 23-01.06.33*	CAD		200 000		200 000	117 503	0.02
CANADA, GOVERNMENT 3.00000% 22-01.10.25*	CAD		450 000	200 000	250 000	158 933	0.03
CANADA, GOVERNMENT 3.25000% 23-01.09.28*	CAD		275 000		275 000	173 463	0.03
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	243 000		63 000	180 000	110 081	0.02
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	233 000			233 000	152 219	0.03
CANADA, GOVERNMENT 5.75000% 98-01.06.29*	CAD	250 000			250 000	177 782	0.03
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD	250 000			250 000	179 003	0.03
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD	775 000		525 000	250 000	136 364	0.02
CANADIAN GOVERNMENT BOND 2.75000% 22-01.09.27*	CAD		325 000		325 000	201 927	0.03
CANADIAN GOVERNMENT BOND 2.75000% 22-01.08.24*	CAD	700 000		400 000	300 000	193 322	0.03
CANADIAN, GOVERNMENT 2.75000% 23-01.12.55*	CAD		100 000		100 000	51 959	0.01
TOTAL CAD						5 609 932	0.94

CNY

CHINA GOVERNMENT BOND 3.76000% 21-22.03.71*	CNY		1 000 000		1 000 000	144 288	0.02
CHINA GOVERNMENT BOND 2.75000% 22-17.02.32*	CNY	5 000 000			5 000 000	623 750	0.10
CHINA GOVERNMENT BOND 2.26000% 22-24.02.25*	CNY	10 000 000			10 000 000	1 243 213	0.21
CHINA, PEOPLE'S REPUBLIC OF 3.91000% 08-23.10.38*	CNY	5 000 000			5 000 000	704 295	0.12
CHINA, PEOPLE'S REPUBLIC OF 4.50000% 11-23.06.41*	CNY	4 000 000			4 000 000	617 321	0.10
CHINA, PEOPLE'S REPUBLIC OF 3.74000% 15-22.09.35*	CNY	5 000 000			5 000 000	683 452	0.11
CHINA, PEOPLE'S REPUBLIC OF 3.54000% 18-16.08.28*	CNY	5 000 000		3 000 000	2 000 000	261 849	0.04
CHINA, PEOPLE'S REPUBLIC OF 4.08000% 18-22.10.48*	CNY	12 000 000		4 000 000	8 000 000	1 172 959	0.20
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 18-22.11.28*	CNY	5 000 000			5 000 000	644 916	0.11
CHINA, PEOPLE'S REPUBLIC OF 3.22000% 18-06.12.25*	CNY	10 000 000			10 000 000	1 269 886	0.21
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 19-11.04.24*	CNY	10 000 000		10 000 000			
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 19-23.05.29*	CNY	10 000 000			10 000 000	1 294 423	0.22
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 19-06.06.26*	CNY	10 000 000			10 000 000	1 276 825	0.21
CHINA, PEOPLE'S REPUBLIC OF 4.00000% 19-24.06.69*	CNY	5 000 000			5 000 000	754 881	0.13
CHINA, PEOPLE'S REPUBLIC OF 3.86000% 19-22.07.49*	CNY	5 000 000		1 000 000	4 000 000	565 464	0.09

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CHINA, PEOPLE'S REPUBLIC OF 2.94000% 19-17.10.24*	CNY	10 000 000			10 000 000	1 252 606	0.21	
CHINA, PEOPLE'S REPUBLIC OF 3.13000% 19-21.11.29*	CNY	5 000 000			5 000 000	641 384	0.11	
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 19-05.12.26*	CNY	15 000 000		10 000 000	5 000 000	635 577	0.11	
CHINA, PEOPLE'S REPUBLIC OF 3.39000% 20-16.03.50*	CNY	7 000 000		1 000 000	6 000 000	786 805	0.13	
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY	5 000 000			5 000 000	618 826	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.68000% 20-21.05.30*	CNY	5 000 000			5 000 000	621 816	0.10	
CHINA, PEOPLE'S REPUBLIC OF 3.73000% 20-25.05.70*	CNY	8 000 000		3 000 000	5 000 000	713 537	0.12	
CHINA, PEOPLE'S REPUBLIC OF 2.85000% 20-04.06.27*	CNY	6 000 000			6 000 000	756 076	0.13	
CHINA, PEOPLE'S REPUBLIC OF 3.81000% 20-14.09.50*	CNY	5 000 000			5 000 000	703 734	0.12	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY	5 000 000			5 000 000	631 040	0.11	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY	10 000 000		10 000 000				
CHINA, PEOPLE'S REPUBLIC OF 3.27000% 20-19.11.30*	CNY	10 000 000			10 000 000	1 300 123	0.22	
CHINA, PEOPLE'S REPUBLIC OF 3.28000% 20-03.12.27*	CNY	5 000 000			5 000 000	643 427	0.11	
CHINA, PEOPLE'S REPUBLIC OF 2.84000% 21-08.04.24*	CNY	5 000 000		5 000 000				
CHINA, PEOPLE'S REPUBLIC OF 3.72000% 21-12.04.51*	CNY	4 000 000			4 000 000	555 623	0.09	
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY	10 000 000			10 000 000	1 271 028	0.21	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 21-27.05.31*	CNY	5 000 000			5 000 000	638 304	0.11	
CHINA, PEOPLE'S REPUBLIC OF 2.47000% 21-02.09.24*	CNY	10 000 000		4 000 000	6 000 000	747 520	0.12	
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY	3 000 000			3 000 000	404 239	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.37000% 22-20.01.27*	CNY	6 000 000			6 000 000	743 956	0.12	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 22-24.03.29*	CNY		4 000 000		4 000 000	501 866	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.48000% 22-15.04.27*	CNY	5 000 000			5 000 000	621 424	0.10	
CHINA, PEOPLE'S REPUBLIC OF 3.32000% 22-15.04.52*	CNY		2 000 000		2 000 000	260 592	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.76000% 22-15.05.32*	CNY	5 000 000			5 000 000	624 407	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.24000% 22-25.05.25*	CNY	5 000 000	2 000 000		7 000 000	869 149	0.14	
CHINA, PEOPLE'S REPUBLIC OF 2.46000% 22-15.07.72*	CNY		1 000 000		1 000 000	132 809	0.02	
CHINA, PEOPLE'S REPUBLIC OF 2.50000% 22-25.07.27*	CNY		3 000 000		3 000 000	372 898	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 22-01.09.32*	CNY		2 000 000		2 000 000	246 512	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 22-25.09.29*	CNY		3 000 000		3 000 000	372 531	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.44000% 22-15.10.27*	CNY		5 000 000		5 000 000	620 191	0.10	
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 22-25.10.52*	CNY		2 000 000		2 000 000	251 805	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 22-15.11.32*	CNY		4 000 000		4 000 000	501 745	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.28000% 22-15.11.25*	CNY		5 000 000		5 000 000	620 385	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.46000% 23-15.02.26*	CNY		2 000 000		2 000 000	249 026	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 23-25.02.33*	CNY		3 000 000		3 000 000	379 993	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 23-25.03.30*	CNY		3 000 000		3 000 000	375 955	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 23-15.04.53*	CNY		1 000 000		1 000 000	129 132	0.02	
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 23-15.04.28*	CNY		7 000 000		7 000 000	874 082	0.15	
CHINA, PEOPLE'S REPUBLIC OF 2.30000% 23-15.05.26*	CNY		6 000 000		6 000 000	745 207	0.12	
CHINA, PEOPLE'S REPUBLIC OF 2.67000% 23-25.05.33*	CNY		4 000 000		4 000 000	496 282	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.52000% 23-25.08.33*	CNY		3 000 000		3 000 000	367 500	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 23-15.09.30*	CNY		3 000 000		3 000 000	371 107	0.06	
TOTAL CNY						34 907 738	5.82	
CZK								
CZECH REPUBLIC 1.25000% 20-14.02.25*	CZK	3 000 000			3 000 000	111 572	0.02	
CZECH REPUBLIC 2.00000% 17-13.10.33*	CZK	4 500 000			4 500 000	138 954	0.02	
CZECH REPUBLIC 2.75000% 18-23.07.29*	CZK	6 000 000			6 000 000	213 436	0.04	
CZECH REPUBLIC 4.20000% 06-04.12.36*	CZK	2 500 000			2 500 000	92 774	0.02	
CZECH REPUBLIC 6.20000% 23-16.06.31*	CZK		6 000 000		6 000 000	257 967	0.04	
CZECH REPUBLIC-REG-S 4.85000% 07-26.11.57*	CZK	950 000			950 000	37 022	0.01	
CZECH REPUBLIC-REG-S 1.00000% 15-26.06.26*	CZK	8 000 000			8 000 000	285 631	0.05	
CZECH REPUBLIC-REG-S 0.95000% 15-15.05.30*	CZK	6 000 000			6 000 000	187 517	0.03	
CZECH REPUBLIC-REG-S 0.45000% 15-25.10.23*	CZK	5 000 000		5 000 000				
TOTAL CZK						1 324 873	0.22	
DKK								
DENMARK, KINGDOM OF 7.00000% 93-10.11.24*	DKK	1 600 000			1 600 000	213 515	0.04	
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	2 715 000	500 000		3 215 000	480 222	0.08	
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	700 000			700 000	87 832	0.01	
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	3 000 000	1 500 000	2 000 000	2 500 000	293 846	0.05	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	1 450 000	1 000 000		2 450 000	274 955	0.05	
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 20-15.11.52*	DKK	1 300 000			1 300 000	75 718	0.01	
TOTAL DKK						1 426 089	0.24	
EUR								
AUSTRIA, REPUBLIC OF 6.25000% 97-15.07.27*	EUR	150 000			150 000	160 053	0.03	
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	155 000			155 000	156 598	0.03	
AUSTRIA, REPUBLIC OF-144A 4.85000% 09-15.03.26*	EUR	300 000			300 000	299 543	0.05	
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	70 000			70 000	67 640	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.40000% 13-23.05.34*	EUR	275 000			275 000	239 462	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AUSTRIA, REPUBLIC OF-144A-REG-S 1.65000% 14-21.10.24*	EUR	350 000		350 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	450 000	225 000	340 000	335 000	301 359	0.05	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	180 000	50 000	70 000	160 000	100 158	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	50 000			50 000	23 572	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 17-20.04.27*	EUR		225 000		225 000	198 403	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	390 000		225 000	165 000	138 526	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	200 000	150 000	155 000	195 000	93 257	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.85000% 20-30.06.20*	EUR	90 000			90 000	31 339	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR		150 000		150 000	118 794	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49*	EUR		110 000		110 000	72 930	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.00000% 22-15.07.26*	EUR		225 000		225 000	210 391	0.04	
BELGIUM, KINGDOM OF 5.50000% 97-28.03.28*	EUR	100 000			100 000	106 095	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	119 000			119 000	119 761	0.02	
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	25 000			25 000	23 282	0.00	
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	150 000		150 000				
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 15-22.06.31*	EUR	250 000			250 000	204 024	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 1.90000% 15-22.06.38*	EUR	220 000			220 000	166 863	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	100 000	150 000		250 000	228 163	0.04	
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	220 000		50 000	170 000	104 314	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	75 000			75 000	46 306	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	270 000			270 000	240 266	0.04	
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	450 000			450 000	420 741	0.07	
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	20 000			20 000	13 065	0.00	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	250 000			250 000	217 924	0.04	
BELGIUM, KINGDOM OF-REG-S 1.25000% 18-22.04.33*	EUR	135 000	225 000	205 000	155 000	123 917	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	120 000			120 000	71 901	0.01	
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	200 000			200 000	157 664	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 0.40000% 20-22.06.40*	EUR	230 000	100 000	170 000	160 000	89 050	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.35000% 22-22.06.32*	EUR		175 000		175 000	130 569	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR	100 000	150 000		250 000	132 142	0.02	
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR	450 000	550 000	325 000	675 000	597 818	0.10	
CROATIA, REPUBLIC OF-REG-S 3.00000% 17-20.03.27*	EUR		250 000		250 000	234 635	0.04	
FINLAND GOVERNMENT BOND-144A-REG-S 0.50000% 22-15.04.43*	EUR		250 000	190 000	60 000	32 339	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 2.75000% 12-04.07.28*	EUR	330 000			330 000	313 100	0.05	
FINLAND, REPUBLIC OF-144A-REG-S 2.62500% 12-04.07.42*	EUR	158 000			158 000	130 781	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 2.00000% 14-15.04.24*	EUR	350 000		350 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 16-15.04.26*	EUR		425 000	185 000	240 000	217 084	0.04	
FINLAND, REPUBLIC OF-144A-REG-S 1.12500% 18-15.04.34*	EUR	165 000	80 000		245 000	188 301	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 19-15.09.29*	EUR	115 000			115 000	95 193	0.02	
FINLAND, REPUBLIC OF-144A-SUB 0.12500% 21-15.09.31*	EUR		200 000		200 000	150 739	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 3.00000% 23-15.09.33*	EUR		90 000		90 000	83 640	0.01	
FRANCE, REPUBLIC OF 4.75000% 03-25.04.35*	EUR	273 000			273 000	292 621	0.05	
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	70 000			70 000	79 893	0.01	
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	472 000			472 000	508 332	0.08	
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	235 000			235 000	226 520	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 4.00000% 06-25.10.38*	EUR	263 000			263 000	261 435	0.04	
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	290 000			290 000	304 116	0.05	
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	139 000	50 000		189 000	182 294	0.03	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	200 000			200 000	194 185	0.03	
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	421 000			421 000	400 878	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	139 000	300 000	225 000	214 000	187 328	0.03	
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	360 000			360 000	334 148	0.06	
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR		575 000		575 000	542 989	0.09	
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	325 000	425 000		750 000	691 059	0.12	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	500 000			500 000	460 585	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR	150 000	380 000		530 000	453 527	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	300 000	630 000	250 000	680 000	612 964	0.10	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	125 000	75 000		200 000	109 302	0.02	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	585 000	175 000	360 000	400 000	294 276	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR	375 000			375 000	331 540	0.06	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	240 000			240 000	177 886	0.03	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	531 000	125 000	300 000	356 000	319 244	0.05	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	249 000	41 000		290 000	195 980	0.03	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	825 000	185 000	615 000	395 000	343 540	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR	300 000	175 000		475 000	368 898	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	310 000	430 000	325 000	415 000	357 004	0.06	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	245 000	125 000	80 000	290 000	168 786	0.03	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	325 000	250 000		575 000	481 705	0.08	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR	260 000	105 000		365 000	161 848	0.03	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	150 000	175 000		325 000	187 637	0.03	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR		285 000		285 000	123 039	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 22-25.05.38*	EUR		150 000		150 000	104 527	0.02	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR		500 000		500 000		437 228	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR		500 000		500 000		431 908	0.07	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.50000% 22-25.05.43*	EUR		105 000		105 000		82 102	0.01	
FRANCE, REPUBLIC OF-OAT-REG-S 3.00000% 22-25.05.33*	EUR		425 000	150 000	275 000		256 734	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 2.75000% 23-25.02.29*	EUR		250 000		250 000		236 659	0.04	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR	195 000	175 000	200 000	170 000		86 227	0.01	
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR	80 000			80 000		23 805	0.00	
GERMANY, REPUBLIC OF-REG-S 1.80000% 23-15.08.53*	EUR		135 000		135 000		97 861	0.02	
GERMANY, REPUBLIC OF-REG-S 1.75000% 14-15.02.24*	EUR	900 000		900 000					
GERMANY, REPUBLIC OF-REG-S 2.50000% 14-15.08.46*	EUR	649 000	175 000	205 000	619 000		539 235	0.09	
GERMANY, REPUBLIC OF-REG-S 1.50000% 14-15.05.24*	EUR	612 000		612 000					
GERMANY, REPUBLIC OF-REG-S 1.00000% 14-15.08.24*	EUR	1 384 000		1 384 000					
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR	525 000			525 000		487 313	0.08	
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR	910 000		175 000	735 000		681 900	0.11	
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR	771 000			771 000		702 491	0.12	
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR	950 000		400 000	550 000		488 628	0.08	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	455 000	410 000		865 000		768 277	0.13	
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR	762 000	300 000	275 000	787 000		522 096	0.09	
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR	575 000			575 000		505 970	0.08	
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	750 000		225 000	525 000		452 026	0.08	
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR	875 000		330 000	545 000		464 060	0.08	
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR	185 000	260 000		445 000		326 767	0.05	
GERMANY, REPUBLIC OF-REG-S 1.80000% 22-15.08.53*	EUR	300 000			300 000		216 940	0.04	
GERMANY, REPUBLIC OF-REG-S 2.10000% 22-15.11.29*	EUR		300 000		300 000		279 898	0.05	
GERMANY, REPUBLIC OF-REG-S 6.25000% 94-04.01.24*	EUR	275 000		275 000					
GERMANY, REPUBLIC OF-REG-S 6.50000% 97-04.07.27*	EUR	535 000		265 000	270 000		292 977	0.05	
GERMANY, REPUBLIC OF 5.62500% 98-04.01.28*	EUR	360 000		125 000	235 000		252 205	0.04	
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR	248 000			248 000		260 359	0.04	
GERMANY, REPUBLIC OF 6.25000% 00-04.01.30*	EUR	500 000		265 000	235 000		271 937	0.05	
GERMANY, REPUBLIC OF 5.50000% 00-04.01.31*	EUR	691 500		220 000	471 500		535 825	0.09	
GERMANY, REPUBLIC OF-REG-S 4.75000% 03-04.07.34*	EUR	386 000			386 000		435 415	0.07	
GERMANY, REPUBLIC OF 4.00000% 05-04.01.37*	EUR	532 000			532 000		567 999	0.09	
GERMANY, REPUBLIC OF 4.25000% 07-04.07.39*	EUR	382 000			382 000		421 577	0.07	
GERMANY, REPUBLIC OF-REG-S 4.75000% 08-04.07.40*	EUR	374 000			374 000		438 408	0.07	
GERMANY, REPUBLIC OF-REG-S 3.25000% 10-04.07.42*	EUR	384 000			384 000		377 767	0.06	
GERMANY, REPUBLIC OF-REG-S 2.50000% 12-04.07.44*	EUR	465 000	160 000	85 000	540 000		473 466	0.08	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR		780 000		780 000		712 603	0.12	
GERMANY, REPUBLIC OF-REG-S 2.50000% 23-13.03.25*	EUR	810 000			810 000		770 828	0.13	
GERMANY, REPUBLIC OF-REG-S 2.20000% 23-13.04.28*	EUR	335 000			335 000		316 122	0.05	
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-19.10.28*	EUR	500 000			500 000		475 439	0.08	
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-15.11.30*	EUR	250 000			250 000		236 102	0.04	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR	930 000	235 000		695 000		643 635	0.11	
GERMANY, REPUBLIC OF-REG-S 2.60000% 23-15.08.33*	EUR	420 000			420 000		397 343	0.07	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR	200 000			200 000		185 332	0.03	
IRELAND, REPUBLIC OF-REG-S 3.00000% 23-18.10.43*	EUR	100 000			100 000		87 323	0.01	
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR	185 000	245 000	150 000	280 000		276 705	0.05	
IRELAND, REPUBLIC OF-REG-S 0.90000% 18-15.05.28*	EUR	325 000		155 000	170 000		149 161	0.02	
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR	180 000			180 000		152 968	0.03	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR	343 000			343 000		297 588	0.05	
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR	150 000	125 000		275 000		163 415	0.03	
IRELAND, REPUBLIC OF-REG-S 0.40000% 20-15.05.35*	EUR	100 000	160 000		260 000		178 365	0.03	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-15.05.27*	EUR	125 000	275 000	350 000	50 000		43 613	0.01	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR	225 000	275 000		500 000		393 282	0.07	
IRELAND, REPUBLIC OF-REG-S 0.35000% 22-18.10.32*	EUR	200 000			200 000		149 909	0.02	
IRELAND, REPUBLIC OF-REG-S 0.55000% 21-22.04.41*	EUR	200 000			200 000		115 671	0.02	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	225 000			225 000		159 567	0.03	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR	250 000	100 000		350 000		320 083	0.05	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR	125 000			125 000		95 954	0.02	
ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45*	EUR	155 000	190 000		345 000		180 291	0.03	
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR	350 000			350 000		208 653	0.03	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 2.80000% 22-15.06.29*	EUR		125 000		125 000		112 287	0.02	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	150 000	315 000	300 000	165 000		100 119	0.02	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	300 000	155 000	175 000	280 000		138 984	0.02	
ITALY, REPUBLIC OF-BTP 9.00000% 93-01.11.23*	EUR	50 000		50 000					
ITALY, REPUBLIC OF-BTP 6.50000% 97-01.11.27*	EUR	625 000		375 000	250 000		263 684	0.04	
ITALY, REPUBLIC OF-BTP 6.00000% 99-01.05.31*	EUR	440 000		125 000	315 000		335 249	0.06	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.12.33*	EUR	374 000		234 000	140 000		146 558	0.02	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	441 000		170 000	271 000		265 843	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 05-01.02.37*	EUR	230 000			230 000		202 636	0.03	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.03.25*	EUR	350 000			350 000		341 737	0.06	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	409 000		150 000	259 000		247 586	0.04	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	218 000			218 000		216 665	0.04	
ITALY, REPUBLIC OF-BTP 4.50000% 13-01.03.24*	EUR	140 000		140 000					

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ITALY, REPUBLIC OF-BTP 2.50000% 14-01.12.24*	EUR	180 000		180 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	165 000			165 000	120 026	0.02	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	236 000			236 000	219 114	0.04	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	125 000			125 000	116 103	0.02	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	317 000		145 000	172 000	112 887	0.02	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	500 000		335 000	165 000	150 400	0.03	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	288 000		200 000	88 000	78 483	0.01	
ITALY, REPUBLIC OF-BTP-REG-S 0.65000% 16-15.10.23*	EUR	500 000		500 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	82 000			82 000	48 326	0.01	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	100 000			100 000	74 607	0.01	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	150 000			150 000	135 356	0.02	
ITALY, REPUBLIC OF-BTP 1.45000% 17-15.11.24*	EUR	350 000			350 000	328 625	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	175 000			175 000	132 855	0.02	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	750 000		200 000	550 000	499 075	0.08	
ITALY, REPUBLIC OF-BTP-REG-S 1.75000% 19-01.07.24*	EUR	400 000		400 000				
ITALY, REPUBLIC OF-BTP-REG-S 1.35000% 19-01.04.30*	EUR	500 000	315 000	400 000	415 000	335 372	0.06	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	235 000			235 000	140 726	0.02	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	295 000			295 000	195 003	0.03	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 20-01.08.30*	EUR	535 000		250 000	285 000	221 207	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	175 000			175 000	141 137	0.02	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR		475 000	275 000	200 000	172 497	0.03	
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	450 000		300 000	150 000	123 169	0.02	
ITALY, REPUBLIC OF-BTP-REG-S 0.50000% 21-15.07.28*	EUR		200 000		200 000	164 068	0.03	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 21-01.12.31*	EUR	250 000		150 000	100 000	73 744	0.01	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 21-01.06.32*	EUR	275 000	150 000		425 000	307 203	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.15000% 22-01.09.52*	EUR	75 000			75 000	40 766	0.01	
ITALY, REPUBLIC OF-BTP-REG-S 1.10000% 22-01.04.27*	EUR		300 000		300 000	263 769	0.04	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR		475 000		475 000	435 621	0.07	
ITALY, REPUBLIC OF-BTP 4.35000% 23-01.11.33*	EUR		255 000		255 000	239 117	0.04	
ITALY, REPUBLIC OF-REG-S 0.85000% 19-15.01.27*	EUR	500 000	200 000	375 000	325 000	285 280	0.05	
ITALY, REPUBLIC OF-REG-S 0.50000% 20-01.02.26*	EUR	500 000			500 000	447 546	0.07	
ITALY, REPUBLIC OF-REG-S 0.90000% 20-01.04.31*	EUR	215 000			215 000	162 148	0.03	
ITALY, REPUBLIC OF-REG-S-144A 0.60000% 21-01.08.31*	EUR		500 000		500 000	362 725	0.06	
ITALY, REPUBLIC OF-REG-S 1.20000% 22-15.08.25*	EUR		300 000		300 000	275 769	0.05	
ITALY, REPUBLIC OF-REG-S 2.50000% 22-01.12.32*	EUR		200 000		200 000	163 520	0.03	
ITALY, REPUBLIC OF-REG-S 4.40000% 22-01.05.33*	EUR		230 000		230 000	217 948	0.04	
KINGDOM OF BELGIUM GOVT BOND-144A-REG-S 0.65000% 21-22.06.71*	EUR	120 000		50 000	70 000	23 082	0.00	
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	365 000			365 000	376 838	0.06	
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	209 000			209 000	221 245	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 3.75000% 10-15.01.42*	EUR	425 000		150 000	455 000	459 729	0.08	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 12-15.01.33*	EUR	294 000	210 000	140 000	364 000	333 979	0.06	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.75000% 14-15.01.47*	EUR	460 000	50 000		510 000	443 826	0.07	
NETHERLANDS, KINGDOM OF THE 144A-REG-S 2.00000% 14-15.07.24*	EUR	514 000	300 000	814 000				
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 15-15.07.25*	EUR	360 000	410 000		770 000	705 650	0.12	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 16-15.07.26*	EUR	615 000	250 000	375 000	490 000	441 743	0.07	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 17-15.07.27*	EUR	620 000	190 000	275 000	535 000	476 540	0.08	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 18-15.07.28*	EUR	400 000	160 000		560 000	488 579	0.08	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 19-15.07.29*	EUR	495 000		195 000	300 000	248 697	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 19-15.01.40*	EUR	325 000	350 000	175 000	500 000	311 638	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 22-15.07.32*	EUR	350 000	75 000	115 000	310 000	240 144	0.04	
NETHERLANDS, KINGDOM OF THE -144A-REG-S 2.00000% 22-15.01.54*	EUR	100 000	110 000		210 000	151 196	0.03	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 23-15.07.33*	EUR		260 000		260 000	236 749	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 23-15.01.30*	EUR		150 000		150 000	140 534	0.02	
PORTUGAL, REPUBLIC OF-144A-REG-S 4.10000% 15-15.02.45*	EUR	35 000			35 000	33 429	0.01	
PORTUGAL, REPUBLIC OF-144A-REG-S 2.87500% 15-15.10.25*	EUR	500 000		200 000	300 000	287 238	0.05	
PORTUGAL, REPUBLIC OF-144A-REG-S 0.47500% 20-18.10.30*	EUR	175 000			175 000	139 330	0.02	
PORTUGAL, REPUBLIC OF-OT-144A-REG-S 0.90000% 20-12.10.35*	EUR	200 000			200 000	139 160	0.02	
PORTUGAL, REPUBLIC OF-OT-144A-REG-S 0.30000% 21-17.10.31*	EUR	365 000			365 000	276 335	0.05	
PORTUGAL, REPUBLIC OF-144A-REG-S 1.15000% 22-11.04.42*	EUR		200 000		200 000	120 068	0.02	
PORTUGAL, REPUBLIC OF-144A-REG-S 4.12500% 17-14.04.27*	EUR		250 000		250 000	248 606	0.04	
PORTUGAL, REPUBLIC OF-144A-REG-S 2.12500% 18-17.10.28*	EUR	175 000			175 000	160 962	0.03	
PORTUGAL, REPUBLIC OF-144A-REG-S 1.95000% 19-15.06.29*	EUR		220 000		220 000	198 660	0.03	
PORTUGAL, REPUBLIC OF-144A-REG-S 1.65000% 22-16.07.32*	EUR		175 000		175 000	145 313	0.02	
SLOVAKIA, REPUBLIC OF-REG-S 3.62500% 14-16.01.29*	EUR	450 000			450 000	431 770	0.07	
SLOVAKIA, REPUBLIC OF-REG-S 1.87500% 17-09.03.37*	EUR	250 000			250 000	178 004	0.03	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	160 000			160 000	131 274	0.02	
SLOVENIA, REPUBLIC OF-REG-S 2.25000% 16-03.03.32*	EUR	65 000			65 000	56 222	0.01	
SLOVENIA, REPUBLIC OF-REG-S 1.25000% 17-22.03.27*	EUR	450 000			450 000	402 005	0.07	
SPAIN GOVERNMENT BOND-144A-REG-S 2.75000% 14-31.10.24*	EUR	248 000		248 000				
SPAIN GOVERNMENT BOND-144A-REG-S 0.25000% 19-30.07.24*	EUR	650 000	180 000	830 000				
SPAIN, KINGDOM OF 144A-REG-S 0.80000% 22-30.07.29*	EUR		225 000		225 000	187 083	0.03	
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	811 000			811 000	787 463	0.13	
SPAIN, KINGDOM OF 5.75000% 01-30.07.32*	EUR	235 000			235 000	260 100	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SPAIN, KINGDOM OF 6.00000% 98-31.01.29*	EUR	415 000			415 000	448 581	0.07	
SPAIN, KINGDOM OF-144A-REG-S 4.70000% 09-30.07.41*	EUR	108 000			108 000	108 739	0.02	
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	320 000			320 000	332 524	0.06	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	50 000			50 000	53 012	0.01	
SPAIN, KINGDOM OF-144A-REG-S 3.80000% 14-30.04.24*	EUR	180 000		180 000				
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	472 000			472 000	444 108	0.07	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	425 000			425 000	395 633	0.07	
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	278 000			278 000	208 797	0.03	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	173 000	65 000	65 000	173 000	129 769	0.02	
SPAIN, KINGDOM OF-144A-REG-S 1.30000% 16-31.10.26*	EUR	244 000			244 000	221 493	0.04	
SPAIN, KINGDOM OF-144A-REG-S 1.50000% 17-30.04.27*	EUR	215 000			215 000	194 637	0.03	
SPAIN, KINGDOM OF-144A-REG-S 2.35000% 17-30.07.33*	EUR		200 000		200 000	169 584	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.07.28*	EUR	200 000	300 000		500 000	440 489	0.07	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 20-30.04.30*	EUR	425 000			425 000	338 630	0.06	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	425 000			425 000	189 364	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.25000% 20-31.10.30*	EUR	240 000	270 000		510 000	421 615	0.07	
SPAIN, KINGDOM OF-144A-REG-S 1.20000% 20-31.10.40*	EUR	300 000			300 000	181 226	0.03	
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	250 000			250 000	158 005	0.03	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 21-31.10.31*	EUR	475 000		200 000	275 000	207 638	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR	60 000	75 000		135 000	74 695	0.01	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR		395 000		395 000	298 229	0.05	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		500 000	295 000	205 000	113 942	0.02	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 22-30.07.43*	EUR	150 000			150 000	126 005	0.02	
SPAIN, KINGDOM OF-144A-REG-S 3.15000% 23-30.04.33*	EUR		275 000		275 000	250 615	0.04	
SPAIN, KINGDOM OF-REG-S 1.60000% 15-30.04.25*	EUR	300 000	100 000	350 000	50 000	46 812	0.01	
SPAIN, KINGDOM OF-REG-S-144A 1.45000% 21-31.10.71*	EUR	70 000			70 000	27 101	0.00	
TOTAL EUR						59 655 773	9.94	
GBP								
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	250 000	200 000		450 000	281 911	0.05	
UNITED KINGDOM OF GREAT BRIT & N IRL-REG-S 3.75000% 22-29.01.38*	GBP		150 000	150 000				
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	315 000			315 000	306 849	0.05	
UNITED KINGDOM GILT-REG-S 0.25000% 21-31.01.25*	GBP	325 000	825 000	1 150 000				
UNITED KINGDOM GILT-REG-S 0.25000% 20-31.07.31*	GBP	660 000			660 000	532 161	0.09	
UNITED KINGDOM OF GB & N IRL-REG-S 1.62500% 18-22.10.71*	GBP	195 000		195 000				
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.50000% 21-31.01.29*	GBP		350 000		350 000	316 726	0.05	
UNITED KINGDOM OF GB & N IRL-REG-S 3.50000% 23-22.10.25*	GBP		225 000		225 000	242 670	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 6.00000% 98-07.12.28*	GBP	400 000			400 000	474 657	0.08	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 03-07.03.36*	GBP	270 000		150 000	120 000	127 242	0.02	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.75000% 04-07.12.38*	GBP	232 000			232 000	254 425	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.75000% 07-07.12.30*	GBP	170 000			170 000	192 299	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 08-07.12.49*	GBP		145 000		145 000	142 992	0.02	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 10-07.12.40*	GBP	200 000		200 000				
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.75000% 11-22.07.52*	GBP		100 000		100 000	90 099	0.02	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.25000% 12-22.01.44*	GBP		185 000		185 000	159 718	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.50000% 13-22.07.68*	GBP	200 000		100 000	100 000	84 219	0.01	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 17-22.07.57*	GBP	254 000			254 000	136 714	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	225 000	150 000		375 000	215 214	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 17-22.07.27*	GBP		525 000		525 000	518 889	0.09	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.62500% 19-22.10.54*	GBP	225 000		225 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 19-22.10.29*	GBP	400 000			400 000	362 936	0.06	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 19-07.06.25*	GBP	680 000	275 000	955 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-30.01.26*	GBP	650 000	100 000	220 000	530 000	532 597	0.09	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.07.33*	GBP	400 000			400 000	315 784	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 21-31.07.53*	GBP	145 000			145 000	74 880	0.01	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 20-31.07.35*	GBP	275 000	200 000		475 000	335 162	0.06	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.01.46*	GBP	400 000	150 000	335 000	215 000	107 820	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.50000% 15-22.07.65*	GBP	165 000	225 000	110 000	280 000	181 612	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.26*	GBP	198 000	350 000		548 000	560 531	0.09	
UNITED KINGDOM TREASURY GILT-REG-S 4.00000% 23-22.10.63*	GBP		150 000		150 000	140 409	0.02	
TOTAL GBP						6 688 518	1.11	
HUF								
HUNGARY GOVERNMENT BOND 1.00000% 19-26.11.25*	HUF	10 000 000			10 000 000	21 988	0.00	
HUNGARY, REPUBLIC OF 3.25000% 15-22.10.31*	HUF	50 000 000			50 000 000	95 799	0.02	
HUNGARY, REPUBLIC OF 2.75000% 17-22.12.26*	HUF	80 000 000			80 000 000	173 048	0.03	
HUNGARY, REPUBLIC OF 3.00000% 19-21.08.30*	HUF	40 000 000			40 000 000	78 105	0.01	
HUNGARY, REPUBLIC OF 2.00000% 20-23.05.29*	HUF	100 000 000			100 000 000	192 702	0.03	
TOTAL HUF						561 641	0.09	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
IDR								
INDONESIA TREASURY BOND 7.50000% 19-15.04.40*	IDR	5 000 000 000			5 000 000 000	292 178	0.05	
INDONESIA, REPUBLIC OF 8.37500% 10-15.09.26*	IDR	10 000 000 000			10 000 000 000	592 091	0.10	
INDONESIA, REPUBLIC OF 7.00000% 11-15.05.27*	IDR	2 000 000 000			2 000 000 000	114 293	0.02	
INDONESIA, REPUBLIC OF 6.12500% 13-15.05.28*	IDR	5 000 000 000			5 000 000 000	275 708	0.05	
INDONESIA, REPUBLIC OF 8.75000% 13-15.02.44*	IDR	2 500 000 000			2 500 000 000	163 408	0.03	
INDONESIA, REPUBLIC OF 8.37500% 13-15.03.34*	IDR	10 000 000 000			10 000 000 000	619 590	0.10	
INDONESIA, REPUBLIC OF 8.25000% 15-15.05.36*	IDR	7 000 000 000			7 000 000 000	433 112	0.07	
INDONESIA, REPUBLIC OF 8.37500% 13-15.03.24*	IDR	10 000 000 000			10 000 000 000	575 763	0.10	
INDONESIA, REPUBLIC OF 7.37500% 17-15.05.48*	IDR	5 000 000 000			5 000 000 000	290 767	0.05	
INDONESIA, REPUBLIC OF 7.00000% 19-15.09.30*	IDR	10 000 000 000			10 000 000 000	570 607	0.10	
INDONESIA, REPUBLIC OF 6.87500% 21-15.08.51*	IDR		2 000 000 000		2 000 000 000	110 613	0.02	
INDONESIA, REPUBLIC OF 5.12500% 21-15.04.27*	IDR		5 000 000 000		5 000 000 000	269 979	0.05	
INDONESIA, REPUBLIC OF 6.37500% 21-15.04.32*	IDR		6 000 000 000		6 000 000 000	327 927	0.05	
TOTAL IDR						4 636 037	0.77	
ILS								
ISRAEL GOVERNMENT BOND 1.50000% 20-31.05.37*	ILS	1 000 000			1 000 000	148 654	0.02	
ISRAEL, STATE OF 1.00000% 19-31.03.30*	ILS	500 000	1 200 000		1 700 000	310 534	0.05	
ISRAEL, STATE OF 1.75000% 15-31.08.25*	ILS	1 150 000			1 150 000	247 526	0.04	
ISRAEL, STATE OF 2.25000% 18-28.09.28*	ILS	500 000			500 000	102 349	0.02	
ISRAEL, STATE OF 3.75000% 14-31.03.24*	ILS	1 000 000			1 000 000	223 558	0.04	
ISRAEL, STATE OF 3.75000% 17-31.03.47*	ILS	550 000			550 000	98 460	0.02	
TOTAL ILS						1 131 081	0.19	
JPY								
JAPAN 0.00500% 21-20.03.26*	JPY	175 000 000			175 000 000	1 047 746	0.17	
JAPAN 0.00500% 21-20.06.26*	JPY		55 000 000		55 000 000	328 987	0.05	
JAPAN 0.00500% 22-20.12.26*	JPY	110 000 000			110 000 000	656 184	0.11	
JAPAN 0.10000% 16-20.09.26*	JPY	71 000 000			71 000 000	425 414	0.07	
JAPAN 0.10000% 17-20.09.27*	JPY	221 000 000			221 000 000	1 316 978	0.22	
JAPAN 0.10000% 17-20.12.27*	JPY		55 000 000		55 000 000	327 153	0.05	
JAPAN 0.10000% 18-20.03.28*	JPY	80 000 000			80 000 000	474 898	0.08	
JAPAN 0.10000% 18-20.06.28*	JPY	100 000 000			100 000 000	592 402	0.10	
JAPAN 0.10000% 18-20.09.28*	JPY		50 000 000		50 000 000	295 603	0.05	
JAPAN 0.10000% 19-20.03.24*	JPY		110 000 000	110 000 000				
JAPAN 0.10000% 19-20.03.29*	JPY	30 000 000	30 000 000		60 000 000	353 112	0.06	
JAPAN 0.10000% 19-20.06.29*	JPY	55 000 000			55 000 000	323 038	0.05	
JAPAN 0.10000% 20-20.09.30*	JPY	100 000 000		40 000 000	60 000 000	347 030	0.06	
JAPAN 0.10000% 21-20.12.30*	JPY	70 000 000			70 000 000	403 253	0.07	
JAPAN 0.10000% 21-20.03.31*	JPY	55 000 000			55 000 000	315 662	0.05	
JAPAN 0.10000% 21-20.06.31*	JPY	95 000 000			95 000 000	543 036	0.09	
JAPAN 0.10000% 21-20.09.31*	JPY	100 000 000			100 000 000	569 436	0.09	
JAPAN 0.10000% 23-20.06.28*	JPY		70 000 000		70 000 000	414 644	0.07	
JAPAN 0.20000% 22-20.06.32*	JPY		53 000 000		53 000 000	300 970	0.05	
JAPAN 0.30000% 14-20.12.24*	JPY	85 000 000			85 000 000	512 465	0.09	
JAPAN 0.40000% 15-20.09.25*	JPY	282 600 000			282 600 000	1 707 719	0.28	
JAPAN 0.40000% 16-20.03.36*	JPY	55 000 000			55 000 000	301 166	0.05	
JAPAN 0.40000% 16-20.03.56*	JPY	13 000 000			13 000 000	50 415	0.01	
JAPAN 0.50000% 14-20.09.24*	JPY	405 000 000		405 000 000				
JAPAN 0.50000% 18-20.06.38*	JPY	25 000 000			25 000 000	133 213	0.02	
JAPAN 0.50000% 21-20.03.41*	JPY		25 000 000		25 000 000	125 910	0.02	
JAPAN 0.50000% 23-20.12.32*	JPY		55 000 000		55 000 000	318 732	0.05	
JAPAN 1.00000% 15-20.12.35*	JPY		35 000 000		35 000 000	206 567	0.03	
JAPAN 1.20000% 14-20.12.34*	JPY	65 000 000			65 000 000	395 764	0.07	
JAPAN 1.60000% 10-20.06.30*	JPY	117 650 000			117 650 000	751 674	0.13	
JAPAN 1.60000% 13-20.12.33*	JPY		35 000 000		35 000 000	222 894	0.04	
JAPAN 1.70000% 13-20.06.33*	JPY	55 000 000			55 000 000	353 745	0.06	
JAPAN 2.00000% 11-20.09.41*	JPY	31 400 000			31 400 000	200 549	0.03	
JAPAN 2.10000% 07-20.12.27*	JPY	70 000 000		50 000 000	20 000 000	128 813	0.02	
JAPAN 2.30000% 10-20.03.40*	JPY	25 000 000			25 000 000	167 573	0.03	
JAPAN GOVERNMENT 0.10000% 22-20.12.31*	JPY	30 000 000		35 000 000	65 000 000	368 680	0.06	
JAPAN GOVERNMENT TEN YEAR BOND TB 0.20000% 22-20.03.32*	JPY		55 000 000		55 000 000	313 385	0.05	
TOTAL JPY						15 294 809	2.55	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
KRW							
KOREA TREASURY BOND 1.12500% 20-10.09.25*	KRW 1 000 000 000			1 000 000 000	639 595	0.11	
KOREA TREASURY BOND 1.87500% 21-10.03.51*	KRW 1 500 000 000			1 500 000 000	653 172	0.11	
KOREA TREASURY BOND 3.50000% 22-10.09.72*	KRW	300 000 000		300 000 000	179 215	0.03	
KOREA, REPUBLIC OF 1.25000% 21-10.03.26*	KRW	600 000 000		600 000 000	378 630	0.06	
KOREA, REPUBLIC OF 1.50000% 16-10.09.36*	KRW 500 000 000			500 000 000	244 366	0.04	
KOREA, REPUBLIC OF 1.50000% 16-10.12.26*	KRW	800 000 000		800 000 000	497 727	0.08	
KOREA, REPUBLIC OF 1.12500% 19-10.09.39*	KRW	700 000 000		700 000 000	307 445	0.05	
KOREA, REPUBLIC OF 1.50000% 20-10.03.50*	KRW 800 000 000			800 000 000	325 052	0.05	
KOREA, REPUBLIC OF 1.37500% 20-10.06.30*	KRW 1 000 000 000			1 000 000 000	561 080	0.09	
KOREA, REPUBLIC OF 2.25000% 15-10.06.25*	KRW 1 000 000 000			1 000 000 000	655 937	0.11	
KOREA, REPUBLIC OF 2.75000% 14-10.12.44*	KRW 500 000 000			500 000 000	270 679	0.05	
KOREA, REPUBLIC OF 2.12500% 17-10.03.47*	KRW 700 000 000			700 000 000	330 809	0.06	
KOREA, REPUBLIC OF 2.12500% 17-10.06.27*	KRW 500 000 000			500 000 000	313 817	0.05	
KOREA, REPUBLIC OF 2.62500% 18-10.06.28*	KRW 1 000 000 000			1 000 000 000	628 191	0.10	
KOREA, REPUBLIC OF 2.37500% 18-10.09.38*	KRW 500 000 000			500 000 000	267 958	0.04	
KOREA, REPUBLIC OF 2.00000% 19-10.03.49*	KRW 1 200 000 000			1 200 000 000	542 101	0.09	
KOREA, REPUBLIC OF 2.00000% 21-10.06.31*	KRW 1 000 000 000			1 000 000 000	572 895	0.10	
KOREA, REPUBLIC OF 2.50000% 22-10.03.52*	KRW	750 000 000		750 000 000	370 290	0.06	
KOREA, REPUBLIC OF 3.00000% 12-10.12.42*	KRW 400 000 000			400 000 000	227 046	0.04	
KOREA, REPUBLIC OF 3.75000% 13-10.12.33*	KRW 400 000 000			400 000 000	256 291	0.04	
KOREA, REPUBLIC OF 3.50000% 14-10.03.24*	KRW 1 000 000 000		500 000 000	500 000 000	336 643	0.06	
KOREA, REPUBLIC OF 3.00000% 14-10.09.24*	KRW 1 000 000 000			1 000 000 000	669 772	0.11	
KOREA, REPUBLIC OF 3.25000% 23-10.03.53*	KRW	500 000 000		500 000 000	288 151	0.05	
KOREA, REPUBLIC OF 3.25000% 23-10.06.33*	KRW	500 000 000		500 000 000	307 730	0.05	
KOREA, REPUBLIC OF 4.00000% 11-10.12.31*	KRW 880 000 000			880 000 000	578 717	0.10	
KOREA, REPUBLIC OF 5.75000% 06-10.03.26*	KRW 350 000 000			350 000 000	244 463	0.04	
KOREA, REPUBLIC OF 5.50000% 09-10.12.29*	KRW 400 500 000			400 500 000	287 450	0.05	
KOREA, REPUBLIC OF 5.25000% 07-10.03.27*	KRW 802 200 000			802 200 000	558 672	0.09	
TOTAL KRW					11 493 893	1.92	
MXN							
MEXICO, UNITED MEXICAN STATES 8.00000% 03-07.12.23*	MXN 50 000		50 000				
MEXICO, UNITED MEXICAN STATES 10.00000% 05-05.12.24*	MXN 100 000		50 000	50 000	248 576	0.04	
MEXICO, UNITED MEXICAN STATES 10.00000% 06-20.11.36*	MXN 36 830			36 830	183 584	0.03	
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN 50 000	40 000		90 000	414 940	0.07	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN 100 000		55 000	45 000	210 832	0.04	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN 30 000			30 000	131 847	0.02	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN 90 000	50 000		140 000	613 936	0.10	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN 70 000			70 000	281 727	0.05	
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN 50 000	25 000		75 000	338 932	0.06	
MEXICO, UNITED MEXICAN STATES 8.00000% 17-07.11.47*	MXN	60 000		60 000	244 865	0.04	
TOTAL MXN					2 669 239	0.44	
NOK							
NORWAY, KINGDOM OF 144A-REG-S 3.00000% 14-14.03.24*	NOK 2 000 000		2 000 000				
NORWAY, KINGDOM OF 144A-REG-S 1.75000% 15-13.03.25*	NOK 1 000 000			1 000 000	78 792	0.01	
NORWAY, KINGDOM OF 144A-REG-S 1.50000% 16-19.02.26*	NOK	1 500 000		1 500 000	115 158	0.02	
NORWAY, KINGDOM OF 144A-REG-S 2.00000% 18-26.04.28*	NOK 4 000 000			4 000 000	298 927	0.05	
NORWAY, KINGDOM OF 144A-REG-S 2.12500% 22-18.05.32*	NOK	2 000 000		2 000 000	140 414	0.02	
TOTAL NOK					633 291	0.11	
NZD							
NEW ZEALAND 0.50000% 20-15.05.24*	NZD 350 000		350 000				
NEW ZEALAND 1.50000% 19-15.05.31*	NZD 350 000			350 000	139 913	0.02	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD 200 000	250 000		450 000	133 496	0.02	
NEW ZEALAND 2.00000% 21-15.05.32*	NZD	350 000		350 000	141 206	0.02	
NEW ZEALAND 3.00000% 18-20.04.29*	NZD 475 000			475 000	223 164	0.04	
NEW ZEALAND-REG-S 2.75000% 16-15.04.25*	NZD 170 000	105 000		275 000	139 863	0.02	
NEW ZEALAND-REG-S 4.50000% 14-15.04.27*	NZD 250 000			250 000	128 817	0.02	
TOTAL NZD					906 457	0.15	
PLN							
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN 1 000 000			1 000 000	219 123	0.04	
POLAND, REPUBLIC OF 2.50000% 15-25.07.26*	PLN 2 000 000			2 000 000	403 739	0.07	
POLAND, REPUBLIC OF 2.50000% 16-25.07.27*	PLN 1 275 000			1 275 000	251 175	0.04	
POLAND, REPUBLIC OF 4.00000% 17-25.04.47*	PLN 350 000			350 000	58 540	0.01	
POLAND, REPUBLIC OF 2.50000% 18-25.04.24*	PLN 2 500 000		1 500 000	1 000 000	213 328	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
POLAND, REPUBLIC OF 0.75000% 20-25.04.25*	PLN	1 600 000			1 600 000	324 425	0.05	
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN		1 500 000		1 500 000	247 754	0.04	
TOTAL PLN						1 718 084	0.29	
RON								
ROMANIA 3.25000% 16-29.04.24*	RON	2 250 000		2 250 000				
ROMANIA 3.65000% 16-24.09.31*	RON	800 000			800 000	124 494	0.02	
ROMANIA 4.15000% 20-26.01.28*	RON	900 000			900 000	158 166	0.03	
ROMANIA 4.75000% 14-24.02.25*	RON	1 500 000		1 500 000				
ROMANIA GOVERNMENT BOND 3.25000% 20-24.06.26*	RON	900 000			900 000	161 601	0.03	
TOTAL RON						444 261	0.07	
RUB								
RUSSIA, FEDERATION OF 8.15000% 12-03.02.27*	RUB	180 000 000			180 000 000	87 528	0.01	
TOTAL RUB						87 528	0.01	
SEK								
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	1 795 000		750 000	1 045 000	89 839	0.01	
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	1 000 000		1 000 000				
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	2 500 000			2 500 000	179 393	0.03	
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK	1 600 000			1 600 000	106 069	0.02	
SWEDEN, KINGDOM OF-144A-REG-S 1.75000% 22-11.11.33*	SEK		1 000 000		1 000 000	73 113	0.01	
SWEDEN, KINGDOM OF-REG-S 2.50000% 13-12.05.25*	SEK	1 000 000	1 000 000		2 000 000	160 582	0.03	
SWEDEN, KINGDOM OF-REG-S 1.00000% 15-12.11.26*	SEK	3 000 000	1 000 000	2 000 000	2 000 000	153 035	0.03	
SWEDEN, KINGDOM OF-REG-S 0.75000% 17-12.05.28*	SEK	1 000 000			1 000 000	73 895	0.01	
SWEDEN, KINGDOM OF-REG-S 0.50000% 20-24.11.45*	SEK	700 000			700 000	33 401	0.01	
TOTAL SEK						869 326	0.14	
SGD								
SINGAPORE, REPUBLIC OF 2.75000% 16-01.03.46*	SGD		100 000		100 000	61 111	0.01	
SINGAPORE, REPUBLIC OF 2.12500% 16-01.06.26*	SGD	500 000			500 000	320 166	0.05	
SINGAPORE, REPUBLIC OF 2.75000% 12-01.04.42*	SGD	500 000			500 000	307 931	0.05	
SINGAPORE, REPUBLIC OF 3.37500% 13-01.09.33*	SGD	125 000			125 000	82 993	0.01	
SINGAPORE, REPUBLIC OF 3.50000% 07-01.03.27*	SGD	250 000			250 000	166 277	0.03	
SINGAPORE, REPUBLIC OF 3.00000% 09-01.09.24*	SGD	275 000		275 000				
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	270 000			270 000	174 056	0.03	
SINGAPORE, REPUBLIC OF 1.87500% 20-01.03.50*	SGD	180 000			180 000	91 108	0.02	
SINGAPORE, REPUBLIC OF 2.87500% 23-01.08.28*	SGD		150 000		150 000	97 829	0.02	
TOTAL SGD						1 301 472	0.22	
THB								
THAILAND, KINGDOM OF 3.58000% 12-17.12.27*	THB	23 200 000			23 200 000	601 895	0.10	
THAILAND, KINGDOM OF 3.40000% 15-17.06.36*	THB	15 000 000			15 000 000	373 391	0.06	
THAILAND, KINGDOM OF 3.60000% 17-17.06.67*	THB	7 051 000			7 051 000	164 130	0.03	
THAILAND, KINGDOM OF-REG-S 4.26000% 12-12.12.37*	THB	7 500 000			7 500 000	200 913	0.03	
THAILAND, KINGDOM OF 4.67500% 13-29.06.44*	THB	6 700 000			6 700 000	191 856	0.03	
THAILAND, KINGDOM OF 2.87500% 16-17.06.46*	THB	5 000 000			5 000 000	107 575	0.02	
THAILAND, KINGDOM OF 1.45000% 19-17.12.24*	THB	6 000 000			6 000 000	149 286	0.02	
TOTAL THB						1 789 046	0.30	
Total Bonds, fixed rate						160 094 097	26.69	
Bonds, zero coupon								
DKK								
DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK	2 800 000			2 800 000	285 633	0.05	
TOTAL DKK						285 633	0.05	
EUR								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 19-15.07.24*	EUR	300 000	300 000	600 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	200 000			200 000	157 610	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR	251 000			251 000	190 350	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 22-20.10.28*	EUR		150 000		150 000	123 629	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR	250 000		250 000				
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	425 000		350 000	75 000	55 633	0.01	
BUNDESobligation -REG S 0.00000% 21-10.04.26*	EUR	650 000			650 000	583 786	0.10	
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	600 000			600 000	462 788	0.08	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	700 000		700 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	975 000		250 000	725 000	665 946	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	450 000			450 000	360 231	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	675 000		250 000	425 000	380 961	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	700 000			700 000	540 943	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR		500 000		500 000	435 546	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR		850 000		850 000	620 466	0.10	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	350 000			350 000	282 559	0.05	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	275 000			275 000	119 696	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	534 000	170 000		704 000	627 301	0.10	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	355 000	350 000		705 000	584 190	0.10	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.50*	EUR	675 000			675 000	292 310	0.05	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-18.10.24*	EUR		450 000	450 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	565 000			565 000	462 001	0.08	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	530 000			530 000	427 432	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	520 000		120 000	400 000	276 006	0.05	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	620 000			620 000	536 593	0.09	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	150 000	400 000		550 000	437 150	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	655 000	125 000	225 000	555 000	370 024	0.06	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	275 000	275 000		550 000	464 747	0.08	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	815 000		210 000	605 000	474 028	0.08	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	350 000	335 000	115 000	570 000	232 532	0.04	
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-15.03.24*	EUR	650 000		650 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 18-13.10.23*	EUR	500 000		500 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	300 000			300 000	275 742	0.05	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	325 000	475 000		800 000	709 929	0.12	
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	195 000			195 000	146 290	0.02	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 21-15.04.24*	EUR	450 000		450 000				
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR	350 000			350 000	303 844	0.05	
ITALY, REPUBLIC OF-BTP 0.00000% 21-15.12.24*	EUR	300 000			300 000	276 716	0.05	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR		350 000		350 000	307 753	0.05	
NETHERLANDS GOVERNMENT BOND-144A-REG-S 0.00000% 21-15.01.29*	EUR		300 000		300 000	248 541	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 17-15.01.24*	EUR	250 000		250 000				
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	250 000	115 000		365 000	288 820	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR	500 000	210 000	321 000	389 000	297 601	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.01.38*	EUR	275 000			275 000	165 701	0.03	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	200 000	240 000		440 000	386 103	0.06	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	300 000	100 000		400 000	156 725	0.03	
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR	575 000	300 000	325 000	550 000	460 333	0.08	
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	425 000			425 000	391 412	0.07	
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR		355 000		355 000	317 118	0.05	
SPAIN, KINGDOM OF 0.00000% 12.01.21-31.05.24*	EUR		300 000	300 000				
TOTAL EUR						14 897 087	2.48	
Total Bonds, zero coupon						15 182 720	2.53	

Strip on bonds, zero coupon

EUR

SPAIN, KINGDOM OF STRIP 0.00000% 22-31.05.25*	EUR		200 000		200 000	182 373	0.03	
TOTAL EUR						182 373	0.03	
Total Strip on bonds, zero coupon						182 373	0.03	

Treasury notes, fixed rate

EUR

FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 23-25.05.54*	EUR		65 000		65 000	51 549	0.01	
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR		95 000		95 000	83 096	0.01	
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	225 000			225 000	167 392	0.03	
TOTAL EUR						302 037	0.05	

USD

AMERICA, UNITED STATES OF 5.50000% 98-15.08.28*	USD	1 138 000		650 000	488 000	456 248	0.08	
AMERICA, UNITED STATES OF 6.25000% 99-15.05.30*	USD	996 000			996 000	973 647	0.16	
AMERICA, UNITED STATES OF 3.75000% 11-15.08.41*	USD	150 000			150 000	112 987	0.02	
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD		200 000	200 000				
AMERICA, UNITED STATES OF 3.00000% 14-15.11.44*	USD	450 000		150 000	300 000	193 873	0.03	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	400 000			400 000	218 085	0.04	
AMERICA, UNITED STATES OF 3.00000% 17-15.02.47*	USD	400 000		115 000	285 000	180 248	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	450 000		253 000	197 000	118 129	0.02	
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD	538 000		305 000	233 000	146 367	0.02	
AMERICA, UNITED STATES OF 3.00000% 18-15.08.48*	USD	700 000		400 000	300 000	188 050	0.03	
AMERICA, UNITED STATES OF 3.00000% 19-15.02.49*	USD	315 000			315 000	197 318	0.03	
AMERICA, UNITED STATES OF 2.00000% 20-15.02.50*	USD	400 000		245 000	155 000	77 213	0.01	
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD		425 000		425 000	170 149	0.03	
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD		350 000		350 000	171 987	0.03	
AMERICA, UNITED STATES OF 1.62500% 20-15.11.50*	USD	470 000		250 000	220 000	98 064	0.02	
AMERICA, UNITED STATES OF 1.37500% 20-15.11.40*	USD		375 000		375 000	192 350	0.03	
AMERICA, UNITED STATES OF 3.62500% 21-15.08.51*	USD	310 000	180 000		490 000	241 078	0.04	
AMERICA, UNITED STATES OF 1.75000% 21-15.08.41*	USD	900 000		250 000	650 000	351 199	0.06	
AMERICA, UNITED STATES OF 3.62500% 23-15.02.53*	USD		400 000	200 000	200 000	141 826	0.02	
AMERICA, UNITED STATES OF 3.87500% 23-15.02.43*	USD		200 000	200 000	200 000	151 324	0.03	
AMERICA, UNITED STATES OF 3.62500% 23-15.05.53*	USD		350 000		350 000	248 294	0.04	
AMERICA, UNITED STATES OF 2.75000% 18-15.02.28*	USD		200 000		200 000	167 236	0.03	
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD		450 000		450 000	376 649	0.06	
AMERICA, UNITED STATES OF 2.37500% 14-15.08.24*	USD		400 000	400 000				
AMERICA, UNITED STATES OF 2.00000% 15-15.02.25*	USD		350 000		350 000	305 491	0.05	
AMERICA, UNITED STATES OF 2.00000% 16-15.11.26*	USD	850 000			850 000	710 783	0.12	
AMERICA, UNITED STATES OF 1.62500% 19-30.09.26*	USD	200 000			200 000	166 084	0.03	
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	800 000			800 000	611 155	0.10	
AMERICA, UNITED STATES OF 1.50000% 20-31.01.27*	USD	500 000			500 000	409 203	0.07	
AMERICA, UNITED STATES OF 0.50000% 20-30.06.27*	USD	275 000			275 000	213 907	0.04	
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	900 000		900 000				
AMERICA, UNITED STATES OF 0.25000% 20-31.08.25*	USD	400 000			400 000	333 320	0.06	
AMERICA, UNITED STATES OF 0.87500% 20-15.11.30*	USD	1 350 000			1 350 000	939 230	0.16	
AMERICA, UNITED STATE OF TB 0.62500% 20-31.12.27*	USD		400 000		400 000	306 360	0.05	
AMERICA, UNITED STATES OF 0.37500% 20-31.12.25*	USD	700 000		700 000				
AMERICA, UNITED STATES OF 0.37500% 21-31.01.26*	USD	800 000			800 000	656 971	0.11	
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	1 250 000			1 250 000	1 026 295	0.17	
AMERICA, UNITED STATES OF 0.25000% 21-15.03.24*	USD		500 000	500 000				
AMERICA, UNITED STATES OF 0.75000% 21-31.03.26*	USD	750 000			750 000	618 230	0.10	
AMERICA, UNITED STATES OF 1.25000% 21-31.05.28*	USD	775 000		775 000				
AMERICA, UNITED STATES OF 0.75000% 21-31.05.26*	USD	1 500 000		750 000	750 000	613 724	0.10	
AMERICA, UNITED STATES OF 0.25000% 21-15.06.24*	USD	500 000		500 000				
AMERICA, UNITED STATES OF 0.87500% 21-30.06.26*	USD	375 000			375 000	307 435	0.05	
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD	1 150 000		1 150 000				
AMERICA, UNITED STATES OF 0.62500% 21-31.07.26*	USD	725 000			725 000	587 906	0.10	
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	575 000			575 000	400 799	0.07	
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD	700 000			700 000	567 658	0.09	
AMERICA, UNITED STATES OF TB 0.37500% 21-15.09.24*	USD	750 000		750 000				
AMERICA, UNITED STATES OF 0.87500% 21-30.09.26*	USD	775 000			775 000	629 691	0.10	
AMERICA, UNITED STATES OF 0.75000% 21-15.11.24*	USD	1 000 000		700 000	300 000	260 207	0.04	
AMERICA, UNITED STATES OF TB 0.75000% 21-31.12.23*	USD	250 000		250 000				
AMERICA, UNITED STATES OF 1.87500% 22-15.02.32*	USD		700 000		700 000	506 269	0.08	
AMERICA, UNITED STATES OF 2.62500% 22-15.04.25*	USD		250 000		250 000	219 221	0.04	
AMERICA, UNITED STATES OF 2.75000% 22-15.08.32*	USD		325 000		325 000	250 200	0.04	
AMERICA, UNITED STATES OF 3.50000% 23-15.02.33*	USD		950 000	200 000	750 000	610 978	0.10	
AMERICA, UNITED STATES OF 4.00000% 23-29.02.28*	USD		700 000		700 000	616 033	0.10	
AMERICA, UNITED STATES OF 3.50000% 23-30.04.28*	USD		750 000		750 000	645 851	0.11	
AMERICA, UNITED STATES OF 4.00000% 23-30.06.28*	USD		700 000		700 000	614 988	0.10	
AMERICA, UNITED STATES OF 4.12500% 23-31.07.28*	USD		750 000		750 000	662 141	0.11	
AMERICA, UNITED STATES OF 3.87500% 23-15.08.33*	USD		500 000		500 000	418 836	0.07	
TOTAL USD						19 381 282	3.23	
Total Treasury notes, fixed rate						19 683 319	3.28	
Treasury notes, zero coupon								
EUR								
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR		335 000		335 000	289 843	0.05	
TOTAL EUR						289 843	0.05	
Total Treasury notes, zero coupon						289 843	0.05	
Total Securities traded on an exchange						199 936 392	33.33	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Securities traded on other regulated markets which are open to the public								
Bonds, fixed rate								
MYR								
MALAYSIA 2.63200% 20-15.04.31*	MYR	2 500 000			2 500 000	432 954	0.07	
MALAYSIA 3.89200% 12-15.03.27*	MYR	2 500 000			2 500 000	478 624	0.08	
MALAYSIA 3.95500% 15-15.09.25*	MYR	2 000 000			2 000 000	384 721	0.06	
MALAYSIA 4.11900% 19-30.11.34*	MYR	2 000 000			2 000 000	378 800	0.06	
MALAYSIA 4.18100% 14-15.07.24*	MYR	2 000 000			2 000 000	384 316	0.06	
MALAYSIA 4.49800% 10-15.04.30*	MYR	1 000 000			1 000 000	195 235	0.03	
MALAYSIA 4.89300% 18-08.06.38*	MYR	2 361 000			2 361 000	482 583	0.08	
MALAYSIA 4.92100% 18-06.07.48*	MYR		700 000		700 000	141 487	0.02	
TOTAL MYR						2 878 722	0.48	
THB								
THAILAND, KINGDOM OF 4.87500% 09-22.06.29*	THB	17 000 000			17 000 000	471 703	0.08	
THAILAND, KINGDOM OF 3.65000% 10-20.06.31*	THB	15 000 000			15 000 000	391 591	0.07	
THAILAND, KINGDOM OF 3.39000% 22-17.06.37*	THB		10 000 000		10 000 000	248 780	0.04	
TOTAL THB						1 112 074	0.19	
Total Bonds, fixed rate						3 990 796	0.67	
Total Securities traded on other regulated markets which are open to the public						3 990 796	0.67	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Japan

UBS (CH) INVESTMENT FUND - JPY BONDS PASSIVE U-X**	JPY	429	108	188	349	20 654 725	3.44	
TOTAL Japan						20 654 725	3.44	

United Kingdom

UBS (CH) INVESTMENT FUND - GBP BONDS PASSIVE U-X**	GBP	60	68	15	113	11 317 517	1.89	
TOTAL United Kingdom						11 317 517	1.89	

United States of America

UBS (CH) INVESTMENT FUND - USD BONDS PASSIVE U-X**	USD	466	102	87	481	41 028 516	6.84	
TOTAL United States of America						41 028 516	6.84	

Total Investment certificates, open end

						73 000 758	12.17	
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Bonds, fixed rate

MYR

MALAYSIA 4.63800% 19-15.11.49**	MYR	1 650 000			1 650 000	316 359	0.05	
TOTAL MYR						316 359	0.05	

Total Bonds, fixed rate

						316 359	0.05	
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Total Securities traded neither on an exchange nor on a regulated market

						73 317 117	12.22	
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Total securities and similar instruments

						277 244 305	46.22	
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(thereof in lending

							0.00)	
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Bank deposits at sight						320 092 379	53.36	
Derivative financial instruments						728 162	0.12	
Other assets						1 823 025	0.30	
Total fund assets						599 887 871	100.00	

Short-term bank liabilities						-318 276 050		
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Other liabilities						-140		
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Net fund assets						281 611 681		
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Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	203 927 188	34.00
Investments valuation based on market-observed parameters	74 045 279	12.34
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	277 972 467	46.34

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

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**						
MYR	16 848 000	USD	3 605 393	02.11.2023	63 012	0.01
IDR	84 868 600 000	USD	5 507 408	02.11.2023	149 903	0.02
KRW	17 735 000 000	USD	13 263 085	02.11.2023	119 579	0.02
CHF	1 253 352	CNY	9 980 000	02.11.2023	-12 278	0.00
CNY	290 030 000	CHF	36 423 804	02.11.2023	356 819	0.06
AUD	12 450 000	CHF	7 324 397	02.11.2023	150 730	0.03
CAD	9 050 000	CHF	6 107 484	02.11.2023	174 869	0.03
SEK	13 280 000	CHF	1 114 120	02.11.2023	32 419	0.01
DKK	13 430 000	CHF	1 737 539	02.11.2023	6 712	0.00
ILS	5 570 000	CHF	1 327 086	02.11.2023	74 110	0.01
MXN	60 210 000	CHF	3 118 968	03.11.2023	83 788	0.01
NOK	12 650 000	CHF	1 083 714	02.11.2023	53 241	0.01
NZD	1 850 000	CHF	1 013 341	02.11.2023	34 079	0.01
SGD	2 270 000	CHF	1 515 194	02.11.2023	7 356	0.00
CZK	39 130 000	CHF	1 546 180	02.11.2023	14 820	0.00
HUF	244 200 000	CHF	598 037	02.11.2023	-15 443	0.00
THB	116 300 000	CHF	2 907 645	02.11.2023	-37 025	-0.01
PLN	8 200 000	CHF	1 703 224	02.11.2023	-67 638	-0.01
RON	2 441 000	CHF	472 664	02.11.2023	-17	0.00
EUR	81 710 000	CHF	78 864 041	02.11.2023	265 325	0.04
GBP	17 500 000	CHF	19 488 805	02.11.2023	163 552	0.03
JPY	6 260 900 000	CHF	38 334 701	02.11.2023	712 250	0.12
USD	91 305 000	CHF	82 895 262	02.11.2023	-196 854	-0.03
USD	205 000	KRW	275 309 383	02.11.2023	-1 047	0.00
CHF	186 443	USD	205 000	02.11.2023	117	0.00
CHF	959 612	GBP	865 000	02.11.2023	-4 392	0.00
CHF	300 562	MXN	5 800 000	03.11.2023	-8 184	0.00
CHF	189 743	SGD	285 000	02.11.2023	-433	0.00
CHF	1 327 763	USD	1 455 000	02.11.2023	-3 640	0.00
CHF	325 225	CAD	485 000	02.11.2023	-7 290	0.00
CHF	846 991	EUR	880 000	02.11.2023	-499	0.00
CHF	983 116	JPY	160 600 000	02.11.2023	-18 053	0.00
CHF	44 407	GBP	40 000	02.11.2023	-235	0.00
CHF	75 489	ILS	320 000	02.11.2023	-3 505	0.00
CHF	204 700	USD	225 000	02.11.2023	61	0.00
USD	3 521 003	MYR	16 848 000	02.11.2023	13 787	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
MYR	16 848 000	USD	3 527 269	04.12.2023	-14 249	0.00
USD	5 344 976	IDR	84 868 600 000	02.11.2023	-2 080	0.00
USD	12 861 651	KRW	17 459 690 617	02.11.2023	60 234	0.01
IDR	84 868 600 000	USD	5 340 671	04.12.2023	16 828	0.00
KRW	17 460 000 000	USD	12 880 856	04.12.2023	-24 731	0.00
AUD	12 250 000	CHF	7 019 250	04.12.2023	-22 718	0.00
CAD	8 655 000	CHF	5 631 635	04.12.2023	-25 249	0.00
CNY	280 735 000	CHF	34 596 496	04.12.2023	-301 782	-0.05
CNY	6 000 000	CHF	739 413	04.12.2023	-6 450	0.00
JPY	6 012 900 000	CHF	36 127 617	04.12.2023	-65 046	-0.01
USD	88 490 000	CHF	79 574 190	04.12.2023	-685 444	-0.11
GBP	16 450 000	CHF	18 023 196	04.12.2023	-84 778	-0.01
EUR	81 855 000	CHF	78 399 082	04.12.2023	-174 672	-0.03
CZK	39 130 000	CHF	1 524 970	04.12.2023	644	0.00
HUF	244 200 000	CHF	608 422	04.12.2023	228	0.00
CHF	2 724 710	MXN	54 410 000	03.11.2023	18 093	0.00
MXN	54 410 000	CHF	2 701 838	04.12.2023	-17 803	0.00
SEK	13 280 000	CHF	1 076 342	04.12.2023	-3 080	0.00
THB	116 300 000	CHF	2 918 257	04.12.2023	-24 375	0.00
DKK	13 430 000	CHF	1 725 707	04.12.2023	-2 034	0.00
ILS	4 995 000	CHF	1 119 299	04.12.2023	-1 995	0.00
NOK	12 650 000	CHF	1 023 291	04.12.2023	-4 704	0.00
RON	2 441 000	CHF	470 419	04.12.2023	-400	0.00
NZD	1 850 000	CHF	973 133	04.12.2023	-2 932	0.00
PLN	8 200 000	CHF	1 766 287	04.12.2023	2 050	0.00
SGD	1 985 000	CHF	1 308 890	04.12.2023	-7 050	-0.01
USD	185 000	IDR	2 937 156 200	04.12.2023	-734	-0.01
USD	205 000	KRW	275 974 362	04.12.2023	-886	-0.01
CHF	350 446	USD	390 000	04.12.2023	3 281	-0.01
					728 162	0.12

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

** valuation based on market-observed parameters

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	200 000	EUR	204 811	02.12.2022
CHF	500 000	USD	529 596	02.12.2022
USD	3 594 857	MYR	16 078 000	02.12.2022
USD	10 528 692	KRW	13 990 000 000	02.12.2022
USD	4 360 238	IDR	68 498 600 000	02.12.2022
CHF	950 000	EUR	964 215	02.12.2022
CHF	150 000	USD	157 688	02.12.2022
CHF	950 000	JPY	138 127 435	02.12.2022
MYR	16 078 000	USD	3 597 270	03.01.2023
IDR	68 498 600 000	USD	4 356 079	03.01.2023
KRW	13 990 000 000	USD	10 544 166	03.01.2023
KRW	13 990 000 000	USD	10 544 166	03.01.2023
CNY	272 720 000	CHF	36 467 206	03.01.2023
CHF	4 078 358	CNY	30 500 000	03.01.2023
AUD	11 705 000	CHF	7 452 775	03.01.2023
NOK	9 980 000	CHF	952 446	03.01.2023
SEK	13 530 000	CHF	1 216 832	03.01.2023
PLN	7 825 000	CHF	1 632 018	03.01.2023
SGD	2 190 000	CHF	1 515 323	03.01.2023
RON	5 814 000	CHF	1 156 193	03.01.2023
DKK	13 570 000	CHF	1 793 267	03.01.2023
ILS	4 475 000	CHF	1 231 985	03.01.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CZK	31 850 000	CHF	1 279 740	03.01.2023
HUF	221 400 000	CHF	528 927	03.01.2023
MXN	58 510 000	CHF	2 854 541	03.01.2023
THB	109 190 000	CHF	2 942 246	03.01.2023
GBP	12 060 000	CHF	13 695 818	03.01.2023
EUR	79 655 000	CHF	78 233 557	03.01.2023
CAD	8 785 000	CHF	6 140 364	03.01.2023
USD	82 750 000	CHF	78 289 858	03.01.2023
USD	1 833 646	CHF	1 735 000	03.01.2023
IDR	10 653 852 000	USD	679 022	03.01.2023
KRW	1 538 000 000	USD	1 169 573	03.01.2023
KRW	1 538 000 000	USD	1 169 573	03.01.2023
USD	1 476 066	CHF	1 400 000	03.01.2023
CHF	100 000	SEK	1 121 403	03.01.2023
AUD	1 069 043	CHF	680 000	03.01.2023
CAD	571 372	CHF	400 000	03.01.2023
GBP	5 835 838	CHF	6 600 000	03.01.2023
EUR	3 573 693	CHF	3 500 000	03.01.2023
CHF	2 850 000	EUR	2 890 311	03.01.2023
CHF	350 000	CAD	509 809	03.01.2023
CHF	300 000	PLN	1 442 055	03.01.2023
CHF	375 000	GBP	327 242	03.01.2023
CHF	3 700 000	USD	3 950 556	03.01.2023
CHF	300 000	MXN	6 365 168	03.01.2023
USD	300 000	CHF	279 264	03.01.2023
USD	785 408	RON	3 670 000	03.01.2023
EUR	1 625 717	CHF	1 600 000	03.01.2023
GBP	262 020	CHF	300 000	03.01.2023
USD	2 142 144	CHF	2 000 000	03.01.2023
CAD	367 259	CHF	250 000	03.01.2023
NOK	2 667 200	CHF	250 000	03.01.2023
CHF	1 150 000	EUR	1 167 790	03.01.2023
CHF	1 750 000	USD	1 893 054	03.01.2023
CHF	475 000	GBP	423 040	03.01.2023
CHF	125 000	MXN	2 677 243	03.01.2023
CHF	250 000	EUR	254 320	03.01.2023
CHF	275 000	DKK	2 073 729	03.01.2023
CHF	750 000	USD	806 955	03.01.2023
CHF	275 000	SEK	3 090 338	03.01.2023
CHF	1 000 000	EUR	1 014 035	03.01.2023
CHF	400 000	CAD	587 673	03.01.2023
USD	3 648 287	MYR	16 078 000	03.01.2023
USD	12 124 051	KRW	15 528 000 000	03.01.2023
USD	5 076 788	IDR	79 152 452 000	03.01.2023
CHF	400 000	EUR	403 782	03.01.2023
USD	3 634 021	MYR	16 078 000	03.01.2023
USD	1 213 604	KRW	1 538 000 000	03.01.2023
USD	11 039 217	KRW	13 990 000 000	03.01.2023
CHF	1 175 744	ILS	4 475 000	03.01.2023
CHF	1 521 689	DKK	11 496 271	03.01.2023
CHF	1 181 720	NOK	12 647 200	03.01.2023
CHF	822 209	SEK	9 318 259	03.01.2023
CHF	2 362 123	MXN	49 467 588	03.01.2023
CHF	545 172	HUF	221 400 000	03.01.2023
CHF	426 697	RON	2 144 000	03.01.2023
CHF	1 294 987	CZK	31 850 000	03.01.2023
CHF	1 338 253	PLN	6 382 945	03.01.2023
CHF	2 916 010	THB	109 190 000	03.01.2023
CHF	77 889 835	EUR	79 124 172	03.01.2023
CHF	875 000	EUR	888 274	03.01.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
NZD	1 660 000	CHF	979 879	04.01.2023
JPY	6 844 000 000	CHF	46 807 847	04.01.2023
CHF	4 200 000	JPY	615 247 920	04.01.2023
CHF	1 200 000	JPY	174 454 680	04.01.2023
JPY	117 403 920	CHF	800 000	04.01.2023
CHF	850 000	JPY	120 603 695	04.01.2023
CHF	850 000	JPY	120 799 875	04.01.2023
CNY	5 000 000	CHF	663 993	04.01.2023
MYR	16 078 000	USD	3 650 772	02.02.2023
KRW	15 528 000 000	USD	12 130 208	02.02.2023
IDR	79 152 500 000	USD	5 075 326	02.02.2023
CNY	243 050 000	CHF	32 277 556	02.02.2023
CHF	663 376	CNY	5 000 000	02.02.2023
AUD	12 520 000	CHF	7 768 860	02.02.2023
ILS	4 475 000	CHF	1 173 392	02.02.2023
SGD	2 190 000	CHF	1 498 539	02.02.2023
NOK	12 650 000	CHF	1 179 711	02.02.2023
DKK	11 080 000	CHF	1 465 419	02.02.2023
SEK	9 320 000	CHF	821 218	02.02.2023
NZD	1 660 000	CHF	966 323	02.02.2023
MXN	49 470 000	CHF	2 342 161	02.02.2023
HUF	221 400 000	CHF	538 437	02.02.2023
CZK	31 850 000	CHF	1 288 621	02.02.2023
RON	2 144 000	CHF	424 701	02.02.2023
PLN	6 385 000	CHF	1 331 002	02.02.2023
THB	109 190 000	CHF	2 922 253	02.02.2023
EUR	75 570 000	CHF	74 310 248	02.02.2023
USD	83 140 000	CHF	76 724 585	02.02.2023
GBP	16 525 000	CHF	18 351 426	02.02.2023
JPY	5 854 300 000	CHF	40 555 893	02.02.2023
CAD	8 505 000	CHF	5 776 009	02.02.2023
GBP	247 648	CHF	275 000	02.02.2023
CAD	405 284	CHF	275 000	02.02.2023
USD	977 720	CHF	900 000	02.02.2023
EUR	889 350	CHF	875 000	02.02.2023
CHF	350 000	AUD	561 221	02.02.2023
CHF	186 945	USD	200 000	02.02.2023
CHF	130 205	CAD	190 000	02.02.2023
CHF	250 000	JPY	35 489 450	02.02.2023
USD	427 676	CHF	400 000	02.02.2023
GBP	179 835	CHF	200 000	02.02.2023
CHF	200 000	EUR	199 683	02.02.2023
AUD	544 314	CHF	350 000	02.02.2023
CAD	509 342	CHF	350 000	02.02.2023
EUR	3 723 016	CHF	3 700 000	02.02.2023
JPY	306 170 260	CHF	2 200 000	02.02.2023
USD	3 263 612	CHF	3 000 000	02.02.2023
GBP	664 196	CHF	750 000	02.02.2023
DKK	2 245 221	CHF	300 000	02.02.2023
CNY	7 765 000	CHF	1 051 185	02.02.2023
USD	326 078	CHF	300 000	02.02.2023
SEK	3 359 202	CHF	300 000	02.02.2023
EUR	300 882	CHF	300 000	02.02.2023
AUD	768 582	CHF	500 000	02.02.2023
EUR	4 383 278	CHF	4 400 000	02.02.2023
USD	3 902 278	CHF	3 600 000	02.02.2023
CAD	724 067	CHF	500 000	02.02.2023
GBP	1 100 128	CHF	1 250 000	02.02.2023
JPY	373 385 530	CHF	2 650 000	02.02.2023
ILS	1 093 717	CHF	300 000	02.02.2023
MXN	6 133 981	CHF	300 000	02.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	12 597 761	KRW	15 528 000 000	02.02.2023
USD	5 291 632	IDR	79 152 500 000	02.02.2023
USD	3 805 444	MYR	16 078 000	02.02.2023
CNY	4 970 000	CHF	677 121	02.02.2023
USD	3 793 055	MYR	16 078 000	02.02.2023
MYR	16 078 000	USD	3 793 055	02.02.2023
IDR	79 152 500 000	USD	5 293 402	02.03.2023
KRW	15 528 000 000	USD	12 608 194	02.03.2023
MYR	16 078 000	USD	3 810 946	02.03.2023
KRW	651 750 000	USD	528 706	02.03.2023
CNY	251 235 000	CHF	34 465 090	02.03.2023
CNY	8 145 000	CHF	1 117 353	02.03.2023
AUD	13 660 000	CHF	8 867 714	02.03.2023
CAD	10 180 000	CHF	6 993 151	02.03.2023
JPY	6 476 600 000	CHF	46 092 532	02.03.2023
EUR	85 950 000	CHF	86 110 297	02.03.2023
GBP	19 190 000	CHF	21 853 860	02.03.2023
USD	94 140 000	CHF	86 972 651	02.03.2023
SEK	12 680 000	CHF	1 122 544	02.03.2023
MXN	57 490 000	CHF	2 810 652	02.03.2023
SGD	2 190 000	CHF	1 538 077	02.03.2023
DKK	13 330 000	CHF	1 797 853	02.03.2023
RON	2 144 000	CHF	435 641	02.03.2023
CZK	31 850 000	CHF	1 336 530	02.03.2023
HUF	221 400 000	CHF	563 979	02.03.2023
THB	111 380 000	CHF	3 122 337	02.03.2023
ILS	5 570 000	CHF	1 483 836	02.03.2023
NZD	1 660 000	CHF	986 180	02.03.2023
PLN	6 675 000	CHF	1 415 656	02.03.2023
NOK	12 650 000	CHF	1 162 599	02.03.2023
USD	555 000	CHF	512 939	02.03.2023
USD	245 000	CHF	226 433	02.03.2023
IDR	3 685 045 000	USD	245 000	02.03.2023
KRW	685 924 500	USD	555 000	02.03.2023
CHF	1 100 000	GBP	974 915	02.03.2023
CHF	1 500 000	JPY	212 163 600	02.03.2023
CHF	300 000	AUD	464 289	02.03.2023
CHF	300 000	CAD	436 953	02.03.2023
CHF	2 600 000	EUR	2 608 912	02.03.2023
CHF	1 200 000	USD	1 310 117	02.03.2023
CHF	493 057	EUR	500 000	02.03.2023
CHF	358 116	USD	390 000	02.03.2023
CHF	266 174	GBP	240 000	02.03.2023
CHF	742 199	JPY	108 200 000	02.03.2023
CHF	532 158	EUR	540 000	02.03.2023
CHF	494 966	USD	535 000	02.03.2023
USD	3 627 380	MYR	16 078 000	02.03.2023
USD	12 999 395	KRW	16 865 674 500	02.03.2023
USD	5 454 504	IDR	82 837 545 000	02.03.2023
KRW	16 865 674 500	USD	12 802 243	02.03.2023
USD	494 724	KRW	651 750 000	02.03.2023
USD	11 786 853	KRW	15 528 000 000	02.03.2023
USD	520 665	KRW	685 924 500	02.03.2023
JPY	40 800 000	CHF	280 922	02.03.2023
MYR	16 078 000	USD	3 629 427	04.04.2023
KRW	16 866 000 000	USD	13 016 500	04.04.2023
IDR	82 837 600 000	USD	5 451 492	04.04.2023
CNY	4 585 000	CHF	618 900	04.04.2023
CNY	259 380 000	CHF	35 012 081	04.04.2023
AUD	12 935 000	CHF	8 132 118	04.04.2023
CAD	9 500 000	CHF	6 532 647	04.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CZK	31 850 000	CHF	1 338 495	04.04.2023
DKK	13 330 000	CHF	1 780 828	04.04.2023
HUF	221 400 000	CHF	574 220	04.04.2023
ILS	5 570 000	CHF	1 421 234	04.04.2023
MXN	56 320 000	CHF	2 854 872	04.04.2023
NOK	12 650 000	CHF	1 146 144	04.04.2023
NZD	1 660 000	CHF	955 407	04.04.2023
RON	2 144 000	CHF	431 874	04.04.2023
PLN	6 675 000	CHF	1 401 408	04.04.2023
THB	111 380 000	CHF	2 954 360	04.04.2023
SEK	12 680 000	CHF	1 139 120	04.04.2023
SGD	2 190 000	CHF	1 519 552	04.04.2023
CHF	383 028	USD	410 000	04.04.2023
USD	410 000	KRW	541 298 400	04.04.2023
JPY	6 219 200 000	CHF	42 728 959	04.04.2023
EUR	80 660 000	CHF	80 177 653	04.04.2023
GBP	17 380 000	CHF	19 653 652	04.04.2023
USD	90 140 000	CHF	84 206 535	04.04.2023
PLN	985 000	CHF	209 067	04.04.2023
GBP	270 000	CHF	303 275	04.04.2023
EUR	1 570 000	CHF	1 568 592	04.04.2023
JPY	137 800 000	CHF	952 959	04.04.2023
USD	580 000	CHF	542 056	04.04.2023
EUR	685 000	CHF	682 918	04.04.2023
JPY	52 500 000	CHF	362 025	04.04.2023
GBP	115 000	CHF	128 997	04.04.2023
USD	550 000	CHF	516 116	04.04.2023
CHF	945 218	JPY	137 600 000	04.04.2023
CHF	1 325 060	EUR	1 335 000	04.04.2023
CHF	1 127 561	USD	1 200 000	04.04.2023
CHF	150 254	GBP	135 000	04.04.2023
USD	3 654 091	MYR	16 078 000	04.04.2023
USD	5 504 159	IDR	82 837 600 000	04.04.2023
USD	12 547 811	KRW	16 324 701 600	04.04.2023
JPY	6 418 300 000	CHF	44 155 120	02.05.2023
PLN	7 660 000	CHF	1 627 436	02.05.2023
CHF	378 761	JPY	55 000 000	02.05.2023
MYR	16 078 000	USD	3 660 413	03.05.2023
IDR	82 837 600 000	USD	5 501 966	03.05.2023
KRW	16 325 000 000	USD	12 571 618	03.05.2023
AUD	13 395 000	CHF	8 195 636	03.05.2023
CAD	9 765 000	CHF	6 589 227	03.05.2023
CZK	31 850 000	CHF	1 345 212	03.05.2023
GBP	18 190 000	CHF	20 569 252	03.05.2023
EUR	82 940 000	CHF	82 672 933	03.05.2023
DKK	13 330 000	CHF	1 783 919	03.05.2023
HUF	221 400 000	CHF	573 840	03.05.2023
ILS	5 570 000	CHF	1 408 832	03.05.2023
MXN	57 530 000	CHF	2 894 466	03.05.2023
NOK	12 650 000	CHF	1 110 253	03.05.2023
NZD	1 660 000	CHF	951 311	03.05.2023
RON	2 144 000	CHF	430 718	03.05.2023
SEK	12 680 000	CHF	1 122 041	03.05.2023
THB	111 380 000	CHF	2 985 953	03.05.2023
SGD	2 190 000	CHF	1 507 094	03.05.2023
USD	91 525 000	CHF	83 672 247	03.05.2023
KRW	436 153 786	USD	335 000	03.05.2023
USD	335 000	CHF	305 501	03.05.2023
NZD	190 000	CHF	109 053	03.05.2023
EUR	1 000 000	CHF	993 171	03.05.2023
USD	500 000	CHF	456 265	03.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	580 000	CHF	527 961	03.05.2023
EUR	125 000	CHF	124 159	03.05.2023
USD	3 615 796	MYR	16 078 000	03.05.2023
USD	12 535 359	KRW	16 761 153 786	03.05.2023
USD	5 590 147	IDR	82 837 600 000	03.05.2023
CHF	7 903 318	AUD	13 395 000	03.05.2023
CHF	6 399 102	CAD	9 765 000	03.05.2023
CHF	1 373 884	ILS	5 570 000	03.05.2023
CHF	2 924 818	THB	111 380 000	03.05.2023
CHF	82 966 734	USD	92 612 306	03.05.2023
CHF	583 193	HUF	221 400 000	03.05.2023
CHF	427 765	RON	2 144 000	03.05.2023
CHF	2 854 676	MXN	57 530 000	03.05.2023
CHF	1 760 517	DKK	13 330 000	03.05.2023
CHF	1 016 261	NZD	1 850 000	03.05.2023
IDR	82 837 600 000	USD	5 650 201	03.05.2023
KRW	16 761 153 786	USD	12 516 730	03.05.2023
USD	5 650 201	IDR	82 837 600 000	03.05.2023
USD	12 191 024	KRW	16 325 000 000	03.05.2023
USD	325 707	KRW	436 153 786	03.05.2023
USD	3 605 094	MYR	16 078 000	03.05.2023
MYR	16 078 000	USD	3 605 094	03.05.2023
CNY	265 880 000	CHF	35 414 780	05.05.2023
CNY	2 575 000	CHF	342 986	05.05.2023
MYR	16 078 000	USD	3 621 497	02.06.2023
KRW	16 762 000 000	USD	12 556 370	02.06.2023
CNY	270 355 000	CHF	34 977 036	02.06.2023
AUD	13 395 000	CHF	7 886 239	02.06.2023
CAD	9 765 000	CHF	6 380 842	02.06.2023
CNY	890 000	CHF	115 122	02.06.2023
CZK	31 850 000	CHF	1 328 419	02.06.2023
DKK	13 330 000	CHF	1 758 012	02.06.2023
EUR	83 590 000	CHF	82 168 218	02.06.2023
GBP	17 765 000	CHF	19 782 784	02.06.2023
HUF	221 400 000	CHF	575 633	02.06.2023
JPY	6 321 100 000	CHF	41 706 695	02.06.2023
NOK	12 650 000	CHF	1 053 207	02.06.2023
RON	2 144 000	CHF	425 991	02.06.2023
MXN	57 530 000	CHF	2 826 994	02.06.2023
SEK	12 680 000	CHF	1 095 958	02.06.2023
THB	111 380 000	CHF	2 925 155	02.06.2023
USD	93 430 000	CHF	83 405 895	02.06.2023
NZD	1 850 000	CHF	1 012 678	02.06.2023
PLN	7 660 000	CHF	1 635 180	02.06.2023
JPY	109 100 000	CHF	718 818	02.06.2023
CAD	345 000	CHF	227 442	02.06.2023
DKK	540 000	CHF	71 221	02.06.2023
EUR	2 625 000	CHF	2 579 081	02.06.2023
MXN	3 190 000	CHF	158 131	02.06.2023
JPY	178 700 000	CHF	1 167 945	02.06.2023
GBP	625 000	CHF	697 846	02.06.2023
USD	1 865 000	CHF	1 667 935	02.06.2023
EUR	365 000	CHF	357 442	02.06.2023
GBP	275 000	CHF	304 938	02.06.2023
USD	355 000	CHF	314 482	02.06.2023
CHF	1 844 019	CNY	14 300 000	02.06.2023
USD	376 355	KRW	503 000 000	02.06.2023
CHF	5 273 742	EUR	5 425 000	02.06.2023
CHF	1 587 801	GBP	1 420 000	02.06.2023
CHF	589 607	CAD	890 000	02.06.2023
CHF	2 329 318	JPY	354 000 000	02.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	417 021	AUD	700 000	02.06.2023
CHF	4 447 413	USD	4 985 000	02.06.2023
USD	12 260 765	KRW	16 259 000 000	02.06.2023
USD	3 480 463	MYR	16 078 000	02.06.2023
IDR	82 837 600 000	USD	5 584 118	05.06.2023
ILS	5 570 000	CHF	1 370 068	05.06.2023
SGD	2 285 000	CHF	1 527 274	05.06.2023
USD	5 545 613	IDR	82 837 600 000	05.06.2023
USD	5 533 943	IDR	82 837 600 000	05.06.2023
IDR	82 837 600 000	USD	5 533 943	05.06.2023
USD	38 505	CHF	35 068	05.06.2023
CHF	1 366 490	ILS	5 570 000	05.06.2023
IDR	82 837 600 000	USD	5 540 791	05.07.2023
KRW	16 259 000 000	USD	12 281 603	05.07.2023
MYR	16 078 000	USD	3 484 612	05.07.2023
CNY	258 810 000	CHF	33 151 018	05.07.2023
CNY	4 650 000	CHF	595 619	05.07.2023
AUD	12 500 000	CHF	7 359 008	05.07.2023
CAD	9 045 000	CHF	6 020 665	05.07.2023
MXN	61 840 000	CHF	3 156 851	05.07.2023
HUF	221 400 000	CHF	572 199	05.07.2023
DKK	13 870 000	CHF	1 807 450	05.07.2023
PLN	7 930 000	CHF	1 686 868	05.07.2023
RON	2 144 000	CHF	417 659	05.07.2023
SGD	2 285 000	CHF	1 531 882	05.07.2023
THB	111 380 000	CHF	2 912 600	05.07.2023
EUR	81 790 000	CHF	79 405 004	05.07.2023
GBP	16 370 000	CHF	18 392 923	05.07.2023
ILS	5 570 000	CHF	1 363 626	05.07.2023
JPY	6 286 800 000	CHF	41 014 199	05.07.2023
NOK	12 650 000	CHF	1 020 880	05.07.2023
NZD	1 850 000	CHF	1 007 689	05.07.2023
SEK	12 680 000	CHF	1 053 892	05.07.2023
USD	89 480 000	CHF	81 204 979	05.07.2023
CHF	345 000	USD	380 311	05.07.2023
USD	386 817	KRW	512 000 000	05.07.2023
GBP	270 000	EUR	314 463	05.07.2023
CHF	85 000	EUR	87 448	05.07.2023
USD	115 000	CHF	104 001	05.07.2023
EUR	255 000	CHF	248 187	05.07.2023
JPY	13 100 000	CHF	85 182	05.07.2023
EUR	380 000	CHF	368 133	05.07.2023
USD	5 519 563	IDR	82 837 600 000	05.07.2023
USD	3 444 671	MYR	16 078 000	05.07.2023
USD	12 019 418	KRW	15 747 000 000	05.07.2023
CHF	420 231	CNY	3 390 000	05.07.2023
CHF	32 658 981	CNY	263 460 000	05.07.2023
CHF	7 455 250	AUD	12 500 000	05.07.2023
CHF	18 924 672	GBP	16 640 000	05.07.2023
CHF	39 227 273	JPY	6 299 900 000	05.07.2023
CHF	80 116 052	EUR	82 023 089	05.07.2023
CHF	1 353 946	ILS	5 570 000	05.07.2023
CHF	1 060 372	NOK	12 650 000	05.07.2023
CHF	1 013 948	NZD	1 850 000	05.07.2023
CHF	2 831 791	THB	111 380 000	05.07.2023
CHF	422 338	RON	2 144 000	05.07.2023
CHF	1 742 264	PLN	7 930 000	05.07.2023
CHF	1 518 393	SGD	2 285 000	05.07.2023
CHF	1 050 538	SEK	12 680 000	05.07.2023
CHF	1 821 233	DKK	13 870 000	05.07.2023
CHF	583 582	HUF	221 400 000	05.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	3 263 083	MXN	61 840 000	05.07.2023
CZK	31 850 000	CHF	1 298 686	07.07.2023
CHF	1 310 861	CZK	31 850 000	07.07.2023
IDR	82 837 600 000	USD	5 516 439	02.08.2023
MYR	16 078 000	USD	3 444 671	02.08.2023
KRW	15 747 000 000	USD	12 035 770	02.08.2023
CNY	3 390 000	CHF	420 277	02.08.2023
CNY	264 765 000	CHF	32 824 413	02.08.2023
AUD	12 350 000	CHF	7 350 720	02.08.2023
CAD	9 045 000	CHF	6 133 903	02.08.2023
EUR	82 115 000	CHF	80 089 141	02.08.2023
USD	89 500 000	CHF	80 410 649	02.08.2023
JPY	6 328 300 000	CHF	39 458 088	02.08.2023
GBP	16 815 000	CHF	19 073 574	02.08.2023
CZK	33 250 000	CHF	1 363 198	02.08.2023
ILS	5 570 000	CHF	1 351 140	02.08.2023
NOK	12 650 000	CHF	1 058 431	02.08.2023
NZD	1 850 000	CHF	1 010 938	02.08.2023
PLN	7 930 000	CHF	1 734 848	02.08.2023
RON	2 144 000	CHF	420 790	02.08.2023
SEK	12 680 000	CHF	1 048 866	02.08.2023
SGD	2 285 000	CHF	1 515 565	02.08.2023
THB	111 380 000	CHF	2 829 541	02.08.2023
HUF	221 400 000	CHF	577 520	02.08.2023
DKK	13 870 000	CHF	1 819 104	02.08.2023
MXN	61 840 000	CHF	3 236 577	02.08.2023
EUR	1 380 000	CHF	1 350 524	02.08.2023
USD	1 730 000	CHF	1 549 590	02.08.2023
GBP	470 000	CHF	534 652	02.08.2023
KRW	948 000 000	USD	726 206	02.08.2023
CNY	3 045 000	CHF	377 323	02.08.2023
EUR	335 000	CHF	327 098	02.08.2023
USD	5 524 602	IDR	82 837 600 000	02.08.2023
USD	13 102 750	KRW	16 695 000 000	02.08.2023
USD	3 545 314	MYR	16 078 000	02.08.2023
CHF	2 796 525	THB	111 380 000	02.08.2023
MYR	16 078 000	USD	3 556 293	05.09.2023
KRW	16 695 000 000	USD	13 125 413	05.09.2023
IDR	82 837 600 000	USD	5 519 265	05.09.2023
THB	111 380 000	CHF	2 796 274	05.09.2023
CNY	272 960 000	CHF	33 272 386	05.09.2023
AUD	12 350 000	CHF	7 177 913	05.09.2023
CAD	9 045 000	CHF	5 936 532	05.09.2023
CNY	8 000 000	CHF	974 564	05.09.2023
CZK	33 250 000	CHF	1 329 145	05.09.2023
DKK	13 870 000	CHF	1 783 635	05.09.2023
HUF	221 400 000	CHF	545 132	05.09.2023
ILS	5 570 000	CHF	1 308 056	05.09.2023
EUR	83 640 000	CHF	80 144 517	05.09.2023
GBP	17 285 000	CHF	19 265 826	05.09.2023
JPY	6 289 100 000	CHF	38 507 012	05.09.2023
USD	91 015 000	CHF	78 956 969	05.09.2023
MXN	61 840 000	CHF	3 182 109	05.09.2023
NOK	12 650 000	CHF	1 080 095	05.09.2023
NZD	1 850 000	CHF	993 200	05.09.2023
PLN	7 930 000	CHF	1 715 257	05.09.2023
RON	2 441 000	CHF	472 457	05.09.2023
SEK	12 680 000	CHF	1 047 103	05.09.2023
SGD	2 285 000	CHF	1 491 252	05.09.2023
AUD	205 000	CHF	119 762	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	51 900 000	CHF	319 046	05.09.2023
KRW	746 000 000	USD	585 715	05.09.2023
USD	580 000	CHF	503 948	05.09.2023
JPY	41 600 000	CHF	255 217	05.09.2023
CAD	300 000	CHF	197 423	05.09.2023
SEK	600 000	CHF	49 433	05.09.2023
EUR	775 000	CHF	743 749	05.09.2023
GBP	225 000	CHF	251 041	05.09.2023
USD	1 975 000	CHF	1 725 324	05.09.2023
CNY	1 975 000	CHF	241 232	05.09.2023
JPY	40 500 000	CHF	249 246	05.09.2023
EUR	170 000	CHF	162 972	05.09.2023
GBP	150 000	CHF	166 454	05.09.2023
CZK	5 880 000	CHF	233 787	05.09.2023
THB	10 620 000	USD	302 617	05.09.2023
IDR	2 030 990 000	USD	132 444	05.09.2023
MYR	770 000	USD	165 991	05.09.2023
USD	485 000	CHF	425 675	05.09.2023
USD	3 635 814	MYR	16 848 000	05.09.2023
USD	13 190 196	KRW	17 441 000 000	05.09.2023
USD	5 562 673	IDR	84 868 590 000	05.09.2023
CHF	7 159 865	AUD	12 555 000	05.09.2023
CHF	598 708	CNY	4 960 000	05.09.2023
CHF	34 152 333	CNY	282 935 000	05.09.2023
CHF	3 255 097	MXN	61 840 000	05.09.2023
CHF	1 784 611	DKK	13 870 000	05.09.2023
CHF	1 293 694	ILS	5 570 000	05.09.2023
CHF	1 071 580	SEK	13 280 000	05.09.2023
CHF	970 307	NZD	1 850 000	05.09.2023
CHF	1 045 626	NOK	12 650 000	05.09.2023
CHF	19 747 412	GBP	17 660 000	05.09.2023
CHF	81 066 264	EUR	84 585 000	05.09.2023
CHF	558 489	HUF	221 400 000	05.09.2023
CHF	38 814 963	JPY	6 423 100 000	05.09.2023
CHF	1 557 475	CZK	39 130 000	05.09.2023
CHF	1 702 575	PLN	7 930 000	05.09.2023
CHF	3 075 992	THB	122 000 000	05.09.2023
CHF	473 898	RON	2 441 000	05.09.2023
MYR	16 848 000	USD	3 642 102	03.10.2023
IDR	84 868 600 000	USD	5 558 775	03.10.2023
AUD	12 555 000	CHF	7 145 553	03.10.2023
CAD	9 345 000	CHF	6 062 008	03.10.2023
DKK	13 870 000	CHF	1 782 116	03.10.2023
MXN	61 840 000	CHF	3 229 437	03.10.2023
SGD	2 195 000	CHF	1 429 971	03.10.2023
ILS	5 570 000	CHF	1 291 192	03.10.2023
NOK	12 650 000	CHF	1 043 385	03.10.2023
NZD	1 850 000	CHF	967 425	03.10.2023
SEK	13 280 000	CHF	1 069 823	03.10.2023
CZK	39 130 000	CHF	1 551 041	03.10.2023
EUR	84 430 000	CHF	80 779 669	03.10.2023
GBP	17 555 000	CHF	19 572 947	03.10.2023
HUF	244 200 000	CHF	610 583	03.10.2023
JPY	6 299 500 000	CHF	38 123 105	03.10.2023
USD	92 895 000	CHF	81 646 809	03.10.2023
PLN	8 200 000	CHF	1 752 381	03.10.2023
RON	2 441 000	CHF	472 186	03.10.2023
THB	119 690 000	CHF	3 015 449	03.10.2023
AUD	135 000	CHF	77 077	03.10.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	75 000	CHF	48 976	03.10.2023
CHF	277 232	USD	315 000	03.10.2023
USD	225 000	CHF	199 759	03.10.2023
CHF	142 989	EUR	150 000	03.10.2023
USD	3 599 231	MYR	16 848 000	03.10.2023
USD	5 510 590	IDR	84 868 600 000	03.10.2023
KRW	17 441 000 000	USD	13 212 178	04.10.2023
KRW	17 441 000 000	USD	13 212 178	04.10.2023
KRW	293 500 000	USD	220 132	04.10.2023
USD	13 244 586	KRW	17 734 500 000	04.10.2023
USD	218 248	KRW	293 500 000	04.10.2023
USD	12 969 215	KRW	17 441 000 000	04.10.2023
KRW	17 734 500 000	USD	13 187 463	04.10.2023
CNY	4 960 000	CHF	598 409	10.10.2023
CNY	285 070 000	CHF	34 392 814	10.10.2023
CNY	7 750 000	CHF	973 667	11.10.2023
MYR	16 848 000	USD	3 605 393	02.11.2023
IDR	84 868 600 000	USD	5 507 408	02.11.2023
KRW	17 735 000 000	USD	13 263 085	02.11.2023
CHF	1 253 352	CNY	9 980 000	02.11.2023
CNY	290 030 000	CHF	36 423 804	02.11.2023
AUD	12 450 000	CHF	7 324 397	02.11.2023
CAD	9 050 000	CHF	6 107 484	02.11.2023
SEK	13 280 000	CHF	1 114 120	02.11.2023
DKK	13 430 000	CHF	1 737 539	02.11.2023
ILS	5 570 000	CHF	1 327 086	02.11.2023
NOK	12 650 000	CHF	1 083 714	02.11.2023
NZD	1 850 000	CHF	1 013 341	02.11.2023
SGD	2 270 000	CHF	1 515 194	02.11.2023
CZK	39 130 000	CHF	1 546 180	02.11.2023
HUF	244 200 000	CHF	598 037	02.11.2023
THB	116 300 000	CHF	2 907 645	02.11.2023
PLN	8 200 000	CHF	1 703 224	02.11.2023
RON	2 441 000	CHF	472 664	02.11.2023
EUR	81 710 000	CHF	78 864 041	02.11.2023
GBP	17 500 000	CHF	19 488 805	02.11.2023
JPY	6 260 900 000	CHF	38 334 701	02.11.2023
USD	91 305 000	CHF	82 895 262	02.11.2023
USD	205 000	KRW	275 309 383	02.11.2023
CHF	186 443	USD	205 000	02.11.2023
CHF	959 612	GBP	865 000	02.11.2023
CHF	189 743	SGD	285 000	02.11.2023
CHF	1 327 763	USD	1 455 000	02.11.2023
CHF	325 225	CAD	485 000	02.11.2023
CHF	846 991	EUR	880 000	02.11.2023
CHF	983 116	JPY	160 600 000	02.11.2023
CHF	44 407	GBP	40 000	02.11.2023
CHF	75 489	ILS	320 000	02.11.2023
CHF	204 700	USD	225 000	02.11.2023
USD	3 521 003	MYR	16 848 000	02.11.2023
USD	5 344 976	IDR	84 868 600 000	02.11.2023
USD	12 861 651	KRW	17 459 690 617	02.11.2023
MXN	60 210 000	CHF	3 118 968	03.11.2023
CHF	300 562	MXN	5 800 000	03.11.2023
CHF	2 724 710	MXN	54 410 000	03.11.2023
MYR	16 848 000	USD	3 527 269	04.12.2023
IDR	84 868 600 000	USD	5 340 671	04.12.2023
KRW	17 460 000 000	USD	12 880 856	04.12.2023
AUD	12 250 000	CHF	7 019 250	04.12.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CAD	8 655 000	CHF	5 631 635	04.12.2023
CNY	280 735 000	CHF	34 596 496	04.12.2023
CNY	6 000 000	CHF	739 413	04.12.2023
JPY	6 012 900 000	CHF	36 127 617	04.12.2023
USD	88 490 000	CHF	79 574 190	04.12.2023
GBP	16 450 000	CHF	18 023 196	04.12.2023
EUR	81 855 000	CHF	78 399 082	04.12.2023
CZK	39 130 000	CHF	1 524 970	04.12.2023
HUF	244 200 000	CHF	608 422	04.12.2023
MXN	54 410 000	CHF	2 701 838	04.12.2023
SEK	13 280 000	CHF	1 076 342	04.12.2023
THB	116 300 000	CHF	2 918 257	04.12.2023
DKK	13 430 000	CHF	1 725 707	04.12.2023
ILS	4 995 000	CHF	1 119 299	04.12.2023
NOK	12 650 000	CHF	1 023 291	04.12.2023
RON	2 441 000	CHF	470 419	04.12.2023
NZD	1 850 000	CHF	973 133	04.12.2023
PLN	8 200 000	CHF	1 766 287	04.12.2023
SGD	1 985 000	CHF	1 308 890	04.12.2023
USD	185 000	IDR	2 937 156 200	04.12.2023
USD	205 000	KRW	275 974 362	04.12.2023
CHF	350 446	USD	390 000	04.12.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	20 501 641.87	7.28%
Total exposure- reducing positions	299 496 355.33	106.35%

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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.

Composed TER for the last 12 months:

UBS (CH) Institutional Fund

– Global Bonds Fiscal Strength Passive (CHF hedged)

Class I-A1

0.23%

Class I-X

0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	MXN 1 = CHF 0.05
CAD 1 = CHF 0.66	MYR 1 = CHF 0.19
CNY 1 = CHF 0.12	NOK 1 = CHF 0.08
CZK 1 = CHF 0.04	NZD 1 = CHF 0.53
DKK 1 = CHF 0.13	PLN 1 = CHF 0.22
EUR 1 = CHF 0.96	RON 1 = CHF 0.19
GBP 1 = CHF 1.10	RUB 1 = CHF 0.01
HUF 1 = CHF 0.00	SEK 1 = CHF 0.08
IDR 1 = CHF 0.00	SGD 1 = CHF 0.66
ILS 1 = CHF 0.22	THB 1 = CHF 0.03
JPY 1 = CHF 0.01	USD 1 = CHF 0.91
KRW 1 = CHF 0.00	ZAR 1 = CHF 0.05

UBS (CH) Institutional Fund – Global Bonds Passive (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		2 343 030 796.40	2 104 201 968.75	2 367 610 702.72
Class I-A1	CH0044514682			
Net asset value per unit in CHF		861.86	906.33	1 067.63
Number of units outstanding		21 707.8270	5 139.8270	5 262.1060
Class I-A2	CH0113816166	¹		
Net asset value per unit in CHF		N/A	872.43	1 027.68
Number of units outstanding		0.0000	13 134.1900	9 521.1900
Class I-B	CH0044514732			
Net asset value per unit in CHF		880.90	925.51	1 089.00
Number of units outstanding		13 699.0080	4 014.4210	13 797.2940
Class I-X	CH0044515267			
Net asset value per unit in CHF		893.42	938.24	1 103.66
Number of units outstanding		2 588 101.3720	2 221 568.4190	2 117 656.0160

¹ in circulation until 14.3.2023

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-4.4%	-14.7%	-3.6%
Class I-A2	CHF	¹	-14.7%	-3.6%
Class I-B	CHF	-4.2%	-14.5%	-3.4%
Class I-X	CHF	-4.2%	-14.5%	-3.4%
Benchmark:				
FTSE World Government Bond Index (WGBI) ex Switzerland (hedged CHF)	CHF	-4.2%	-14.5%	-3.3%

¹ in circulation until 14.3.2023.

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	20.07
Japan	5.56
France	3.49
Italy	3.09
China	3.07
Germany	2.70
Spain	2.03
United Kingdom	2.03
Canada	0.81
Belgium	0.76
Others	3.69
TOTAL	47.30

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	2 562 526 004.73 ¹	2 344 774 233.79
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	2 313 870 154.57	2 106 357 095.88
Derivative financial instruments	-1 188 735.75	-47 474 679.88
Other assets	16 686 156.85	12 836 623.68
TOTAL fund assets	4 891 893 580.40	4 416 493 273.47
Loans	-2 548 858 947.40 ²	-2 311 830 923.12
Other liabilities	-3 836.60	-460 381.60
Net fund assets	2 343 030 796.40	2 104 201 968.75

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	60 779.74	1 156.70
Negative interest	-11 199.31	-15 923.84
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	44 285 554.50	38 034 389.28
Purchase of current net income on issue of units	4 938 091.86	2 253 415.91
TOTAL income	49 273 226.79	40 273 038.05
Expenses		
Interest payable	-15 096.45	-14 402.46
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-14 606.04	-11 381.69
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-9 334.65	-25 394.55
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-2 961.71	-5 083.79
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-9 210.32	-214.10
Payment of current net income on redemption of units	-2 996 710.34	-2 107 090.02
TOTAL expenses	-3 068 743.31	-2 184 390.41
Net income	46 204 483.48	38 088 647.64
Realized capital gains and losses	-32 281 837.12	61 311 946.99
Realized result	13 922 646.36	99 400 594.63
Unrealized capital gains and losses	-123 824 989.70	-456 756 638.77
TOTAL result	-109 902 343.34	-357 356 044.14

¹ CHF 100 205 879.38 from receivables of securities transactions and CHF 2 443 646 414.83 from receivables of currency forward transactions.

² CHF -6 343 299.56 from liabilities of securities transactions and CHF -2 431 408 826.19 from liabilities of currency forward transactions.

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	46 204 483.48	38 088 647.64
Available for distribution	46 204 483.48	38 088 647.64
Less federal withholding tax ¹	-16 171 569.22	-13 331 026.67
Net income retained for reinvestment	-30 032 914.26	-24 757 620.97
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	2 104 201 968.75	2 367 610 702.72
Paid federal withholding tax	-13 204 160.97	-14 480 632.57
Balance of unit movements	361 935 331.96	108 427 942.74
Total result	-109 902 343.34	-357 356 044.14
Net fund assets at the end of the reporting period	2 343 030 796.40	2 104 201 968.75

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	5 139.8270	5 262.1060
Units issued	16 568.0000	0.0000
Units redeemed	0.0000	-122.2790
Situation at the end of the period	21 707.8270	5 139.8270
Difference between units issued and units redeemed	16 568.0000	-122.2790
Class I-A2		
Situation at the beginning of the financial year	13 134.1900	9 521.1900
Units issued	289.0000	4 276.0000
Units redeemed	-13 423.1900	-663.0000
Situation at the end of the period	0.0000	13 134.1900
Difference between units issued and units redeemed	-13 134.1900	3 613.0000
Class I-B		
Situation at the beginning of the financial year	4 014.4210	13 797.2940
Units issued	9 684.5870	5 191.1750
Units redeemed	0.0000	-14 974.0480
Situation at the end of the period	13 699.0080	4 014.4210
Difference between units issued and units redeemed	9 684.5870	-9 782.8730

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Class I-X	Number	Number
Situation at the beginning of the financial year	2 221 568.4190	2 117 656.0160
Units issued	667 092.5420	372 271.3330
Units redeemed	-300 559.5890	-268 358.9300
Situation at the end of the period	2 588 101.3720	2 221 568.4190
Difference between units issued and units redeemed	366 532.9530	103 912.4030

Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	15.042
Less federal withholding tax ¹	CHF	-5.265
Net accumulation per unit	CHF	9.777

Class I-B		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	16.974
Less federal withholding tax ¹	CHF	-5.941
Net accumulation per unit	CHF	11.033

Class I-X		
Reinvestment on 6.2.2024		
Gross accumulation	CHF	17.636
Less federal withholding tax ¹	CHF	-6.173
Net accumulation per unit	CHF	11.463

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending/ Quantity/ Nominal
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Notes, fixed rate

CNY

CHINA, PEOPLE'S REPUBLIC OF 2.89000% 21-18.11.31*	CNY	20 000 000		20 000 000	2 525 534	0.05	
TOTAL CNY					2 525 534	0.05	

EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 23-20.02.33*	EUR	2 000 000	744 000	1 256 000	1 157 564	0.02	
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	1 830 000	869 000	2 699 000	2 932 447	0.06	
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	1 000 000		1 000 000	1 008 522	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 23-22.06.33*	EUR		2 052 000	1 301 000	1 205 633	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 20-15.04.36*	EUR	700 000		700 000	441 180	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.25000% 20-15.09.40*	EUR	500 000		500 000	275 952	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	400 000		400 000	151 068	0.00	
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 22-15.09.32*	EUR		400 000	400 000	331 094	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 22-15.04.27*	EUR		1 000 000	1 000 000	908 007	0.02	
ITALY, REPUBLIC OF-144A-REG-S 4.50000% 10-01.03.26*	EUR	3 000 000		3 000 000	2 931 941	0.06	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.45000% 23-01.09.43*	EUR		1 500 000	500 000	1 000 000	880 635	0.02
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	2 000 000	1 390 000	3 390 000	2 975 327	0.06	
TOTAL EUR					15 199 370	0.31	

GBP

UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP		2 236 000	2 236 000	1 999 817	0.04	
UNITED KINGDOM-REG-S 1.12500% 22-22.10.73*	GBP	1 000 000		1 000 000	362 301	0.01	
TOTAL GBP					2 362 118	0.05	

NOK

NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	4 000 000		4 000 000	275 359	0.01	
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK	2 000 000		2 000 000	132 649	0.00	
TOTAL NOK					408 008	0.01	

SEK

SWEDEN, KINGDOM OF-REG-S 2.25000% 11-01.06.32*	SEK	3 800 000	4 000 000	7 800 000	602 482	0.01	
TOTAL SEK					602 482	0.01	

Total Notes, fixed rate

21 097 512 0.43

Notes, zero coupon

EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	500 000		500 000	259 014	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 19-15.09.24*	EUR	750 000		750 000			
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	5 032 000	1 537 200	6 569 200	4 889 350	0.10	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	600 000	3 886 000	4 486 000	4 073 182	0.08	
TOTAL EUR					9 221 546	0.19	

Total Notes, zero coupon

9 221 546 0.19

Medium term notes, fixed rate

EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 12-20.06.44*	EUR	675 000	300 000	975 000	859 551	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.117*	EUR	640 000		640 000	371 869	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR	800 000		800 000	698 459	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR	700 000		700 000	436 208	0.01	
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	1 650 000	1 136 000	2 786 000	2 271 482	0.05	
TOTAL EUR					4 637 570	0.09	

Total Medium term notes, fixed rate

4 637 570 0.09

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, fixed rate								
AUD								
AUSTRALIA 1.25000% 20-21.05.32*	AUD	4 600 000		925 000	3 675 000	1 584 864	0.03	
AUSTRALIA 4.25000%-REG-S 14-21.04.26*	AUD	2 100 000			2 100 000	1 205 140	0.02	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	2 200 000		4 450 000				
AUSTRALIA-REG-S 0.25000% 20-21.11.25*	AUD	1 600 000	2 250 000		2 835 000	1 499 263	0.03	
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD	3 000 000	1 500 000	2 000 000	2 500 000	1 289 200	0.03	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	2 050 000			2 050 000	914 596	0.02	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	3 500 000			3 500 000	1 504 191	0.03	
AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD	2 900 000			2 900 000	1 320 438	0.03	
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD	900 000	1 031 000		1 931 000	540 876	0.01	
AUSTRALIA-REG-S 1.75000% 21-21.11.32*	AUD		2 250 000		2 250 000	999 443	0.02	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	1 700 000			1 700 000	889 302	0.02	
AUSTRALIA-REG-S 2.75000% 17-21.05.30*	AUD	1 650 000	900 000		2 550 000	1 288 625	0.03	
AUSTRALIA-REG-S 2.75000% 18-21.05.41*	AUD		500 000		500 000	205 446	0.00	
AUSTRALIA-REG-S 2.75000% 14-21.06.35*	AUD	1 150 000			1 150 000	532 130	0.01	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	1 500 000	1 000 000		2 500 000	1 349 687	0.03	
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	1 340 000			1 340 000	710 036	0.01	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	1 000 000	1 000 000		2 000 000	1 037 894	0.02	
AUSTRALIA-REG-S 3.00000% 22-21.11.33*	AUD		1 500 000		1 500 000	732 889	0.01	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	2 100 000			2 100 000	834 705	0.02	
AUSTRALIA-REG-S 3.25000% 15-21.06.39*	AUD	2 350 000			2 350 000	1 073 869	0.02	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	1 211 000	1 200 000		2 411 000	1 299 665	0.03	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	2 175 000		1 000 000	1 175 000	664 833	0.01	
AUSTRALIA-REG-S 3.50000% 23-21.12.34*	AUD		3 500 000		3 500 000	1 764 788	0.04	
AUSTRALIA-REG-S 3.75000% 22-21.05.34*	AUD		1 100 000		1 100 000	571 805	0.01	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	1 925 000			1 925 000	966 030	0.02	
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	2 339 000	1 199 000		3 538 000	1 975 107	0.04	
AUSTRALIA-REG-S 4.75000% 11-21.04.27*	AUD	2 441 000			2 441 000	1 420 930	0.03	
TOTAL AUD						28 175 754	0.58	
CAD								
CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD	1 500 000			1 500 000	912 108	0.02	
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD	2 000 000	1 800 000		3 800 000	1 948 282	0.04	
CANADA, GOVERNMENT 0.25000% 20-01.03.26*	CAD		900 000		900 000	535 075	0.01	
CANADA, GOVERNMENT 0.25000% 20-01.04.24*	CAD	3 400 000		1 800 000	1 600 000	1 028 693	0.02	
CANADA, GOVERNMENT 0.75000% 21-01.10.24*	CAD	1 000 000			1 000 000	631 223	0.01	
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	3 040 000			3 040 000	1 852 222	0.04	
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	1 021 000			1 021 000	599 255	0.01	
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	5 100 000			5 100 000	2 804 054	0.06	
CANADA, GOVERNMENT 1.25000% 19-01.03.25*	CAD	1 450 000			1 450 000	906 882	0.02	
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD	2 350 000	1 173 000		3 523 000	1 447 391	0.03	
CANADA, GOVERNMENT 1.25000% 21-01.03.27*	CAD	2 100 000			2 100 000	1 247 460	0.03	
CANADA, GOVERNMENT 1.50000% 21-01.12.31*	CAD	4 000 000			4 000 000	2 157 909	0.04	
CANADA, GOVERNMENT 2.50000% 13-01.06.24*	CAD	1 168 000			1 168 000	754 625	0.02	
CANADA, GOVERNMENT 2.75000% 14-01.12.64*	CAD	370 000	339 000		709 000	358 908	0.01	
CANADA, GOVERNMENT 2.75000% 14-01.12.48*	CAD	1 470 000			1 470 000	786 882	0.02	
CANADA, GOVERNMENT 2.25000% 14-01.06.25*	CAD	5 120 000			5 120 000	3 229 982	0.07	
CANADA, GOVERNMENT 2.00000% 17-01.06.28*	CAD	1 710 000			1 710 000	1 024 914	0.02	
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	3 300 000	750 000		4 050 000	1 804 095	0.04	
CANADA, GOVERNMENT 2.00000% 18-01.09.23*	CAD	3 200 000		3 200 000				
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	800 000			800 000	478 616	0.01	
CANADA, GOVERNMENT 2.25000% 18-01.03.24*	CAD	1 350 000		1 350 000				
CANADA, GOVERNMENT 2.00000% 22-01.06.32*	CAD	1 500 000	750 000		2 250 000	1 253 204	0.03	
CANADA, GOVERNMENT 2.50000% 22-01.12.32*	CAD	3 050 000			3 050 000	1 760 668	0.04	
CANADA, GOVERNMENT 2.75000% 23-01.06.33*	CAD	2 183 000			2 183 000	1 282 545	0.03	
CANADA, GOVERNMENT 3.00000% 22-01.10.25*	CAD	1 500 000			1 500 000	953 598	0.02	
CANADA, GOVERNMENT 3.50000% 22-01.03.28*	CAD	1 000 000			1 000 000	638 201	0.01	
CANADA, GOVERNMENT 3.75000% 22-01.02.25*	CAD	700 000			700 000	452 224	0.01	
CANADA, GOVERNMENT 3.25000% 23-01.12.33*	CAD	2 000 000	450 000		1 550 000	949 318	0.02	
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	1 620 000			1 620 000	990 733	0.02	
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	910 000			910 000	594 502	0.01	
CANADA, GOVERNMENT 5.75000% 98-01.06.29*	CAD	2 030 000			2 030 000	1 443 593	0.03	
CANADA, GOVERNMENT 5.75000% 01-01.06.33*	CAD	1 068 000			1 068 000	792 141	0.02	
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD	180 000			180 000	128 882	0.00	
CANADIAN GOVERNMENT BOND 1.00000% 21-01.09.26*	CAD	250 000			250 000	149 255	0.00	
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD	2 400 000	1 250 000		3 650 000	1 990 918	0.04	
CANADIAN GOVERNMENT BOND 2.75000% 22-01.09.27*	CAD		2 500 000		2 500 000	1 553 285	0.03	
CANADIAN, GOVERNMENT 2.75000% 23-01.12.55*	CAD		400 000		400 000	207 834	0.00	
TOTAL CAD						39 649 478	0.81	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CNY								
CHINA GOVERNMENT BOND 2.75000% 22-17.02.32*	CNY	15 000 000			15 000 000	1 871 249	0.04	
CHINA GOVERNMENT BOND 2.26000% 22-24.02.25*	CNY	10 000 000	9 000 000		19 000 000	2 362 105	0.05	
CHINA, PEOPLE'S REPUBLIC OF 4.08000% 18-22.10.48*	CNY		20 000 000		20 000 000	2 932 396	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 18-22.11.28*	CNY	10 000 000			10 000 000	1 289 832	0.03	
CHINA, PEOPLE'S REPUBLIC OF 3.22000% 18-06.12.25*	CNY		20 000 000		20 000 000	2 539 773	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 19-11.04.24*	CNY	20 000 000			20 000 000	2 499 039	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 19-23.05.29*	CNY	20 000 000			20 000 000	2 588 846	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 19-06.06.26*	CNY	10 000 000			10 000 000	1 276 825	0.03	
CHINA, PEOPLE'S REPUBLIC OF 3.86000% 19-22.07.49*	CNY	10 000 000	7 000 000		17 000 000	2 403 220	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.94000% 19-17.10.24*	CNY	15 000 000			15 000 000	1 878 910	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.13000% 19-21.11.29*	CNY	10 000 000	10 000 000		20 000 000	2 565 537	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 19-05.12.26*	CNY	10 000 000	9 000 000		19 000 000	2 415 194	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.39000% 20-16.03.50*	CNY	15 000 000			15 000 000	1 967 011	0.04	
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY	20 000 000			20 000 000	2 475 304	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.68000% 20-21.05.30*	CNY	10 000 000	25 000 000		35 000 000	4 352 710	0.09	
CHINA, PEOPLE'S REPUBLIC OF 2.85000% 20-04.06.27*	CNY	30 000 000			30 000 000	3 780 381	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.81000% 20-14.09.50*	CNY	10 000 000	10 000 000		20 000 000	2 814 937	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY	15 000 000	14 000 000		29 000 000	3 660 030	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY	5 400 000			5 400 000	671 624	0.01	
CHINA, PEOPLE'S REPUBLIC OF 3.27000% 20-19.11.30*	CNY		36 000 000		36 000 000	4 680 443	0.10	
CHINA, PEOPLE'S REPUBLIC OF 3.28000% 20-03.12.27*	CNY	10 000 000	10 000 000		20 000 000	2 573 707	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.03000% 21-11.03.26*	CNY	10 000 000			10 000 000	1 264 735	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.84000% 21-08.04.24*	CNY	15 000 000			15 000 000	1 870 405	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.72000% 21-12.04.51*	CNY	10 000 000	8 000 000		18 000 000	2 500 302	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY	10 000 000	8 000 000		18 000 000	2 287 850	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 21-27.05.31*	CNY	10 000 000	10 000 000		20 000 000	2 553 216	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 21-12.08.26*	CNY	10 000 000	10 000 000		20 000 000	2 506 645	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.47000% 21-02.09.24*	CNY	20 000 000			20 000 000	2 491 733	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.91000% 21-14.10.28*	CNY	20 000 000			20 000 000	2 527 242	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY	10 000 000			10 000 000	1 347 462	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.56000% 21-21.10.23*	CNY	20 000 000		20 000 000				
CHINA, PEOPLE'S REPUBLIC OF 2.370000% 22-20.01.27*	CNY	10 000 000	10 000 000		20 000 000	2 479 853	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 22-24.03.29*	CNY		25 000 000		25 000 000	3 136 662	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.48000% 22-15.04.27*	CNY		30 000 000		30 000 000	3 728 543	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.32000% 22-15.04.52*	CNY		10 000 000		10 000 000	1 302 959	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.76000% 22-15.05.32*	CNY		10 000 000		10 000 000	1 248 813	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.24000% 22-25.05.25*	CNY		40 000 000		40 000 000	4 966 565	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.75000% 22-15.06.29*	CNY	10 000 000			10 000 000	1 251 241	0.03	
CHINA, PEOPLE'S REPUBLIC 2.18000% 22-25.06.24*	CNY	10 000 000			10 000 000	1 242 926	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.50000% 22-25.07.27*	CNY		20 000 000		20 000 000	2 485 984	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 22-15.08.32*	CNY	10 000 000	5 000 000		15 000 000	1 861 563	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.18000% 22-25.08.25*	CNY	10 000 000			10 000 000	1 239 917	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 22-01.09.32*	CNY		15 000 000		15 000 000	1 848 842	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 22-25.09.29*	CNY		10 000 000		10 000 000	1 241 771	0.03	
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 22-25.10.52*	CNY		10 000 000		10 000 000	1 259 023	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 22-15.11.32*	CNY		10 000 000		10 000 000	1 254 363	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.28000% 22-15.11.25*	CNY		20 000 000		20 000 000	2 481 540	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.79000% 22-15.12.29*	CNY		20 000 000		20 000 000	2 505 690	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.64000% 23-15.01.28*	CNY		20 000 000		20 000 000	2 500 677	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.46000% 23-15.02.26*	CNY		30 000 000		30 000 000	3 735 385	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 23-25.02.33*	CNY		20 000 000		20 000 000	2 533 284	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 23-25.03.30*	CNY		20 000 000		20 000 000	2 506 367	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 23-15.04.53*	CNY		10 000 000		10 000 000	1 291 324	0.03	
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 23-15.04.28*	CNY		49 000 000		49 000 000	6 118 575	0.13	
CHINA, PEOPLE'S REPUBLIC OF 2.30000% 23-15.05.26*	CNY		30 000 000		30 000 000	3 726 035	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.67000% 23-25.05.33*	CNY		20 000 000		20 000 000	2 481 409	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.00000% 23-15.06.25*	CNY		50 000 000		50 000 000	6 190 716	0.13	
CHINA, PEOPLE'S REPUBLIC OF 2.40000% 23-15.07.28*	CNY		20 000 000		20 000 000	2 472 591	0.05	
CHINA, PEOPLE'S REPUBLIC OF 2.52000% 23-25.08.33*	CNY		30 000 000		30 000 000	3 674 999	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 23-15.09.30*	CNY		14 000 000		14 000 000	1 731 831	0.04	
TOTAL CNY						147 448 108	3.01	
DKK								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	15 035 000			15 035 000	2 245 766	0.05	
DENMARK, KINGDOM OF 1.50000% 12-15.11.23*	DKK	7 935 700		7 935 700				
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	1 700 000	11 500 000		13 200 000	1 656 269	0.03	
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	7 400 000			7 400 000	869 785	0.02	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	10 550 000			10 550 000	1 183 991	0.02	
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 20-15.11.52*	DKK	5 000 000			5 000 000	291 225	0.01	
TOTAL DKK						6 247 036	0.13	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
EUR								
AUSTRIA, REPUBLIC OF 6.25000% 97-15.07.27*	EUR	1 210 000			1 210 000	1 291 095	0.03	
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	1 738 000			1 738 000	1 755 915	0.04	
AUSTRIA, REPUBLIC OF-144A 4.85000% 09-15.03.26*	EUR	1 500 000			1 500 000	1 497 714	0.03	
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	550 000			550 000	531 459	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.40000% 13-23.05.34*	EUR	718 000	631 000		1 349 000	1 174 670	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.65000% 14-21.10.24*	EUR	1 700 000		1 700 000				
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	650 000			650 000	602 337	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	1 000 000	1 087 000		2 087 000	1 877 421	0.04	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	1 064 000			1 064 000	666 054	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	400 000			400 000	188 575	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 17-20.04.27*	EUR	2 000 000		1 000 000	1 000 000	881 793	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	1 350 000	1 451 000		2 801 000	2 351 577	0.05	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	400 000	947 000		1 347 000	644 188	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.85000% 20-30.06.20*	EUR	250 000			250 000	87 052	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.70000% 21-20.04.71*	EUR		400 000		400 000	138 467	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.25000% 21-20.10.36*	EUR		300 000		300 000	188 827	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR		1 500 000		1 500 000	1 187 941	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49*	EUR	259 000			259 000	171 717	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.00000% 22-15.07.26*	EUR		1 000 000		1 000 000	935 072	0.02	
BELGIUM, KINGDOM OF 5.50000% 97-28.03.28*	EUR	2 058 000			2 058 000	2 183 429	0.04	
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	1 550 000			1 550 000	1 559 911	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 4.50000% 11-28.03.26*	EUR	472 000	1 224 500		1 696 500	1 684 051	0.03	
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	971 000	452 300		1 423 300	1 325 496	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	700 000		700 000				
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 14-22.06.34*	EUR	1 000 000			1 000 000	917 644	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 15-22.06.25*	EUR	3 093 000		200 000	2 893 000	2 676 004	0.05	
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 15-22.06.31*	EUR	2 100 000			2 100 000	1 713 800	0.04	
BELGIUM, KINGDOM OF-144A-REG-S 1.90000% 15-22.06.38*	EUR	1 000 000			1 000 000	758 467	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	1 800 000			1 800 000	1 642 776	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	1 200 000			1 200 000	736 333	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	656 000	663 000	377 000	942 000	581 608	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	1 600 000			1 600 000	1 423 800	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	1 500 000		1 500 000				
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	600 000	685 000		1 285 000	839 416	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 1.45000% 17-22.06.37*	EUR	1 000 000			1 000 000	730 461	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	1 600 000	839 000		2 439 000	2 126 063	0.04	
BELGIUM, KINGDOM OF-REG-S 1.25000% 18-22.04.33*	EUR	338 000	950 000		1 288 000	1 029 707	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 0.90000% 19-22.06.29*	EUR	1 700 000			1 700 000	1 454 899	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	1 300 000			1 300 000	778 924	0.02	
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	1 400 000			1 400 000	1 103 646	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 0.40000% 20-22.06.40*	EUR	700 000			700 000	389 593	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.35000% 22-22.06.32*	EUR	1 250 000	750 000		2 000 000	1 492 216	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR	500 000	500 000	300 000	700 000	369 997	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 2.75000% 22-22.04.39*	EUR		1 500 000	500 000	1 000 000	842 837	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 3.30000% 23-22.06.54*	EUR		1 000 000		1 000 000	829 489	0.02	
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR	1 500 000	1 509 000		3 009 000	2 664 938	0.05	
FINLAND, REPUBLIC OF-144A-REG-S 4.00000% 09-04.07.25*	EUR	500 000			500 000	486 032	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 2.75000% 12-04.07.28*	EUR	1 800 000			1 800 000	1 707 817	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 2.62500% 12-04.07.42*	EUR	1 000 000			1 000 000	827 729	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.75000% 15-15.04.31*	EUR	1 500 000			1 500 000	1 208 162	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.87500% 15-15.09.25*	EUR		1 000 000		1 000 000	921 711	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 16-15.04.26*	EUR	700 000			700 000	633 162	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 17-15.09.27*	EUR	649 000			649 000	566 516	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 19-15.09.29*	EUR	1 000 000			1 000 000	827 767	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 3.00000% 23-15.09.33*	EUR		1 272 000		1 272 000	1 182 114	0.02	
FRANCE, REPUBLIC OF 4.75000% 03-25.04.35*	EUR	2 914 000	369 400		3 283 400	3 519 380	0.07	
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	3 700 000	1 010 400	965 000	3 745 400	4 274 741	0.09	
FRANCE, REPUBLIC OF-OAT 6.00000% 94-25.10.25*	EUR	3 300 000			3 300 000	3 343 153	0.07	
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	4 021 000	1 359 000	1 485 000	3 895 000	4 194 812	0.09	
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	1 754 000	981 000	701 000	2 034 000	1 960 601	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 4.00000% 06-25.10.38*	EUR	2 820 000			2 820 000	2 803 224	0.06	
FRANCE, REPUBLIC OF-OAT 4.25000% 07-25.10.23*	EUR	3 642 000		3 642 000				
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	3 418 000	2 000 000	848 000	4 570 000	4 792 453	0.10	
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	1 777 000	918 000	250 000	2 445 000	2 358 252	0.05	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	5 000 000			5 000 000	4 854 632	0.10	
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	5 250 000	722 500		5 972 500	5 687 036	0.12	
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	3 574 100			3 574 100	3 128 643	0.06	
FRANCE, REPUBLIC OF-OAT 2.25000% 13-25.05.24*	EUR	3 429 027		3 429 027				
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	5 450 000	1 330 900		6 780 900	6 293 951	0.13	
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	4 750 000	550 000	3 086 000	2 214 000	2 090 745	0.04	
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	4 000 000	2 000 000		6 000 000	5 528 474	0.11	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR 2 944 157	1 000 000		3 944 157			3 633 240	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR 5 349 000	1 000 000		6 349 000			5 432 910	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR 4 271 934	2 556 600	800 000	6 028 534			5 434 228	0.11	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR 1 292 867	500 000		1 792 867			979 818	0.02	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR 4 700 000	916 600		5 616 600			4 132 077	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR 4 000 000			4 000 000			3 536 429	0.07	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR 3 000 000	885 000		3 885 000			2 879 525	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR 3 750 000	1 676 000	1 818 000	3 608 000			3 235 483	0.07	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR 2 975 000	914 700	1 031 000	2 858 700			1 931 890	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR 5 805 000	2 233 000	500 000	7 538 000			6 555 969	0.13	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR 3 500 000	2 872 000	1 900 000	4 472 000			3 473 079	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR 4 253 000	4 151 600	1 632 900	6 771 700			5 825 352	0.12	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR 3 171 000	500 000		3 671 000			2 136 599	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR 5 038 000	1 000 000		6 038 000			5 058 324	0.10	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR 3 538 000	1 925 000	2 051 000	3 412 000			1 512 947	0.03	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR 2 177 000	555 200		2 732 200			1 577 425	0.03	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR 2 553 000	1 730 000		4 283 000			1 849 035	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 22-25.05.38*	EUR	1 000 000		1 000 000			696 849	0.01	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR 2 000 000	3 000 000		5 000 000			4 372 276	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR 1 500 000	4 298 000		5 798 000			5 008 407	0.10	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.50000% 22-25.05.43*	EUR 1 500 000	1 000 000	300 000	1 200 000			938 313	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 3.00000% 22-25.05.33*	EUR 3 549 000			3 549 000			3 313 264	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 2.75000% 23-25.02.29*	EUR	2 552 000	400 000	2 152 000			2 037 165	0.04	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR 1 200 000	898 000		2 098 000			1 064 141	0.02	
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR 1 000 000	718 000		1 718 000			511 209	0.01	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR	2 000 000		2 000 000			1 828 303	0.04	
GERMANY, REPUBLIC OF-REG-S 1.80000% 23-15.08.53*	EUR	600 000		600 000			434 936	0.01	
GERMANY, REPUBLIC OF-REG-S 1.75000% 14-15.02.24*	EUR 4 000 000		4 000 000						
GERMANY, REPUBLIC OF-REG-S 2.50000% 14-15.08.46*	EUR 2 728 000	1 661 000	805 000	3 584 000			3 122 160	0.06	
GERMANY, REPUBLIC OF-REG-S 1.50000% 14-15.05.24*	EUR 3 000 000		3 000 000						
GERMANY, REPUBLIC OF-REG-S 1.00000% 14-15.08.24*	EUR 3 350 000		3 350 000						
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR 3 000 000			3 000 000			2 784 647	0.06	
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR 2 000 000	4 971 000		6 971 000			6 467 383	0.13	
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR 3 700 000			3 700 000			3 371 229	0.07	
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR 3 520 000			3 520 000			3 127 220	0.06	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR 2 786 000	1 750 000		4 536 000			4 028 793	0.08	
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR 2 739 000	1 162 000		3 901 000			2 587 922	0.05	
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR 2 639 700	2 832 700	2 815 000	2 657 400			2 338 373	0.05	
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR 2 600 000	500 000		3 100 000			2 669 105	0.05	
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR 2 000 000	2 000 000		4 000 000			3 405 946	0.07	
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR 500 000	1 685 000		2 185 000			1 604 465	0.03	
GERMANY, REPUBLIC OF-REG-S 1.80000% 22-15.08.53*	EUR	2 254 000		2 254 000			1 629 942	0.03	
GERMANY, REPUBLIC OF-REG-S 2.10000% 22-15.11.29*	EUR	3 530 500		3 530 500			3 293 935	0.07	
GERMANY, REPUBLIC OF-REG-S 0.20000% 22-14.06.24*	EUR	2 750 000	2 750 000						
GERMANY, REPUBLIC OF-REG-S 2.20000% 22-12.12.24*	EUR	1 750 000		1 750 000			1 661 301	0.03	
GERMANY, REPUBLIC OF-REG-S 6.25000% 94-04.01.24*	EUR 563 000		563 000						
GERMANY, REPUBLIC OF-REG-S 6.50000% 97-04.07.27*	EUR 1 283 129			1 283 129			1 392 323	0.03	
GERMANY, REPUBLIC OF 5.62500% 98-04.01.28*	EUR 1 992 000			1 992 000			2 137 841	0.04	
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR 1 494 000			1 494 000			1 568 452	0.03	
GERMANY, REPUBLIC OF 6.25000% 00-04.01.30*	EUR 1 555 000			1 555 000			1 799 412	0.04	
GERMANY, REPUBLIC OF 5.50000% 00-04.01.31*	EUR 2 450 000			2 450 000			2 784 247	0.06	
GERMANY, REPUBLIC OF-REG-S 4.75000% 03-04.07.34*	EUR 2 700 000			2 700 000			3 045 649	0.06	
GERMANY, REPUBLIC OF 4.00000% 05-04.01.37*	EUR 2 605 000	605 400		3 210 400			3 427 638	0.07	
GERMANY, REPUBLIC OF 4.25000% 07-04.07.39*	EUR 2 190 000			2 190 000			2 416 894	0.05	
GERMANY, REPUBLIC OF-REG-S 4.75000% 08-04.07.40*	EUR 2 000 000			2 000 000			2 344 429	0.05	
GERMANY, REPUBLIC OF-REG-S 3.25000% 10-04.07.42*	EUR 1 452 300	1 000 000		2 452 300			2 412 495	0.05	
GERMANY, REPUBLIC OF-REG-S 2.50000% 12-04.07.44*	EUR 2 900 000	345 300		3 245 300			2 845 443	0.06	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR 1 200 000	1 838 700		3 038 700			2 776 136	0.06	
GERMANY, REPUBLIC OF-REG-S 3.10000% 23-18.09.25*	EUR	1 125 000		1 125 000			1 082 540	0.02	
GERMANY, REPUBLIC OF-REG-S 2.20000% 23-13.04.28*	EUR	3 560 300	1 250 000	2 310 300			2 180 111	0.04	
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-19.10.28*	EUR	1 000 000		1 000 000			950 878	0.02	
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-15.11.30*	EUR	2 095 000	1 350 000	745 000			703 583	0.01	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR	4 534 000		4 534 000			4 198 906	0.09	
GERMANY, REPUBLIC OF-REG-S 2.60000% 23-15.08.33*	EUR	1 500 000		1 500 000			1 419 084	0.03	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR	1 024 000		1 024 000			948 901	0.02	
IRELAND, REPUBLIC OF-REG-S 3.00000% 23-18.10.43*	EUR	800 000	800 000						
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR 843 000			843 000			833 079	0.02	
IRELAND, REPUBLIC OF-REG-S 3.40000% 14-18.03.24*	EUR 1 000 000		1 000 000						
IRELAND, REPUBLIC OF-REG-S 0.90000% 18-15.05.28*	EUR 1 500 000			1 500 000			1 316 130	0.03	
IRELAND, REPUBLIC OF-REG-S 1.30000% 18-15.05.33*	EUR 866 000			866 000			699 238	0.01	
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR 646 000			646 000			548 984	0.01	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR 900 000	800 000		1 700 000			1 474 927	0.03	
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR 800 000	379 000		1 179 000			700 606	0.01	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-15.05.27*	EUR		1 000 000		1 000 000		872 254	0.02	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR	700 000			700 000		550 595	0.01	
IRELAND, REPUBLIC OF-REG-S 0.35000% 22-18.10.32*	EUR		750 000		750 000		562 158	0.01	
IRELAND, REPUBLIC OF-REG-S 0.55000% 21-22.04.41*	EUR		400 000		400 000		231 342	0.00	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	800 000			800 000		567 350	0.01	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR	1 500 000			1 500 000		1 371 785	0.03	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR	1 400 000			1 400 000		1 074 687	0.02	
IRELAND-REG-S 2.40000% 14-15.05.30*	EUR	1 000 000			1 000 000		921 303	0.02	
ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45*	EUR	1 765 000	1 723 000		3 238 000		1 692 126	0.03	
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR	3 756 000	1 653 000		5 409 000		3 224 584	0.07	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 2.80000% 22-15.06.29*	EUR		2 000 000		2 000 000		1 796 598	0.04	
ITALY, REPUBLIC OF BTP 2.80000% 18-01.12.28*	EUR	2 250 000			2 250 000		2 045 202	0.04	
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR	2 000 000			2 000 000		1 678 094	0.03	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR	850 000	749 000		1 599 000		1 262 737	0.03	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR		1 000 000		1 000 000		932 242	0.02	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	2 000 000			2 000 000		1 213 562	0.02	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	2 267 000			2 267 000		1 125 274	0.02	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR	359 000	363 000		722 000		352 031	0.01	
ITALY, REPUBLIC OF-144A-REG-S 3.25000% 22-01.03.38*	EUR		2 000 000		2 000 000		1 584 672	0.03	
ITALY, REPUBLIC OF-144A-REG-S 4.00000% 23-30.10.31*	EUR		1 000 000		1 000 000		935 646	0.02	
ITALY, REPUBLIC OF-BTP 6.50000% 97-01.11.27*	EUR	2 998 000	1 400 900	1 274 000	3 124 900		3 295 946	0.07	
ITALY, REPUBLIC OF-BTP 6.00000% 99-01.05.31*	EUR	2 700 000	1 324 000	691 000	3 333 000		3 547 249	0.07	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.12.33*	EUR	2 000 000	750 000		2 750 000		2 878 814	0.06	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	2 000 000			2 000 000		1 961 938	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 05-01.02.37*	EUR	1 723 000	1 000 000		2 723 000		2 399 031	0.05	
ITALY, REPUBLIC OF-BTP 5.00000% 07-01.08.39*	EUR	2 000 000	1 000 000		3 000 000		2 876 124	0.06	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.03.25*	EUR	937 000			937 000		914 878	0.02	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	1 937 000			1 937 000		1 851 637	0.04	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	2 100 000			2 100 000		2 087 136	0.04	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	1 607 000		1 100 000	507 000		464 334	0.01	
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	300 000			300 000		288 219	0.01	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	2 160 000			2 160 000		1 999 235	0.04	
ITALY, REPUBLIC OF-BTP 2.50000% 14-01.12.24*	EUR		2 000 000		2 000 000		1 897 531	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 150 000	757 000		1 907 000		1 387 207	0.03	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	5 396 000			5 396 000		5 009 905	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	3 000 000			3 000 000		2 330 997	0.05	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	2 561 000			2 561 000		2 378 726	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	2 000 000			2 000 000		1 312 640	0.03	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	2 747 000			2 747 000		2 503 940	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	1 500 000			1 500 000		1 084 587	0.02	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	6 000 000		500 000	5 500 000		4 905 157	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	1 000 000			1 000 000		589 345	0.01	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR	2 000 000	2 354 000		4 354 000		3 479 349	0.07	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	996 000			996 000		906 538	0.02	
ITALY, REPUBLIC OF-BTP 1.85000% 17-15.05.24*	EUR	4 000 000		4 000 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	1 750 000			1 750 000		1 305 618	0.03	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	2 800 000			2 800 000		2 526 637	0.05	
ITALY, REPUBLIC OF-BTP 1.45000% 17-15.11.24*	EUR	5 000 000			5 000 000		4 694 645	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	1 000 000	612 000		1 612 000		1 223 780	0.03	
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	2 695 000			2 695 000		2 400 644	0.05	
ITALY, REPUBLIC OF-BTP-REG-S 2.45000% 18-01.10.23*	EUR	500 000		500 000					
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 18-15.11.25*	EUR	3 000 000			3 000 000		2 817 099	0.06	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	2 000 000	1 000 000		3 000 000		2 722 226	0.06	
ITALY, REPUBLIC OF-BTP-REG-S 1.75000% 19-01.07.24*	EUR	5 000 000		3 674 000	1 326 000		1 257 331	0.03	
ITALY, REPUBLIC OF-BTP-REG-S 2.10000% 19-15.07.26*	EUR		2 000 000		2 000 000		1 842 467	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	1 750 000			1 750 000		1 324 431	0.03	
ITALY, REPUBLIC OF-BTP-REG-S 1.35000% 19-01.04.30*	EUR	2 800 000	1 000 000		3 800 000		3 070 874	0.06	
ITALY, REPUBLIC OF-BTP-REG-S 0.35000% 19-01.02.25*	EUR	2 885 000	1 100 000		3 985 000		3 674 182	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	1 500 000			1 500 000		898 249	0.02	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	1 500 000	800 000		2 300 000		1 520 359	0.03	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 20-01.08.30*	EUR	2 250 000	2 503 000		4 753 000		3 689 117	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	2 000 000			2 000 000		1 612 991	0.03	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	2 000 000	1 000 000		3 000 000		2 587 461	0.05	
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	2 500 000	1 500 000		4 000 000		3 284 513	0.07	
ITALY, REPUBLIC OF-BTP-REG-S 0.50000% 21-15.07.28*	EUR	2 000 000			2 000 000		1 640 683	0.03	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 21-01.12.31*	EUR	1 847 000			1 847 000		1 362 046	0.03	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 21-01.06.32*	EUR	1 500 000	2 209 000	1 370 000	2 339 000		1 690 702	0.03	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.15000% 22-01.09.52*	EUR	750 000			750 000		407 658	0.01	
ITALY, REPUBLIC OF-BTP-REG-S 1.10000% 22-01.04.27*	EUR		2 000 000		2 000 000		1 758 460	0.04	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR		2 000 000		2 000 000		1 834 194	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 22-30.04.35*	EUR		1 000 000	750 000	250 000		223 750	0.00	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
ITALY, REPUBLIC OF-BTP-REG-S 3.50000% 22-15.01.26*	EUR		2 000 000		2 000 000		1 913 969	0.04	
ITALY, REPUBLIC OF-REG-S 5.25000% 98-01.11.29*	EUR	2 300 000	2 059 200	2 700 000		1 659 200	1 689 067	0.03	
ITALY, REPUBLIC OF-REG-S 0.85000% 19-15.01.27*	EUR		1 600 000		1 600 000		1 404 457	0.03	
ITALY, REPUBLIC OF-REG-S 0.50000% 20-01.02.26*	EUR	2 800 000			2 800 000		2 506 258	0.05	
ITALY, REPUBLIC OF-REG-S 0.90000% 20-01.04.31*	EUR	2 850 000			2 850 000		2 149 408	0.04	
ITALY, REPUBLIC OF-REG-S-144A 0.60000% 21-01.08.31*	EUR	2 500 000	2 685 000		5 185 000		3 761 455	0.08	
ITALY, REPUBLIC OF-REG-S 0.45000% 21-15.02.29*	EUR	1 750 000	3 252 000	1 000 000	4 002 000		3 193 502	0.07	
ITALY, REPUBLIC OF-REG-S 2.50000% 22-01.12.32*	EUR	1 246 000	750 000		1 996 000		1 631 925	0.03	
ITALY, REPUBLIC OF-REG-S 1.75000% 22-30.05.24*	EUR		1 000 000	1 000 000					
ITALY, REPUBLIC OF-REG-S 4.40000% 22-01.05.33*	EUR		1 500 000		1 500 000		1 421 397	0.03	
ITALY, REPUBLIC OF-REG-S 3.85000% 22-15.12.29*	EUR		1 500 000		1 500 000		1 415 146	0.03	
KINGDOM OF BELGIUM GOVT BOND-144A-REG-S 0.65000% 21-22.06.71*	EUR	500 000			500 000		164 874	0.00	
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	1 905 000			1 905 000		1 966 786	0.04	
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	930 000	600 000		1 530 000		1 619 643	0.03	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 3.75000% 10-15.01.42*	EUR	1 800 000	449 000		2 249 000		2 272 376	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 12-15.01.33*	EUR	1 600 000	500 000		2 100 000		1 926 801	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.75000% 14-15.01.47*	EUR	1 863 000	650 000	529 000	1 984 000		1 726 572	0.04	
NETHERLANDS, KINGDOM OF THE 144A-REG-S 2.00000% 14-15.07.24*	EUR	1 500 000	733 300	2 233 300					
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 15-15.07.25*	EUR	2 634 224	2 000 000	2 607 000	2 027 224		1 857 805	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 16-15.07.26*	EUR	2 000 000			2 000 000		1 803 032	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 17-15.07.27*	EUR	1 800 000			1 800 000		1 603 312	0.03	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 18-15.07.28*	EUR	1 425 000	1 720 000	800 000	2 345 000		2 045 924	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 19-15.07.29*	EUR	1 300 000	884 000	800 000	1 384 000		1 147 321	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 19-15.01.40*	EUR	750 000	919 700		1 669 700		1 040 684	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 22-15.07.32*	EUR	1 219 500			1 219 500		944 697	0.02	
NETHERLANDS, KINGDOM OF THE -144A-REG-S 2.00000% 22-15.01.54*	EUR		1 000 000		1 000 000		719 983	0.01	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 23-15.07.33*	EUR		1 000 000		1 000 000		910 575	0.02	
SPAIN GOVERNMENT BOND-144A-REG-S 2.75000% 14-31.10.24*	EUR	2 000 000			2 000 000		1 906 146	0.04	
SPAIN GOVERNMENT BOND-144A-REG-S 0.25000% 19-30.07.24*	EUR	2 300 000		2 300 000					
SPAIN, KINGDOM OF 144A-REG-S 0.80000% 22-30.07.29*	EUR	2 000 000	2 271 000	1 250 000	3 021 000		2 511 896	0.05	
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	2 151 000			2 151 000		2 088 575	0.04	
SPAIN, KINGDOM OF 5.75000% 01-30.07.32*	EUR	1 500 000	1 089 000		2 589 000		2 865 525	0.06	
SPAIN, KINGDOM OF 6.00000% 98-31.01.29*	EUR	2 750 000			2 750 000		2 972 526	0.06	
SPAIN, KINGDOM OF-144A-REG-S 4.90000% 07-30.07.40*	EUR	2 500 000	500 000	847 000	2 153 000		2 212 263	0.05	
SPAIN, KINGDOM OF-144A-REG-S 4.80000% 08-31.01.24*	EUR	1 365 000		1 365 000					
SPAIN, KINGDOM OF-144A-REG-S 4.70000% 09-30.07.41*	EUR	2 000 000			2 000 000		2 013 689	0.04	
SPAIN, KINGDOM OF-144A-REG-S 4.65000% 10-30.07.25*	EUR	875 000	2 145 000		3 020 000		2 965 239	0.06	
SPAIN, KINGDOM OF-144A-REG-S 5.90000% 11-30.07.26*	EUR	2 000 000			2 000 000		2 050 242	0.04	
SPAIN, KINGDOM OF-144A-REG-S 4.40000% 13-31.10.23*	EUR	2 100 000		2 100 000					
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	1 750 000			1 750 000		1 818 489	0.04	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	928 000	500 000		1 428 000		1 514 024	0.03	
SPAIN, KINGDOM OF-144A-REG-S 3.80000% 14-30.04.24*	EUR	1 569 000		1 569 000					
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	1 000 000	2 624 000		3 624 000		3 162 821	0.06	
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	2 500 000			2 500 000		2 352 267	0.05	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	1 508 000	1 800 000		3 308 000		3 079 420	0.06	
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	2 781 000	727 000	906 000	2 602 000		1 954 282	0.04	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	1 550 000	564 000	619 000	1 495 000		1 121 411	0.02	
SPAIN, KINGDOM OF-144A-REG-S 1.30000% 16-31.10.26*	EUR	2 714 000			2 714 000		2 463 652	0.05	
SPAIN, KINGDOM OF-144A-REG-S 1.50000% 17-30.04.27*	EUR	3 100 000		1 539 000	1 561 000		1 413 157	0.03	
SPAIN, KINGDOM OF-144A-REG-S 2.35000% 17-30.07.33*	EUR	2 000 000			2 000 000		1 695 839	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 17-31.10.27*	EUR	2 500 000			2 500 000		2 238 875	0.05	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.04.28*	EUR	1 912 000	1 000 000		2 912 000		2 577 400	0.05	
SPAIN, KINGDOM OF-144A-REG-S 2.70000% 18-31.10.48*	EUR	1 650 000			1 650 000		1 169 340	0.02	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.07.28*	EUR	2 000 000	1 285 000		3 285 000		2 894 010	0.06	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 19-30.04.29*	EUR	2 000 000			2 000 000		1 737 641	0.04	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	500 000	4 390 000		4 890 000		3 767 972	0.08	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 20-30.04.30*	EUR	2 324 000			2 324 000		1 851 708	0.04	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	2 000 000	982 000		2 982 000		1 328 668	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.25000% 20-31.10.30*	EUR	2 300 000	1 000 000	1 398 000	1 902 000		1 572 375	0.03	
SPAIN, KINGDOM OF-144A-REG-S 1.20000% 20-31.10.40*	EUR	2 000 000			2 000 000		1 208 175	0.02	
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	1 000 000	500 000		1 500 000		948 033	0.02	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 21-31.10.31*	EUR	2 000 000	911 000		2 911 000		2 197 939	0.04	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR	924 000	2 193 000		3 117 000		1 724 636	0.04	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR	3 674 000	934 000	1 700 000	2 908 000		2 195 573	0.04	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR	1 000 000	500 000		1 500 000		833 722	0.02	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 22-30.07.43*	EUR		300 000		300 000		252 010	0.01	
SPAIN, KINGDOM OF-144A-REG-S 3.15000% 23-30.04.33*	EUR		1 000 000		1 000 000		911 326	0.02	
SPAIN, KINGDOM OF-144A-REG-S 3.90000% 23-30.07.39*	EUR		1 500 000		1 500 000		1 377 386	0.03	
SPAIN, KINGDOM OF-REG-S 1.60000% 15-30.04.25*	EUR	2 938 000			2 938 000		2 750 672	0.06	
SPAIN, KINGDOM OF-REG-S-144A 1.45000% 21-31.10.71*	EUR	500 000			500 000		193 581	0.00	
TOTAL EUR							525 152 317	10.73	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GBP								
UK TREASURY GILT STRIP-REG-S 4.125000% 22-29.01.27*	GBP		3 978 000		3 978 000	4 335 403	0.09	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.250000% 20-22.10.41*	GBP	2 000 000	1 500 000	1 500 000	2 000 000	1 252 939	0.03	
UNITED KINGDOM OF GREAT BRIT & N IRL-REG-S 3.750000% 22-29.01.38*	GBP		2 525 500		2 525 500	2 480 892	0.05	
UNITED KINGDOM GILT-REG-S 4.500000% 09-07.09.34*	GBP	1 216 500	500 000		1 716 500	1 880 177	0.04	
UNITED KINGDOM GILT-REG-S 1.625000% 18-22.10.28*	GBP	1 498 600			1 498 600	1 459 824	0.03	
UNITED KINGDOM GILT-REG-S 0.250000% 21-31.01.25*	GBP	2 300 000	1 750 000	3 530 600	519 400	542 572	0.01	
UNITED KINGDOM GILT-REG-S 0.250000% 20-31.07.31*	GBP	2 800 000	891 000	930 000	2 761 000	2 226 207	0.05	
UNITED KINGDOM OF GB & N IRL-REG-S 1.625000% 18-22.10.71*	GBP	1 190 000	712 000	506 000	1 396 000	650 526	0.01	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.500000% 21-31.01.29*	GBP	500 000	3 262 400		3 762 400	3 404 716	0.07	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.625000% 20-22.10.50*	GBP	550 000	1 774 000		2 324 000	927 957	0.02	
UNITED KINGDOM OF GB & N IRL-REG-S 3.250000% 23-31.01.33*	GBP		3 338 000	90 000	3 248 000	3 248 356	0.07	
UNITED KINGDOM OF GB & N IRL-REG-S 3.500000% 23-22.10.25*	GBP		2 647 200	110 000	2 537 200	2 736 450	0.06	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 6.000000% 98-07.12.28*	GBP	1 290 000			1 290 000	1 530 769	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.250000% 00-07.06.32*	GBP	2 068 700	665 000		2 733 700	2 985 679	0.06	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 5.000000% 01-07.03.25*	GBP	1 905 500			1 905 500	2 110 767	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.250000% 03-07.03.36*	GBP	1 600 000	500 000		2 100 000	2 226 733	0.05	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.750000% 04-07.12.38*	GBP	1 699 500		80 000	1 619 500	1 776 038	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.250000% 05-07.12.55*	GBP	1 660 000	250 000		1 910 000	1 879 077	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.250000% 06-07.12.46*	GBP	1 500 000	500 000		2 000 000	1 985 706	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.250000% 06-07.12.27*	GBP	1 352 542	450 000		1 802 542	1 981 978	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.500000% 07-07.12.42*	GBP	1 848 000	332 200		2 180 200	2 276 791	0.05	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.750000% 07-07.12.30*	GBP	1 603 000	750 000		2 353 000	2 661 650	0.05	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.250000% 08-07.12.49*	GBP	1 460 000			1 460 000	1 439 783	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.000000% 09-22.01.60*	GBP	993 000	554 000		1 547 000	1 455 516	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.250000% 10-07.12.40*	GBP	1 700 000	500 000	500 000	1 700 000	1 737 441	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.750000% 11-22.07.52*	GBP	1 356 300	388 000		1 744 300	1 571 592	0.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.250000% 12-22.01.44*	GBP	986 000	1 873 700	860 000	1 999 700	1 726 425	0.04	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.500000% 13-22.07.68*	GBP	1 437 000	375 000		1 812 000	1 526 054	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.750000% 17-22.07.57*	GBP	1 550 000	595 000		2 145 000	1 154 537	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.500000% 16-22.07.47*	GBP	2 000 000			2 000 000	1 147 810	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.250000% 17-22.07.27*	GBP	1 900 000		500 000	1 400 000	1 383 704	0.03	
UNITED KINGDOM OF GRT BRI & N IRL-REG-S 1.000000% 18-22.04.24*	GBP	1 550 000		1 550 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.750000% 18-22.01.49*	GBP	1 000 000	500 000		1 172 000	196 007	0.00	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.750000% 14-07.09.24*	GBP	1 450 000			1 450 000			
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.625000% 19-22.10.54*	GBP	1 200 000	264 100	50 000	1 414 100	748 939	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.875000% 19-22.10.29*	GBP	1 500 000	250 000		1 750 000	1 587 846	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.625000% 19-07.06.25*	GBP	1 300 000	1 700 000	1 180 000	1 820 000	1 888 278	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.375000% 20-22.10.30*	GBP	1 500 000			1 500 000	1 264 617	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.125000% 20-30.01.26*	GBP	1 300 000	750 000		2 050 000	2 060 044	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.250000% 21-31.07.51*	GBP	1 378 000	1 223 600	90 000	2 511 600	1 237 958	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.875000% 21-31.07.33*	GBP	996 000	1 181 800		2 177 800	1 719 286	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.000000% 21-31.01.32*	GBP	766 700	3 440 000		4 206 700	3 551 277	0.07	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.500000% 21-31.07.53*	GBP	450 000	1 302 000		1 752 000	904 759	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.500000% 20-22.10.61*	GBP	1 400 000	1 340 000	809 000	1 931 000	564 298	0.01	
UNITED KINGDOM OF GRT BRIT&N IRL-REG-S 0.125000% 20-31.01.28*	GBP	1 600 000	1 500 000		3 100 000	2 872 237	0.06	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.125000% 20-31.01.24*	GBP	2 550 000		2 550 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.625000% 20-31.07.35*	GBP	1 000 000	1 251 000		2 251 000	1 588 314	0.03	
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.500000% 14-22.01.45*	GBP	2 000 000	500 000		2 500 000	2 226 269	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.875000% 21-31.01.46*	GBP	1 150 000	650 000		1 800 000	902 681	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.000000% 15-07.09.25*	GBP	1 110 200	700 000		1 810 200	1 907 382	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.500000% 15-22.07.65*	GBP	1 450 200	500 000	359 000	1 591 200	1 032 077	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.500000% 16-22.07.26*	GBP	1 717 100			1 717 100	1 756 363	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.750000% 16-07.09.37*	GBP	2 200 000			2 200 000	1 689 447	0.03	
UNITED KINGDOM TREASURY GILT 4.250000% 09-07.09.39*	GBP	1 300 000			1 300 000	1 339 128	0.03	
UNITED KINGDOM TREASURY GILT-REG-S 1.125000% 21-31.01.39*	GBP	1 500 000	1 662 000		3 162 000	2 100 915	0.04	
UNITED KINGDOM TREASURY GILT-REG-S 4.000000% 23-22.10.63*	GBP		1 230 200		1 230 200	1 151 543	0.02	
UNITED KINGDOM TREASURY GILT STRIP-REG-S 0.375000% 21-22.10.26*	GBP	1 000 000	2 057 000	110 000	2 947 000	2 890 565	0.06	
TOTAL GBP						96 884 296	1.98	
ILS								
ISRAEL, STATE OF 0.400000% 21-31.10.24*	ILS	1 750 000			1 750 000	379 775	0.01	
ISRAEL, STATE OF 0.500000% 20-30.04.25*	ILS	800 000			800 000	170 252	0.00	
ISRAEL, STATE OF 1.750000% 15-31.08.25*	ILS	2 300 000			2 300 000	495 051	0.01	
ISRAEL, STATE OF 2.000000% 16-31.03.27*	ILS	7 900 000			7 900 000	1 649 052	0.03	
ISRAEL, STATE OF 2.250000% 18-28.09.28*	ILS		2 000 000		2 000 000	409 395	0.01	
ISRAEL, STATE OF 3.750000% 14-31.03.24*	ILS	4 600 000		4 600 000				
ISRAEL, STATE OF 3.750000% 17-31.03.47*	ILS	4 200 000			4 200 000	751 875	0.02	
ISRAEL, STATE OF 5.500000% 12-31.01.42*	ILS		6 000 000		6 000 000	1 419 312	0.03	
ISRAEL, STATE OF 6.250000% 06-30.10.26*	ILS	5 000 000			5 000 000	1 186 906	0.02	
TOTAL ILS						6 461 617	0.13	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JPY								
JAPAN 0.00500% 21-20.03.26*	JPY	200 000 000			200 000 000	1 197 424	0.02	
JAPAN 0.00500% 22-01.03.24*	JPY	750 000 000		750 000 000				
JAPAN 0.00500% 22-01.06.24*	JPY	300 000 000	350 000 000	650 000 000				
JAPAN 0.00500% 22-01.11.24*	JPY		90 000 000		90 000 000	540 901	0.01	
JAPAN 0.00500% 22-01.12.24*	JPY		425 000 000		425 000 000	2 553 873	0.05	
JAPAN 0.00500% 22-20.12.26*	JPY	200 000 000	80 000 000		280 000 000	1 670 286	0.03	
JAPAN 0.00500% 23-01.01.25*	JPY		700 000 000		700 000 000	4 205 663	0.09	
JAPAN 0.00500% 23-01.02.25*	JPY		650 000 000		650 000 000	3 904 673	0.08	
JAPAN 0.00500% 23-01.05.25*	JPY		250 000 000		250 000 000	1 501 046	0.03	
JAPAN 0.10000% 16-20.03.26*	JPY	563 550 000			563 550 000	3 381 660	0.07	
JAPAN 0.10000% 16-20.06.26*	JPY	606 400 000			606 400 000	3 636 310	0.07	
JAPAN 0.10000% 16-20.09.26*	JPY	240 000 000			240 000 000	1 438 019	0.03	
JAPAN 0.10000% 16-20.12.26*	JPY	300 000 000			300 000 000	1 795 126	0.04	
JAPAN 0.10000% 17-20.03.27*	JPY	670 000 000			670 000 000	4 004 404	0.08	
JAPAN 0.10000% 17-20.06.27*	JPY	200 000 000	200 000 000		400 000 000	2 386 988	0.05	
JAPAN 0.10000% 17-20.09.27*	JPY	550 000 000			550 000 000	3 277 547	0.07	
JAPAN 0.10000% 17-20.12.27*	JPY	200 000 000			200 000 000	1 189 648	0.02	
JAPAN 0.10000% 18-20.09.23*	JPY	400 000 000		400 000 000				
JAPAN 0.10000% 18-20.03.28*	JPY	120 000 000	375 000 000		495 000 000	2 938 430	0.06	
JAPAN 0.10000% 18-20.06.28*	JPY	200 000 000	600 000 000		800 000 000	4 739 219	0.10	
JAPAN 0.10000% 18-20.09.28*	JPY	350 000 000	300 000 000		650 000 000	3 842 842	0.08	
JAPAN 0.10000% 19-20.03.24*	JPY	400 000 000		400 000 000				
JAPAN 0.10000% 19-20.06.24*	JPY	290 000 000		290 000 000				
JAPAN 0.10000% 19-20.12.28*	JPY	145 000 000	750 000 000		895 000 000	5 281 134	0.11	
JAPAN 0.10000% 19-20.03.29*	JPY	300 000 000			300 000 000	1 765 561	0.04	
JAPAN 0.10000% 19-20.06.29*	JPY	150 000 000			150 000 000	881 014	0.02	
JAPAN 0.10000% 20-20.12.24*	JPY	700 000 000		600 000 000	100 000 000	601 524	0.01	
JAPAN 0.10000% 20-20.03.25*	JPY	500 000 000		240 000 000	260 000 000	1 563 650	0.03	
JAPAN 0.10000% 20-20.06.25*	JPY		250 000 000	45 000 000	205 000 000	1 232 582	0.03	
JAPAN 0.10000% 20-20.09.25*	JPY	700 000 000			700 000 000	4 206 294	0.09	
JAPAN 0.10000% 20-20.12.25*	JPY		485 000 000		485 000 000	2 912 496	0.06	
JAPAN 0.10000% 20-20.12.29*	JPY	150 000 000			150 000 000	876 327	0.02	
JAPAN 0.10000% 20-20.03.30*	JPY	1 000 000 000		888 100 000	111 900 000	651 790	0.01	
JAPAN 0.10000% 20-20.06.30*	JPY	500 000 000			500 000 000	2 901 920	0.06	
JAPAN 0.10000% 20-20.09.30*	JPY		300 000 000		300 000 000	1 735 149	0.04	
JAPAN 0.10000% 21-20.12.30*	JPY	380 000 000			380 000 000	2 189 087	0.04	
JAPAN 0.10000% 21-20.03.31*	JPY	150 000 000	150 000 000	300 000 000				
JAPAN 0.10000% 21-20.06.31*	JPY	1 000 000 000		200 000 000	800 000 000	4 572 934	0.09	
JAPAN 0.10000% 21-20.09.31*	JPY	500 000 000			500 000 000	2 847 177	0.06	
JAPAN 0.10000% 22-20.03.27*	JPY	575 000 000			575 000 000	3 435 925	0.07	
JAPAN 0.10000% 22-20.09.27*	JPY		750 000 000	500 000 000	250 000 000	1 489 794	0.03	
JAPAN 0.20000% 16-20.06.36*	JPY	1 600 000 000			1 600 000 000	8 499 577	0.17	
JAPAN 0.20000% 22-20.06.32*	JPY	250 000 000			250 000 000	1 419 668	0.03	
JAPAN 0.30000% 14-20.12.24*	JPY	374 250 000		250 000 000	124 250 000	749 104	0.02	
JAPAN 0.30000% 15-20.12.25*	JPY		400 000 000		400 000 000	2 412 298	0.05	
JAPAN 0.30000% 16-20.06.46*	JPY	1 275 000 000	280 000 000		1 555 000 000	6 809 003	0.14	
JAPAN 0.30000% 19-20.06.39*	JPY	300 000 000	400 000 000		700 000 000	3 538 195	0.07	
JAPAN 0.30000% 19-20.09.39*	JPY	500 000 000			500 000 000	2 513 431	0.05	
JAPAN 0.30000% 20-20.12.39*	JPY	450 000 000			450 000 000	2 248 487	0.05	
JAPAN 0.40000% 16-20.03.36*	JPY	1 214 500 000			1 214 500 000	6 650 290	0.14	
JAPAN 0.40000% 16-20.03.56*	JPY	340 800 000	326 850 000	175 900 000	491 750 000	1 907 056	0.04	
JAPAN 0.40000% 19-20.03.39*	JPY		500 000 000		500 000 000	2 583 858	0.05	
JAPAN 0.40000% 19-20.06.49*	JPY	500 000 000	200 000 000	400 000 000	300 000 000	1 280 374	0.03	
JAPAN 0.40000% 19-20.09.49*	JPY	300 000 000			300 000 000	1 275 182	0.03	
JAPAN 0.40000% 20-20.03.40*	JPY	300 000 000			300 000 000	1 516 297	0.03	
JAPAN 0.40000% 20-20.06.40*	JPY	180 000 000			180 000 000	902 856	0.02	
JAPAN 0.40000% 20-20.09.40*	JPY	475 000 000			475 000 000	2 374 459	0.05	
JAPAN 0.40000% 20-20.12.49*	JPY	150 000 000	100 000 000		250 000 000	1 059 061	0.02	
JAPAN 0.40000% 20-20.03.50*	JPY	250 000 000	100 000 000		350 000 000	1 474 504	0.03	
JAPAN 0.40000% 21-20.06.41*	JPY	450 000 000			450 000 000	2 214 658	0.05	
JAPAN 0.40000% 23-20.06.33*	JPY		300 000 000	85 000 000	215 000 000	1 229 079	0.03	
JAPAN 0.50000% 14-20.09.24*	JPY	693 400 000		693 400 000				
JAPAN 0.50000% 16-20.09.36*	JPY	725 000 000			725 000 000	3 987 035	0.08	
JAPAN 0.50000% 18-20.06.38*	JPY	780 000 000			780 000 000	4 156 246	0.08	
JAPAN 0.50000% 19-20.12.38*	JPY	500 000 000			500 000 000	2 634 695	0.05	
JAPAN 0.50000% 19-20.03.49*	JPY	200 000 000			200 000 000	881 885	0.02	
JAPAN 0.50000% 19-20.03.59*	JPY	300 000 000	100 000 000		400 000 000	1 551 553	0.03	
JAPAN 0.50000% 20-20.03.60*	JPY	550 000 000	460 850 000	320 150 000	690 700 000	2 649 841	0.05	
JAPAN 0.50000% 21-20.12.40*	JPY	300 000 000			300 000 000	1 518 352	0.03	
JAPAN 0.50000% 21-20.03.41*	JPY	250 000 000			250 000 000	1 259 104	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JAPAN 0.50000% 21-20.09.41*	JPY	600 000 000			600 000 000	2 994 521	0.06	
JAPAN 0.50000% 22-20.12.41*	JPY	500 000 000	550 000 000		1 050 000 000	5 213 280	0.11	
JAPAN 0.50000% 23-20.12.32*	JPY		600 000 000		600 000 000	3 477 077	0.07	
JAPAN 0.50000% 23-20.03.33*	JPY		300 000 000		300 000 000	1 734 536	0.04	
JAPAN 0.60000% 13-20.09.23*	JPY	190 000 000		190 000 000				
JAPAN 0.60000% 13-20.12.23*	JPY	528 200 000		528 200 000				
JAPAN 0.60000% 16-20.12.36*	JPY	250 000 000			250 000 000	1 386 513	0.03	
JAPAN 0.60000% 16-20.12.46*	JPY	300 000 000	160 000 000	120 000 000	340 000 000	1 591 757	0.03	
JAPAN 0.60000% 17-20.06.37*	JPY	185 000 000			185 000 000	1 017 470	0.02	
JAPAN 0.60000% 17-20.09.37*	JPY	800 000 000		150 000 000	650 000 000	3 558 061	0.07	
JAPAN 0.60000% 20-20.06.50*	JPY	200 000 000			200 000 000	888 784	0.02	
JAPAN 0.60000% 20-20.09.50*	JPY	360 000 000			360 000 000	1 592 607	0.03	
JAPAN 0.70000% 18-20.06.48*	JPY	320 000 000	200 000 000		520 000 000	2 443 577	0.05	
JAPAN 0.70000% 19-20.12.48*	JPY	500 000 000	150 000 000		650 000 000	3 033 144	0.06	
JAPAN 0.70000% 20-20.12.50*	JPY	300 000 000		107 550 000	192 450 000	873 157	0.02	
JAPAN 0.70000% 21-20.03.51*	JPY	400 000 000			400 000 000	1 810 209	0.04	
JAPAN 0.70000% 21-20.06.51*	JPY	440 000 000			440 000 000	1 985 889	0.04	
JAPAN 0.70000% 21-20.09.51*	JPY	200 000 000	150 000 000		350 000 000	1 575 709	0.03	
JAPAN 0.70000% 21-20.03.61*	JPY	400 000 000	200 000 000	200 000 000	400 000 000	1 640 247	0.03	
JAPAN 0.80000% 17-20.09.47*	JPY	160 000 000			160 000 000	778 204	0.02	
JAPAN 0.80000% 18-20.03.48*	JPY	500 000 000		100 000 000	400 000 000	1 932 410	0.04	
JAPAN 0.80000% 18-20.03.58*	JPY	225 000 000		80 000 000	145 000 000	635 986	0.01	
JAPAN 0.80000% 22-20.03.42*	JPY	300 000 000	440 000 000		740 000 000	3 870 089	0.08	
JAPAN 0.90000% 17-20.03.57*	JPY	200 000 000			200 000 000	914 611	0.02	
JAPAN 0.90000% 22-20.06.42*	JPY		400 000 000		400 000 000	2 122 587	0.04	
JAPAN 1.00000% 22-20.03.52*	JPY	250 000 000	250 000 000		500 000 000	2 437 506	0.05	
JAPAN 1.00000% 22-20.03.62*	JPY		265 500 000	100 000 000	165 500 000	747 900	0.02	
JAPAN 1.10000% 03-20.03.33*	JPY	3 400 000	600 000 000		603 400 000	3 683 224	0.08	
JAPAN 1.10000% 22-20.09.42*	JPY		400 000 000		400 000 000	2 190 946	0.04	
JAPAN 1.10000% 23-20.06.43*	JPY		50 000 000	45 000 000	5 000 000	27 137	0.00	
JAPAN 1.20000% 14-20.12.34*	JPY	500 000 000			500 000 000	3 044 336	0.06	
JAPAN 1.20000% 23-20.06.53*	JPY		80 000 000		80 000 000	409 105	0.01	
JAPAN 1.40000% 14-20.09.34*	JPY	500 000 000		200 000 000	300 000 000	1 867 650	0.04	
JAPAN 1.40000% 15-20.09.45*	JPY		400 000 000		400 000 000	2 253 273	0.05	
JAPAN 1.40000% 15-20.03.55*	JPY	60 000 000			60 000 000	320 858	0.01	
JAPAN 1.40000% 22-20.09.52*	JPY		300 000 000		300 000 000	1 617 629	0.03	
JAPAN 1.40000% 23-20.12.42*	JPY		150 000 000		150 000 000	863 086	0.02	
JAPAN 1.40000% 23-20.03.53*	JPY		400 000 000	250 000 000	150 000 000	808 102	0.02	
JAPAN 1.50000% 12-20.06.32*	JPY	70 000 000			70 000 000	442 911	0.01	
JAPAN 1.50000% 13-20.03.33*	JPY	200 000 000			200 000 000	1 264 305	0.03	
JAPAN 1.50000% 14-20.03.34*	JPY	175 000 000	200 000 000	200 000 000	175 000 000	1 103 323	0.02	
JAPAN 1.50000% 14-20.06.34*	JPY	300 000 000		150 000 000	150 000 000	944 137	0.02	
JAPAN 1.60000% 10-20.06.30*	JPY	120 000 000		120 000 000				
JAPAN 1.60000% 12-20.03.32*	JPY	200 000 000		150 000 000	50 000 000	318 955	0.01	
JAPAN 1.60000% 13-20.12.33*	JPY		400 000 000		400 000 000	2 547 359	0.05	
JAPAN 1.60000% 23-20.12.52*	JPY		75 000 000		75 000 000	424 661	0.01	
JAPAN 1.70000% 11-20.09.31*	JPY	150 000 000		150 000 000				
JAPAN 1.70000% 12-20.09.32*	JPY	130 000 000		100 000 000	30 000 000	192 882	0.00	
JAPAN 1.70000% 12-20.12.32*	JPY	150 000 000		100 000 000	50 000 000	321 337	0.01	
JAPAN 1.70000% 13-20.06.33*	JPY	200 000 000		200 000 000				
JAPAN 1.70000% 13-20.09.33*	JPY	200 000 000		200 000 000				
JAPAN 1.70000% 13-20.12.43*	JPY		400 000 000	300 000 000	100 000 000	600 016	0.01	
JAPAN 1.70000% 14-20.06.44*	JPY	330 000 000		225 000 000	105 000 000	628 471	0.01	
JAPAN 1.70000% 14-20.03.54*	JPY	150 000 000			150 000 000	866 745	0.02	
JAPAN 1.80000% 10-20.06.30*	JPY	100 000 000			100 000 000	646 562	0.01	
JAPAN 1.80000% 10-20.09.30*	JPY	500 000 000		400 000 000	100 000 000	646 863	0.01	
JAPAN 1.80000% 11-20.06.31*	JPY	131 000 000		100 000 000	31 000 000	200 662	0.00	
JAPAN 1.80000% 13-20.03.43*	JPY	555 000 000			555 000 000	3 406 061	0.07	
JAPAN 1.80000% 13-20.09.43*	JPY	200 000 000		80 000 000	120 000 000	733 237	0.01	
JAPAN 1.90000% 05-20.03.25*	JPY	15 000 000			15 000 000	92 446	0.00	
JAPAN 1.90000% 08-20.12.28*	JPY	200 000 000			200 000 000	1 289 628	0.03	
JAPAN 1.90000% 09-20.03.29*	JPY	405 000 000		300 000 000	105 000 000	678 436	0.01	
JAPAN 1.90000% 12-20.09.42*	JPY	210 000 000		210 000 000				
JAPAN 1.90000% 13-20.06.43*	JPY	100 000 000			100 000 000	622 550	0.01	
JAPAN 1.90000% 13-20.03.53*	JPY	70 000 000	30 000 000	54 150 000	45 850 000	278 356	0.01	
JAPAN 2.00000% 10-20.09.40*	JPY	450 000 000			450 000 000	2 888 980	0.06	
JAPAN 2.00000% 11-20.09.41*	JPY	288 600 000			288 600 000	1 843 261	0.04	
JAPAN 2.00000% 12-20.03.42*	JPY	400 000 000		350 000 000	50 000 000	318 342	0.01	
JAPAN 2.00000% 12-20.03.52*	JPY	20 000 000			20 000 000	123 896	0.00	
JAPAN 2.10000% 04-20.03.24*	JPY	425 000 000		425 000 000				
JAPAN 2.10000% 07-20.03.27*	JPY	86 000 000			86 000 000	548 700	0.01	
JAPAN 2.10000% 07-20.12.27*	JPY	44 650 000			44 650 000	287 574	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JAPAN 2.10000% 08-20.06.28*	JPY	190 000 000			190 000 000	1 230 250	0.03	
JAPAN 2.10000% 08-20.09.28*	JPY	93 000 000			93 000 000	603 566	0.01	
JAPAN 2.10000% 09-20.06.29*	JPY	47 000 000			47 000 000	307 449	0.01	
JAPAN 2.10000% 09-20.09.29*	JPY	80 000 000			80 000 000	524 451	0.01	
JAPAN 2.10000% 09-20.12.29*	JPY	100 000 000		100 000 000				
JAPAN 2.10000% 10-20.12.30*	JPY	300 000 000		200 000 000	100 000 000	659 668	0.01	
JAPAN 2.20000% 09-20.09.39*	JPY	50 000 000			50 000 000	331 733	0.01	
JAPAN 2.20000% 10-20.03.50*	JPY	31 000 000			31 000 000	200 257	0.00	
JAPAN 2.20000% 11-20.03.51*	JPY	200 000 000			200 000 000	1 289 531	0.03	
JAPAN 2.30000% 05-20.03.35*	JPY	250 000 000		130 000 000	120 000 000	814 699	0.02	
JAPAN 2.30000% 05-20.12.35*	JPY	300 000 000			300 000 000	2 036 476	0.04	
JAPAN 2.30000% 06-20.06.26*	JPY	45 000 000			45 000 000	285 448	0.01	
JAPAN 2.30000% 06-20.12.36*	JPY	200 000 000			200 000 000	1 356 882	0.03	
JAPAN 2.40000% 08-20.06.28*	JPY	200 000 000		200 000 000				
JAPAN GOVERNMENT 0.10000% 22-20.12.31*	JPY	700 000 000			700 000 000	3 970 401	0.08	
JAPAN GOVERNMENT FIVE YEAR BOND 0.00500% 20.09.26*	JPY	500 000 000		200 000 000	300 000 000	1 792 620	0.04	
JAPAN GOVERNMENT TEN YEAR BOND TB 0.20000% 22-20.03.32*	JPY	400 000 000			400 000 000	2 279 160	0.05	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY	100 000 000	300 000 000		400 000 000	1 797 446	0.04	
JAPAN GOVERNMENT THIRTY YEAR BOND 1.30000% 22-20.06.52*	JPY		350 000 000		350 000 000	1 843 740	0.04	
JAPAN GOVERNMENT TWO YEAR BOND 0.00500% 21-01.10.23*	JPY	240 000 000		240 000 000				
JAPAN GOVERNMENT TWO YEAR BOND 0.00500% 22-01.01.24*	JPY	500 000 000		500 000 000				
TOTAL JPY						271 570 178	5.55	
MXN								
MEXICO, UNITED MEXICAN STATES 8.00000% 03-07.12.23*	MXN	49 000			49 000	246 206	0.01	
MEXICO, UNITED MEXICAN STATES 10.00000% 05-05.12.24*	MXN	650 000		300 000	350 000	1 740 034	0.04	
MEXICO, UNITED MEXICAN STATES 10.00000% 06-20.11.36*	MXN	200 000			200 000	996 926	0.02	
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN	402 150			402 150	1 854 088	0.04	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN	190 000	200 000		390 000	1 827 207	0.04	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN	200 000			200 000	878 977	0.02	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN	410 000	200 000		610 000	2 675 008	0.05	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	291 500			291 500	1 173 193	0.02	
MEXICO, UNITED MEXICAN STATES 7.75000% 14-23.11.34*	MXN	297 000		150 000	147 000	622 899	0.01	
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN	470 000			470 000	2 123 975	0.04	
MEXICO, UNITED MEXICAN STATES 8.00000% 17-07.11.47*	MXN	50 000	310 000		360 000	1 469 191	0.03	
MEXICO, UNITED MEXICAN STATES 5.50000% 21-04.03.27*	MXN		470 000		470 000	2 044 795	0.04	
MEXICO, UNITED MEXICAN STATES 8.00000% 22-31.07.53*	MXN		200 000		200 000	808 928	0.02	
TOTAL MXN						18 461 427	0.38	
NOK								
NORWAY, KINGDOM OF 144A-REG-S 3.00000% 14-14.03.24*	NOK	5 000 000			5 000 000	405 293	0.01	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 15-13.03.25*	NOK	11 000 000			11 000 000	866 711	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.50000% 16-19.02.26*	NOK	11 000 000			11 000 000	844 495	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 17-17.02.27*	NOK	7 500 000			7 500 000	567 501	0.01	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 19-06.09.29*	NOK	4 000 000			4 000 000	287 806	0.01	
TOTAL NOK						2 971 807	0.06	
NZD								
NEW ZEALAND 2.00000% 21-15.05.32*	NZD		500 000		500 000	201 723	0.00	
NEW ZEALAND 2.75000% 21-15.05.51*	NZD	1 000 000			1 000 000	314 539	0.01	
NEW ZEALAND 3.00000% 18-20.04.29*	NZD	1 500 000			1 500 000	704 727	0.01	
NEW ZEALAND-REG-S 2.75000% 16-15.04.25*	NZD	2 500 000			2 500 000	1 271 479	0.03	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	2 000 000			2 000 000	765 963	0.02	
NEW ZEALAND-REG-S 4.50000% 14-15.04.27*	NZD		1 400 000		1 400 000	721 373	0.01	
TOTAL NZD						3 979 802	0.08	
PLN								
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN	4 700 000			4 700 000	1 029 876	0.02	
POLAND, REPUBLIC OF 4.00000% 12-25.10.23*	PLN	1 200 000		1 200 000				
POLAND, REPUBLIC OF 2.75000% 13-25.04.28*	PLN	2 900 000			2 900 000	565 988	0.01	
POLAND, REPUBLIC OF 3.25000% 14-25.07.25*	PLN	4 000 000			4 000 000	836 451	0.02	
POLAND, REPUBLIC OF 2.50000% 15-25.07.26*	PLN		4 500 000		4 500 000	908 413	0.02	
POLAND, REPUBLIC OF 2.50000% 16-25.07.27*	PLN	7 100 000			7 100 000	1 398 698	0.03	
POLAND, REPUBLIC OF 2.50000% 18-25.04.24*	PLN	4 400 000			4 400 000	938 645	0.02	
POLAND, REPUBLIC OF 2.75000% 19-25.10.29*	PLN	3 250 000			3 250 000	611 234	0.01	
POLAND, REPUBLIC OF 2.25000% 19-25.10.24*	PLN	4 000 000			4 000 000	840 745	0.02	
POLAND, REPUBLIC OF 0.75000% 20-25.04.25*	PLN	10 000 000		5 000 000	5 000 000	1 013 829	0.02	
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN		6 800 000		6 800 000	1 123 153	0.02	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
POLAND, REPUBLIC OF 0.25000% 21-25.10.26*	PLN	2 200 000		2 200 000	412 723	0.01	
POLAND, REPUBLIC OF 1.75000% 21-25.04.32*	PLN		5 000 000	5 000 000	804 446	0.02	
POLAND, REPUBLIC OF 3.75000% 22-25.05.27*	PLN		5 000 000	5 000 000	1 030 965	0.02	
TOTAL PLN					11 515 165	0.24	

SEK

SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	4 200 000		4 200 000	361 077	0.01	
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	1 001 000		1 001 000	81 477	0.00	
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	8 000 000		8 000 000	574 057	0.01	
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK	7 000 000		7 000 000	464 051	0.01	
SWEDEN, KINGDOM OF-144A-REG-S 1.75000% 22-11.11.33*	SEK		9 360 000	9 360 000	684 333	0.01	
SWEDEN, KINGDOM OF-REG-S 2.50000% 13-12.05.25*	SEK	6 290 000		6 290 000	505 031	0.01	
SWEDEN, KINGDOM OF-REG-S 1.00000% 15-12.11.26*	SEK	10 220 000		10 220 000	782 007	0.02	
SWEDEN, KINGDOM OF-REG-S 0.75000% 17-12.05.28*	SEK	12 000 000	5 000 000	7 000 000	517 261	0.01	
TOTAL SEK					3 969 295	0.08	

SGD

SINGAPORE, REPUBLIC OF 2.75000% 16-01.03.46*	SGD	655 000		655 000	400 275	0.01	
SINGAPORE, REPUBLIC OF 2.25000% 16-01.08.36*	SGD	1 010 000		1 010 000	592 730	0.01	
SINGAPORE, REPUBLIC OF 2.62500% 18-01.05.28*	SGD	1 750 000		1 750 000	1 128 720	0.02	
SINGAPORE, REPUBLIC OF 2.75000% 12-01.04.42*	SGD	400 000	500 000	900 000	554 276	0.01	
SINGAPORE, REPUBLIC OF 3.37500% 13-01.09.33*	SGD	320 000		320 000	212 463	0.00	
SINGAPORE, REPUBLIC OF 2.87500% 14-01.07.29*	SGD	1 500 000		1 500 000	973 054	0.02	
SINGAPORE, REPUBLIC OF 3.50000% 07-01.03.27*	SGD	1 174 000		1 174 000	780 838	0.02	
SINGAPORE, REPUBLIC OF 3.00000% 09-01.09.24*	SGD	2 578 000		2 578 000	1 700 863	0.03	
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	1 325 000		1 325 000	854 162	0.02	
SINGAPORE, REPUBLIC OF 2.37500% 19-01.07.39*	SGD	500 000		500 000	294 208	0.01	
SINGAPORE, REPUBLIC OF 1.87500% 20-01.03.50*	SGD	500 000	1 000 000	1 500 000	759 233	0.02	
SINGAPORE, REPUBLIC OF-REG-S 3.00000% 22-01.08.72*	SGD		250 000	250 000	163 404	0.00	
SINGAPORE, REPUBLIC OF 1.87500% 21-01.10.51*	SGD	175 000	150 000	325 000	166 033	0.00	
SINGAPORE, REPUBLIC OF 2.00000% 19-01.02.24*	SGD	450 000		450 000	297 246	0.01	
TOTAL SGD					8 877 505	0.18	

Total Bonds, fixed rate

1 171 363 784 23.94

Bonds, zero coupon

DKK

DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK		12 000 000	12 000 000	1 224 140	0.03	
TOTAL DKK					1 224 140	0.03	

EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 19-15.07.24*	EUR	500 000		500 000			
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	1 257 000	932 000	2 189 000	1 725 045	0.04	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR	1 324 000		1 324 000	1 004 075	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 22-20.10.28*	EUR		1 000 000	1 000 000	824 195	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR	931 000	400 000	1 331 000	1 138 350	0.02	
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	1 250 000	750 000	2 000 000	1 483 545	0.03	
BUNDESobligation -REG S 0.00000% 21-10.04.26*	EUR	2 500 000		2 500 000	2 245 330	0.05	
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	3 080 000	800 000	3 880 000	2 992 698	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	4 000 000		4 000 000			
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	5 550 000		5 550 000	5 097 930	0.10	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	4 200 000	1 426 600	5 626 600	4 504 173	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	3 700 000	3 925 000	2 000 000	5 625 000	5 042 134	0.10
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	4 509 000	2 000 000	6 509 000	5 030 000	0.10	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.24*	EUR	2 500 000		2 500 000			
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	2 956 000	1 708 800	4 664 800	4 063 471	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR	3 236 000	1 195 100	1 605 000	2 826 100	2 062 938	0.04
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR	1 500 000	3 500 000	1 700 000	3 308 337	0.06	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-18.10.24*	EUR	2 000 000		2 000 000			
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	346 000	1 125 600	1 471 600	1 188 038	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	2 000 000		2 000 000			
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	900 000		900 000	391 732	0.01	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	1 500 000		1 500 000	1 175 492	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	2 120 000	1 126 000	3 246 000	2 892 357	0.06	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	3 150 000		3 150 000	2 610 212	0.05	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.50*	EUR	3 800 000	941 000	4 741 000	2 053 099	0.04	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	3 445 000	534 100	1 000 000	2 979 100	2 436 015	0.05
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	3 000 000		3 000 000	2 419 428	0.05	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	2 650 000		2 650 000	1 828 538	0.04	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	2 000 000		2 000 000	1 730 946	0.04	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	2 000 000	1 000 000	350 000	2 650 000	2 106 267	0.04		
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	1 500 000	1 685 700	1 054 000	2 131 700	1 421 227	0.03		
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	1 900 000	1 000 000	600 000	2 300 000	1 943 489	0.04		
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	2 700 000	1 000 000		3 700 000	2 899 013	0.06		
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	1 878 000	1 243 000		3 121 000	1 273 216	0.03		
GERMANY, REPUBLIC OF-REG-S 0.00000% 18-13.10.23*	EUR	3 082 000		3 082 000					
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-05.04.24*	EUR	2 000 000	650 000	2 650 000					
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	2 500 000			2 500 000	2 297 850	0.05		
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	2 000 000	1 329 800		3 329 800	2 954 904	0.06		
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-16.04.27*	EUR	2 000 000			2 000 000	1 754 078	0.04		
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	1 000 000			1 000 000	750 204	0.02		
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 22-29.11.23*	EUR	3 000 000		3 000 000					
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR	2 000 000			2 000 000	1 736 252	0.04		
ITALY, REPUBLIC OF-REG-S 0.00000% 20-15.01.24*	EUR	2 000 000		2 000 000					
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR		2 500 000		2 500 000	2 198 234	0.04		
ITALY, REPUBLIC OF-REG-S 0.00000% 21-30.01.24*	EUR	2 000 000		2 000 000					
NETHERLANDS GOVERNMENT BOND-144A-REG-S 0.00000% 21-15.01.29*	EUR	600 000	1 193 000		1 793 000	1 485 447	0.03		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	1 300 000			1 300 000	1 028 674	0.02		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR	1 250 000	450 000		1 700 000	1 300 572	0.03		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.01.38*	EUR	1 000 000	819 000	500 000	1 319 000	794 761	0.02		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 22-15.01.26*	EUR	1 750 000			1 750 000	1 575 477	0.03		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	1 009 000	931 900		1 940 900	1 703 152	0.03		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	1 350 000	546 000		1 896 000	742 875	0.02		
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR	700 000			700 000	641 192	0.01		
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR	2 000 000	1 700 000	1 000 000	2 700 000	2 259 816	0.05		
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	3 300 000			3 300 000	3 039 201	0.06		
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR	3 200 000			3 200 000	2 858 527	0.06		
SPAIN, KINGDOM OF 0.00000% 12.01.21-31.05.24*	EUR	1 900 000		1 900 000					
TOTAL EUR						97 742 505	2.00		
Total Bonds, zero coupon						98 966 645	2.03		

Strip on bonds, zero coupon

EUR

SPAIN, KINGDOM OF STRIP 0.00000% 22-31.05.25*	EUR		1 000 000		1 000 000	911 864	0.02	
TOTAL EUR						911 864	0.02	
Total Strip on bonds, zero coupon						911 864	0.02	

Treasury notes, fixed rate

EUR

FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 23-25.05.54*	EUR		1 706 000		1 706 000	1 352 969	0.03	
FRANCE, REPUBLIC OF-OAT-REG-S 2.50000% 23-24.09.26*	EUR		4 542 400	400 000	4 142 400	3 920 381	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.50000% 23-01.10.53*	EUR		1 000 000		1 000 000	859 863	0.02	
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR	2 500 000	2 190 000	1 305 000	3 385 000	2 960 838	0.06	
SPAIN, KINGDOM OF 144A-REG-S2.80000% 23-31.05.26*	EUR		2 000 000		2 000 000	1 898 451	0.04	
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	1 673 000	850 000		2 523 000	1 877 018	0.04	
TOTAL EUR						12 869 519	0.26	

USD

AMERICA, UNITED STATES OF 6.00000% 96-15.02.26*	USD	2 450 000			2 450 000	2 276 305	0.05	
AMERICA, UNITED STATES OF 6.12500% 97-15.11.27*	USD	640 000			640 000	608 823	0.01	
AMERICA, UNITED STATES OF 5.25000% 98-15.11.28*	USD	324 000			324 000	299 728	0.01	
AMERICA, UNITED STATES OF 6.25000% 99-15.05.30*	USD	445 000			445 000	435 013	0.01	
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	410 000			410 000	384 314	0.01	
AMERICA, UNITED STATES OF 4.50000% 06-15.02.36*	USD	1 637 000		1 637 000				
AMERICA, UNITED STATES OF 5.00000% 07-15.05.37*	USD	980 000			980 000	893 068	0.02	
AMERICA, UNITED STATES OF 4.37500% 08-15.02.38*	USD	1 000 000			1 000 000	847 377	0.02	
AMERICA, UNITED STATES OF 4.50000% 08-15.05.38*	USD	500 000			500 000	427 795	0.01	
AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	500 000			500 000	376 195	0.01	
AMERICA, UNITED STATES OF 4.25000% 09-15.05.39*	USD	1 990 000			1 990 000	1 634 356	0.03	
AMERICA, UNITED STATES OF 4.50000% 09-15.08.39*	USD	500 000			500 000	422 053	0.01	
AMERICA, UNITED STATES OF 4.37500% 09-15.11.39*	USD	2 340 000			2 340 000	1 940 689	0.04	
AMERICA, UNITED STATES OF 4.62500% 10-15.02.40*	USD	800 000			800 000	682 822	0.01	
AMERICA, UNITED STATES OF 4.37500% 10-15.05.40*	USD	2 935 000	2 000 000	2 935 000	2 000 000	1 652 878	0.03	
AMERICA, UNITED STATES OF 3.87500% 10-15.08.40*	USD	1 000 000			1 000 000	773 258	0.02	
AMERICA, UNITED STATES OF 4.25000% 10-15.11.40*	USD	500 000			500 000	405 043	0.01	
AMERICA, UNITED STATES OF 4.75000% 11-15.02.41*	USD	500 000			500 000	430 710	0.01	
AMERICA, UNITED STATES OF 4.37500% 11-15.05.41*	USD	2 700 000			2 700 000	2 216 796	0.05	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 3.75000% 11-15.08.41*	USD	1 500 000			1 500 000	1 129 866	0.02	
AMERICA, UNITED STATES OF 3.12500% 11-15.11.41*	USD	1 400 000			1 400 000	958 489	0.02	
AMERICA, UNITED STATES OF 3.12500% 12-15.02.42*	USD	1 500 000			1 500 000	1 023 806	0.02	
AMERICA, UNITED STATES OF 3.00000% 12-15.05.42*	USD	2 250 000			2 250 000	1 499 316	0.03	
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	2 000 000			2 000 000	1 273 857	0.03	
AMERICA, UNITED STATES OF 2.75000% 12-15.11.42*	USD	2 000 000			2 000 000	1 268 382	0.03	
AMERICA, UNITED STATES OF 3.12500% 13-15.02.43*	USD	2 500 000	2 000 000	2 250 000	2 250 000	1 514 753	0.03	
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	3 055 000	2 000 000	3 000 000	2 055 000	1 322 768	0.03	
AMERICA, UNITED STATES OF 3.62500% 13-15.08.43*	USD	2 000 000	440 000		2 440 000	1 771 387	0.04	
AMERICA, UNITED STATES OF 3.37500% 13-15.11.43*	USD	2 000 000			2 000 000	1 477 196	0.03	
AMERICA, UNITED STATES OF 3.62500% 14-15.02.44*	USD	3 500 000	921 000	2 278 000	2 143 000	1 548 686	0.03	
AMERICA, UNITED STATES OF 3.37500% 14-15.05.44*	USD	2 000 000			2 000 000	1 385 053	0.03	
AMERICA, UNITED STATES OF 3.12500% 14-15.08.44*	USD	2 500 000	3 000 000	3 000 000	2 500 000	1 656 575	0.03	
AMERICA, UNITED STATES OF 3.00000% 14-15.11.44*	USD	2 000 000	1 000 000		3 000 000	1 938 726	0.04	
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	3 800 000			3 800 000	2 231 748	0.05	
AMERICA, UNITED STATES OF 3.00000% 15-15.05.45*	USD	1 200 000			1 200 000	771 907	0.02	
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD	2 400 000			2 400 000	1 504 483	0.03	
AMERICA, UNITED STATES OF 3.00000% 15-15.11.45*	USD	1 000 000			1 000 000	639 488	0.01	
AMERICA, UNITED STATES OF 2.50000% 16-15.02.46*	USD	3 000 000	718 000	843 000	2 875 000	1 663 352	0.03	
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	2 085 500	1 000 000		3 085 500	1 779 654	0.04	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	3 200 000			3 200 000	1 744 680	0.04	
AMERICA, UNITED STATES OF 2.87500% 16-15.11.46*	USD	1 000 000			1 000 000	618 870	0.01	
AMERICA, UNITED STATES OF 3.00000% 17-15.02.47*	USD	3 102 000			3 102 000	1 961 857	0.04	
AMERICA, UNITED STATES OF 3.00000% 17-15.05.47*	USD	1 840 000	2 000 000		3 840 000	2 424 373	0.05	
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	3 400 000			3 400 000	2 038 768	0.04	
AMERICA, UNITED STATES OF 2.75000% 17-15.11.47*	USD	3 500 000	1 500 000	1 500 000	3 500 000	2 095 870	0.04	
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD	3 700 000	250 000		3 950 000	2 481 324	0.05	
AMERICA, UNITED STATES OF 3.12500% 18-15.05.48*	USD	3 450 000	1 531 300		4 981 300	3 203 720	0.07	
AMERICA, UNITED STATES OF 3.00000% 18-15.08.48*	USD	4 000 000	1 293 000		5 293 000	3 317 824	0.07	
AMERICA, UNITED STATES OF 3.37500% 18-15.11.48*	USD	4 700 000			4 700 000	3 165 655	0.06	
AMERICA, UNITED STATES OF 3.00000% 19-15.02.49*	USD	4 600 000	3 000 000	3 000 000	4 600 000	2 881 467	0.06	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	5 000 000	1 500 000	1 788 000	4 712 000	2 877 922	0.06	
AMERICA, UNITED STATES OF 2.25000% 19-15.08.49*	USD	4 150 000	1 000 000	850 000	4 300 000	2 285 562	0.05	
AMERICA, UNITED STATES OF 2.37500% 19-15.11.49*	USD	4 539 000			4 539 000	2 481 657	0.05	
AMERICA, UNITED STATES OF 2.00000% 20-15.02.50*	USD	5 000 000	1 000 000		6 000 000	2 988 874	0.06	
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	5 314 000	2 000 000		7 314 000	2 928 167	0.06	
AMERICA, UNITED STATES OF 1.37500% 20-15.08.50*	USD	6 250 000	1 500 000		7 750 000	3 210 717	0.07	
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	5 500 000			5 500 000	2 702 653	0.06	
AMERICA, UNITED STATES OF 1.12500% 20-15.05.40*	USD	6 500 000			6 500 000	3 223 159	0.07	
AMERICA, UNITED STATES OF 1.62500% 20-15.11.50*	USD	7 000 000	1 500 000	1 394 000	7 106 000	3 167 476	0.06	
AMERICA, UNITED STATES OF 1.37500% 20-15.11.40*	USD	4 000 000			4 000 000	2 051 736	0.04	
AMERICA, UNITED STATES OF 1.87500% 21-15.02.51*	USD	7 500 000	1 000 000		8 500 000	4 060 192	0.08	
AMERICA, UNITED STATES OF TB 1.87500% 01.03.21-15.02.41*	USD	5 750 000	3 384 000		9 134 000	5 123 489	0.10	
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	7 500 000	3 177 600	3 723 000	6 954 600	3 769 978	0.08	
AMERICA, UNITED STATES OF 2.25000% 21-15.05.41*	USD	5 000 000			5 000 000	2 983 791	0.06	
AMERICA, UNITED STATES OF 2.00000% 21-15.08.51*	USD	7 500 000	1 000 000		8 500 000	4 181 964	0.09	
AMERICA, UNITED STATES OF 1.75000% 21-15.08.41*	USD	7 554 000			7 554 000	4 081 476	0.08	
AMERICA, UNITED STATES OF 1.87500% 21-15.11.51*	USD	6 370 000	1 896 000		8 266 000	3 923 440	0.08	
AMERICA, UNITED STATES OF 2.00000% 21-15.11.41*	USD	4 500 000	3 750 000	3 000 000	5 250 000	2 957 360	0.06	
AMERICA, UNITED STATES OF 2.25000% 22-15.02.52*	USD	6 000 000	1 044 600		7 044 600	3 690 046	0.08	
AMERICA, UNITED STATES OF 2.37500% 22-15.02.42*	USD	3 000 000	2 000 000		5 000 000	3 004 587	0.06	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	7 650 000	500 000	3 000 000	5 150 000	3 127 495	0.06	
AMERICA, UNITED STATES OF 3.25000% 22-15.05.42*	USD	3 000 000	3 000 000		6 000 000	4 158 146	0.09	
AMERICA, UNITED STATES OF 3.00000% 22-15.08.52*	USD	2 000 000	4 809 100		6 809 100	4 250 495	0.09	
AMERICA, UNITED STATES OF 3.37500% 22-15.08.42*	USD	2 000 000	2 847 000		4 847 000	3 412 849	0.07	
AMERICA, UNITED STATES OF 4.00000% 22-15.11.52*	USD	6 650 000			6 650 000	5 057 535	0.10	
AMERICA, UNITED STATES OF 4.00000% 22-15.11.42*	USD	5 500 000	700 000		4 800 000	3 703 107	0.08	
AMERICA, UNITED STATES OF 3.62500% 23-15.02.53*	USD		6 728 000		6 728 000	4 771 013	0.10	
AMERICA, UNITED STATES OF 3.87500% 23-15.02.43*	USD		4 372 000		4 372 000	3 307 948	0.07	
AMERICA, UNITED STATES OF 3.62500% 23-15.05.53*	USD		6 449 000		6 449 000	4 575 001	0.09	
AMERICA, UNITED STATES OF 3.87500% 23-15.05.43*	USD		4 654 400		4 654 400	3 517 647	0.07	
AMERICA, UNITED STATES OF 4.12500% 23-15.08.53*	USD		2 500 000		2 500 000	1 946 298	0.04	
AMERICA, UNITED STATES OF 4.37500% 23-15.08.43*	USD		2 000 000		2 000 000	1 623 302	0.03	
AMERICA, UNITED STATES OF 1.50000% 16-15.08.26*	USD	7 000 000			7 000 000	5 806 972	0.12	
AMERICA, UNITED STATES OF 2.12500% 17-31.07.24*	USD	2 750 000		2 750 000				
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	2 000 000			2 000 000	1 655 580	0.03	
AMERICA, UNITED STATES OF 1.87500% 17-31.08.24*	USD	9 000 000		500 000	8 500 000	7 508 801	0.15	
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	5 000 000			5 000 000	4 116 021	0.08	
AMERICA, UNITED STATES OF 2.50000% 18-31.01.25*	USD		8 000 000		8 000 000	7 032 696	0.14	
AMERICA, UNITED STATES OF 2.75000% 18-15.02.28*	USD	9 800 000			9 800 000	8 194 559	0.17	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
AMERICA, UNITED STATES OF 2.75000% 18-28.02.25*	USD		3 000 000		3 000 000		2 640 994	0.05	
AMERICA, UNITED STATES OF 2.62500% 18-31.03.25*	USD	10 000 000	2 600 000		12 600 000		11 055 892	0.23	
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	6 115 000			6 115 000		5 118 238	0.10	
AMERICA, UNITED STATES OF 2.87500% 18-15.08.28*	USD	6 000 000			6 000 000		4 998 094	0.10	
AMERICA, UNITED STATES OF 3.00000% 18-30.09.25*	USD	3 250 000			3 250 000		2 844 902	0.06	
AMERICA, UNITED STATES OF 3.12500% 18-15.11.28*	USD	5 000 000	7 000 000	6 000 000	6 000 000		5 034 781	0.10	
AMERICA, UNITED STATES OF 2.87500% 18-30.11.25*	USD	11 000 000			11 000 000		9 580 800	0.20	
AMERICA, UNITED STATES OF 2.62500% 18-31.12.25*	USD	10 100 000			10 100 000		8 740 547	0.18	
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	6 000 000	5 000 000		11 000 000		8 963 353	0.18	
AMERICA, UNITED STATES OF 2.50000% 19-28.02.26*	USD	6 000 000			6 000 000		5 164 249	0.11	
AMERICA, UNITED STATES OF 2.37500% 19-15.05.29*	USD	6 000 000			6 000 000		4 797 172	0.10	
AMERICA, UNITED STATES OF 1.75000% 19-30.06.24*	USD		4 750 000	4 750 000					
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	10 364 100		10 364 100					
AMERICA, UNITED STATES OF 2.37500% 14-15.08.24*	USD	5 750 000		5 750 000					
AMERICA, UNITED STATES OF 2.25000% 14-15.11.24*	USD	10 950 000			10 950 000		9 645 465	0.20	
AMERICA, UNITED STATES OF 2.00000% 15-15.02.25*	USD	16 000 000			16 000 000		13 965 286	0.29	
AMERICA, UNITED STATES OF 2.00000% 15-15.08.25*	USD	10 295 000			10 295 000		8 870 507	0.18	
AMERICA, UNITED STATES OF 2.25000% 15-15.11.25*	USD	10 900 000			10 900 000		9 383 270	0.19	
AMERICA, UNITED STATES OF 1.62500% 16-15.02.26*	USD		8 000 000		8 000 000		6 751 149	0.14	
AMERICA, UNITED STATES OF 1.62500% 16-15.05.26*	USD	5 000 000	9 000 000		14 000 000		11 734 384	0.24	
AMERICA, UNITED STATES OF 1.62500% 16-31.10.23*	USD	6 672 000		6 672 000					
AMERICA, UNITED STATES OF 2.00000% 16-15.11.26*	USD	2 000 000			2 000 000		1 672 430	0.03	
AMERICA, UNITED STATES OF 2.25000% 17-31.12.23*	USD	3 200 000		3 200 000					
AMERICA, UNITED STATES OF 2.25000% 17-31.01.24*	USD	6 125 000		6 125 000					
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	5 000 000			5 000 000		4 189 963	0.09	
AMERICA, UNITED STATES OF 2.12500% 17-29.02.24*	USD	22 000 000		22 000 000					
AMERICA, UNITED STATES OF 2.75000% 13-15.11.23*	USD	8 374 800		8 374 800					
AMERICA, UNITED STATES OF 2.50000% 14-15.05.24*	USD	14 000 000		14 000 000					
AMERICA, UNITED STATES OF 2.00000% 17-30.04.24*	USD	7 000 000		7 000 000					
AMERICA, UNITED STATES OF 2.37500% 17-15.05.27*	USD	5 200 000			5 200 000		4 348 503	0.09	
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	11 200 000			11 200 000		9 730 710	0.20	
AMERICA, UNITED STATES OF 2.00000% 17-30.06.24*	USD	4 100 000		4 100 000					
AMERICA, UNITED STATES OF 1.87500% 19-31.07.26*	USD	7 000 000			7 000 000		5 875 653	0.12	
AMERICA, UNITED STATES OF 1.62500% 19-15.08.29*	USD	5 700 000	10 000 000	11 000 000	4 700 000		3 585 693	0.07	
AMERICA, UNITED STATES OF 1.50000% 19-30.09.24*	USD	2 750 000			2 750 000		2 414 947	0.05	
AMERICA, UNITED STATES OF 1.50000% 19-31.10.24*	USD	5 000 000			5 000 000		4 376 772	0.09	
AMERICA, UNITED STATES OF 1.62500% 19-31.10.26*	USD	3 000 000			3 000 000		2 483 050	0.05	
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	3 000 000	10 000 000		13 000 000		9 931 276	0.20	
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	7 000 000			7 000 000		5 781 093	0.12	
AMERICA, UNITED STATES OF 1.50000% 19-30.11.24*	USD	7 000 000			7 000 000		6 109 066	0.12	
AMERICA, UNITED STATES OF 1.75000% 19-31.12.26*	USD	7 000 000			7 000 000		5 790 300	0.12	
AMERICA, UNITED STATES OF 1.75000% 19-31.12.24*	USD	3 000 000	2 400 000		5 400 000		4 714 436	0.10	
AMERICA, UNITED STATES OF 1.37500% 20-31.01.25*	USD	7 000 000			7 000 000		6 068 505	0.12	
AMERICA, UNITED STATES OF 1.50000% 20-31.01.27*	USD		9 000 000	9 000 000					
AMERICA, UNITED STATES OF 1.50000% 20-15.02.30*	USD	7 250 000	10 000 000		17 250 000		12 834 025	0.26	
AMERICA, UNITED STATES OF 1.12500% 20-28.02.27*	USD		7 000 000		7 000 000		5 645 723	0.12	
AMERICA, UNITED STATES OF 1.12500% 20-28.02.25*	USD		6 000 000		6 000 000		5 169 155	0.11	
AMERICA, UNITED STATES OF 0.62500% 20-31.03.27*	USD	5 000 000			5 000 000		3 947 342	0.08	
AMERICA, UNITED STATES OF 0.50000% 20-31.03.25*	USD		7 000 000		7 000 000		5 959 512	0.12	
AMERICA, UNITED STATES OF TB 0.37500% 30.04.20-30.04.25*	USD	8 700 000			8 700 000		7 369 091	0.15	
AMERICA, UNITED STATES OF 0.50000% 20-30.04.27*	USD	4 000 000	5 000 000		9 000 000		7 046 666	0.14	
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	7 500 000	2 000 000		9 500 000		6 590 486	0.13	
AMERICA, UNITED STATES OF 0.37500% 20-31.05.27*	USD	10 000 000		8 000 000	2 000 000		1 560 522	0.03	
AMERICA, UNITED STATES OF 0.25000% 20-31.05.25*	USD		11 000 000		11 000 000		9 264 060	0.19	
AMERICA, UNITED STATES OF 0.50000% 20-30.06.27*	USD	5 000 000			5 000 000		3 889 220	0.08	
AMERICA, UNITED STATES OF 0.25000% 20-30.06.25*	USD	10 000 000			10 000 000		8 393 789	0.17	
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	5 000 000	7 000 000		12 000 000		10 034 581	0.21	
AMERICA, UNITED STATES OF 0.37500% 20-31.07.27*	USD	8 000 000			8 000 000		6 168 717	0.13	
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	11 000 000	5 000 000	2 000 000	14 000 000		9 624 205	0.20	
AMERICA, UNITED STATES OF 0.50000% 20-31.08.27*	USD	10 000 000	4 000 000		14 000 000		10 813 171	0.22	
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD		16 000 000		16 000 000		12 247 567	0.25	
AMERICA, UNITED STATES OF 0.25000% 20-30.09.25*	USD	9 300 000	7 500 000		16 800 000		13 957 039	0.29	
AMERICA, UNITED STATES OF 0.12500% 20-15.10.23*	USD	3 000 000		3 000 000					
AMERICA, UNITED STATES OF TB 0.25000% 20-31.10.25*	USD	10 000 000			10 000 000		8 275 412	0.17	
AMERICA, UNITED STATES OF 0.50000% 20-31.10.27*	USD	10 000 000			10 000 000		7 667 527	0.16	
AMERICA, UNITED STATES OF 0.87500% 20-15.11.30*	USD	11 000 000			11 000 000		7 652 987	0.16	
AMERICA, UNITED STATES OF 0.25000% 20-15.11.23*	USD	6 000 000		6 000 000					
AMERICA, UNITED STATES OF 0.62500% 20-30.11.27*	USD	4 000 000	9 000 000		13 000 000		9 988 119	0.20	
AMERICA, UNITED STATES OF 0.12500% 20-15.12.23*	USD	8 600 000		8 600 000					
AMERICA, UNITED STATE OF TB 0.62500% 20-31.12.27*	USD	2 000 000	4 277 600		6 277 600		4 808 011	0.10	
AMERICA, UNITED STATES OF 0.37500% 20-31.12.25*	USD		13 000 000		13 000 000		10 720 140	0.22	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 0.37500% 21-31.01.26*	USD	6 000 000	7 200 000		13 200 000	10 840 018	0.22	
AMERICA, UNITED STATES OF 0.75000% 21-31.01.28*	USD	5 000 000	2 700 000		7 700 000	5 910 291	0.12	
AMERICA, UNITED STATES OF 1.12500% 21-15.02.31*	USD	11 000 000	2 985 000	3 000 000	10 985 000	7 741 739	0.16	
AMERICA, UNITED STATES OF 0.12500% 21-15.02.24*	USD	10 000 000		10 000 000				
AMERICA, UNITED STATES OF 1.12500% 21-29.02.28*	USD	5 000 000	5 000 000		10 000 000	7 785 193	0.16	
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	11 000 000	7 000 000		18 000 000	14 778 643	0.30	
AMERICA, UNITED STATES OF 0.25000% 21-15.03.24*	USD	3 000 000		3 000 000				
AMERICA, UNITED STATES OF 1.25000% 21-31.03.28*	USD	7 500 000			7 500 000	5 853 026	0.12	
AMERICA, UNITED STATES OF 0.75000% 21-31.03.26*	USD	6 200 000			6 200 000	5 110 699	0.10	
AMERICA, UNITED STATES OF 0.37500% 21-15.04.24*	USD	6 000 000		6 000 000				
AMERICA, UNITED STATES OF 0.75000% 21-30.04.26*	USD	11 750 000			11 750 000	9 648 841	0.20	
AMERICA, UNITED STATES OF 1.25000% 21-30.04.28*	USD	7 000 000			7 000 000	5 450 382	0.11	
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	10 000 000	2 000 000		12 000 000	8 695 101	0.18	
AMERICA, UNITED STATES OF 0.25000% 21-15.05.24*	USD	17 000 000		17 000 000				
AMERICA, UNITED STATES OF 1.25000% 21-31.05.28*	USD	4 000 000			4 000 000	3 103 981	0.06	
AMERICA, UNITED STATES OF 0.75000% 21-31.05.26*	USD	8 000 000	1 000 000		9 000 000	7 364 686	0.15	
AMERICA, UNITED STATES OF 0.25000% 21-15.06.24*	USD	2 750 000		2 750 000				
AMERICA, UNITED STATES OF 1.25000% 21-30.06.28*	USD	4 500 000	8 000 000		12 500 000	9 673 725	0.20	
AMERICA, UNITED STATES OF 0.87500% 21-30.06.26*	USD	6 000 000			6 000 000	4 918 962	0.10	
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD	14 000 000		14 000 000				
AMERICA, UNITED STATES OF 0.62500% 21-31.07.26*	USD	12 000 000		10 000 000	2 000 000	1 621 809	0.03	
AMERICA, UNITED STATES OF 1.00000% 21-31.07.28*	USD	9 000 000	2 000 000	9 000 000	2 000 000	1 524 120	0.03	
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	12 680 000	4 536 800	4 589 000	12 627 800	8 802 100	0.18	
AMERICA, UNITED STATES OF TB 0.37500% 15.08.21-15.08.24*	USD		8 500 000	8 500 000				
AMERICA, UNITED STATES OF 1.12500% 21-31.08.28*	USD	6 000 000	5 000 000	2 000 000	9 000 000	6 881 898	0.14	
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD	6 000 000			6 000 000	4 865 639	0.10	
AMERICA, UNITED STATES OF TB 0.37500% 21-15.09.24*	USD	13 000 000		13 000 000				
AMERICA, UNITED STATES OF 1.25000% 21-30.09.28*	USD	6 000 000			6 000 000	4 603 076	0.09	
AMERICA, UNITED STATES OF 0.87500% 21-30.09.26*	USD	6 000 000			6 000 000	4 875 024	0.10	
AMERICA, UNITED STATES OF 0.62500% 21-15.10.24*	USD	5 000 000	1 500 000		6 500 000	5 651 446	0.12	
AMERICA, UNITED STATES OF 1.37500% 21-31.10.28*	USD	6 000 000			6 000 000	4 619 499	0.09	
AMERICA, UNITED STATES OF 1.12500% 21-31.10.26*	USD	7 000 000			7 000 000	5 707 684	0.12	
AMERICA, UNITED STATES OF 0.75000% 21-15.11.24*	USD	7 000 000			7 000 000	6 071 491	0.12	
AMERICA, UNITED STATES OF 1.37500% 21-15.11.31*	USD	10 500 000	2 003 000		12 503 000	8 732 888	0.18	
AMERICA, UNITED STATES OF 1.25000% 21-30.11.26*	USD	4 000 000			4 000 000	3 264 804	0.07	
AMERICA, UNITED STATES OF 1.50000% 21-30.11.28*	USD	8 000 000			8 000 000	6 182 652	0.13	
AMERICA, UNITED STATES OF 0.50000% 21-30.11.23*	USD	8 000 000		8 000 000				
AMERICA, UNITED STATES OF 1.00000% 21-15.12.24*	USD		5 500 000		5 500 000	4 767 915	0.10	
AMERICA, UNITED STATES OF 1.37500% 21-31.12.28*	USD		2 500 000		2 500 000	1 913 771	0.04	
AMERICA, UNITED STATES OF 1.25000% 21-31.12.26*	USD		8 000 000		8 000 000	6 517 096	0.13	
AMERICA, UNITED STATES OF TB 0.75000% 21-31.12.23*	USD	10 000 000		10 000 000				
AMERICA, UNITED STATES OF 1.12500% 22-15.01.25*	USD	7 000 000		4 816 000	2 184 000	1 890 734	0.04	
AMERICA, UNITED STATES OF 1.75000% 31.01.22-31.01.29*	USD	15 000 000		8 000 000	7 000 000	5 452 124	0.11	
AMERICA, UNITED STATES OF 1.87500% 22-15.02.32*	USD	12 000 000	2 000 000	6 000 000	8 000 000	5 785 927	0.12	
AMERICA, UNITED STATES OF 1.50000% 22-15.02.25*	USD		4 500 000		4 500 000	3 901 662	0.08	
AMERICA, UNITED STATES OF 1.87500% 22-28.02.29*	USD	10 000 000			10 000 000	7 823 586	0.16	
AMERICA, UNITED STATES OF 1.87500% 22-28.02.27*	USD	8 000 000			8 000 000	6 612 935	0.14	
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD		8 000 000		8 000 000	6 942 828	0.14	
AMERICA, UNITED STATES OF 2.37500% 22-31.03.29*	USD		6 000 000		6 000 000	4 807 197	0.10	
AMERICA, UNITED STATES OF 2.87500% 22-30.04.29*	USD		9 000 000		9 000 000	7 394 121	0.15	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.32*	USD	9 300 000	3 000 000		12 300 000	9 605 084	0.20	
AMERICA, UNITED STATES OF 2.75000% 22-31.05.29*	USD	6 000 000			6 000 000	4 888 888	0.10	
AMERICA, UNITED STATES OF 2.62500% 22-31.05.27*	USD	8 000 000			8 000 000	6 742 902	0.14	
AMERICA, UNITED STATES OF 2.87500% 22-15.06.25*	USD		1 000 000		1 000 000	877 523	0.02	
AMERICA, UNITED STATES OF 3.00000% 22-15.07.25*	USD		3 000 000		3 000 000	2 634 381	0.05	
AMERICA, UNITED STATES OF 2.75000% 22-15.08.32*	USD	7 000 000	5 200 000		12 200 000	9 392 114	0.19	
AMERICA, UNITED STATES OF 3.87500% 22-30.09.29*	USD		8 000 000		8 000 000	6 890 785	0.14	
AMERICA, UNITED STATES OF 4.25000% 22-30.09.24*	USD		3 000 000		3 000 000	2 700 716	0.06	
AMERICA, UNITED STATES OF 3.87500% 22-30.11.29*	USD		5 250 000		5 250 000	4 515 359	0.09	
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD		11 000 000		11 000 000	9 644 148	0.20	
AMERICA, UNITED STATES OF 3.87500% 23-31.12.29*	USD		1 000 000		1 000 000	859 393	0.02	
AMERICA, UNITED STATES OF 3.87500% 23-31.12.27*	USD		6 000 000		6 000 000	5 258 525	0.11	
AMERICA, UNITED STATES OF 3.50000% 23-31.01.28*	USD		7 000 000	1 800 000	5 200 000	4 486 959	0.09	
AMERICA, UNITED STATES OF 3.50000% 23-31.01.30*	USD		9 000 000	1 600 000	7 400 000	6 220 611	0.13	
AMERICA, UNITED STATES OF 3.50000% 23-15.02.33*	USD		15 678 000	3 396 000	12 282 000	10 005 371	0.20	
AMERICA, UNITED STATES OF 4.62500% 23-28.02.25*	USD		9 000 000		9 000 000	8 119 743	0.17	
AMERICA, UNITED STATES OF 3.62500% 23-31.03.30*	USD		3 000 000		3 000 000	2 535 414	0.05	
AMERICA, UNITED STATES OF 3.50000% 23-30.04.30*	USD		2 000 000		2 000 000	1 677 123	0.03	
AMERICA, UNITED STATES OF 3.37500% 23-15.05.33*	USD		11 761 000		11 761 000	9 463 880	0.19	
AMERICA, UNITED STATES OF 4.62500% 23-30.06.25*	USD		2 000 000		2 000 000	1 804 601	0.04	
AMERICA, UNITED STATES OF 4.50000% 23-15.07.26*	USD		2 400 000		2 400 000	2 160 231	0.04	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
AMERICA, UNITED STATES OF 4.12500% 23-31.07.28*	USD		3 800 000		3 354 850	0.07	
AMERICA, UNITED STATES OF 3.87500% 23-15.08.33*	USD		4 000 000		3 350 690	0.07	
AMERICA, UNITED STATES OF 4.12500% 22-15.11.32*	USD		11 408 200		9 781 010	0.20	
UNITED STATES TREASURY NOTE/BOND 0.12500% 21-15.01.24*	USD	7 250 000		7 250 000			
TOTAL USD					981 508 999	20.06	
Total Treasury notes, fixed rate					994 378 518	20.33	

Treasury notes, zero coupon

EUR							
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR		2 900 000		2 509 084	0.05	
TOTAL EUR					2 509 084	0.05	
Total Treasury notes, zero coupon					2 509 084	0.05	
Total Securities traded on an exchange					2 303 086 523	47.08	

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

Bonds, fixed rate

JPY							
JAPAN 2.50000% 05-20.09.35*	JPY	65 000 000		65 000 000	449 904	0.01	
TOTAL JPY					449 904	0.01	

MYR

MALAYSIA 3.50200% 07-31.05.27*	MYR	10 000 000		10 000 000	1 892 491	0.04	
MALAYSIA 3.73300% 13-15.06.28*	MYR	12 000 000		12 000 000	2 276 078	0.05	
MALAYSIA 3.75700% 19-22.05.40*	MYR		6 000 000	6 000 000	1 057 083	0.02	
MALAYSIA 3.88500% 19-15.08.29*	MYR		3 000 000	3 000 000	569 610	0.01	
MALAYSIA 3.95500% 15-15.09.25*	MYR	1 500 000		1 500 000	288 541	0.01	
MALAYSIA 4.64200% 18-07.11.33*	MYR	6 000 000		6 000 000	1 196 166	0.02	
MALAYSIA 4.76200% 17-07.04.37*	MYR	2 500 000		2 500 000	501 860	0.01	
MALAYSIA 4.92100% 18-06.07.48*	MYR	10 000 000		10 000 000	2 021 249	0.04	
TOTAL MYR					9 803 078	0.20	
Total Bonds, fixed rate					10 252 982	0.21	
Total Securities traded on other regulated markets which are open to the public					10 252 982	0.21	

Securities traded neither on an exchange nor on a regulated market

Bonds, fixed rate

MYR							
MALAYSIA 4.39200% 11-15.04.26**	MYR	2 734 000		2 734 000	530 650	0.01	
TOTAL MYR					530 650	0.01	
Total Bonds, fixed rate					530 650	0.01	
Total Securities traded neither on an exchange nor on a regulated market					530 650	0.01	
Total securities and similar instruments					2 313 870 155	47.30	

(thereof in lending)						0.00	
Bank deposits at sight					2 562 526 005	52.38	
Derivative financial instruments					-1 188 736	-0.02	
Other assets					16 686 156	0.34	
Total fund assets					4 891 893 580	100.00	
Short-term bank liabilities					-2 548 858 947		
Other liabilities					-3 837		
Net fund assets					2 343 030 796		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	2 313 339 505	47.29
Investments valuation based on market-observed parameters	-658 086	-0.01
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
TOTAL	2 312 681 419	47.28

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

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**						
MYR	55 610 000	USD	11 900 278	02.11.2023	207 982	0.00
CNY	1 206 730 000	CHF	151 548 793	02.11.2023	1 484 619	0.03
AUD	56 150 000	CHF	33 033 326	02.11.2023	679 799	0.01
CAD	63 755 000	CHF	43 025 706	02.11.2023	1 231 909	0.03
DKK	58 120 000	CHF	7 510 374	02.11.2023	20 006	0.00
ILS	31 325 000	CHF	7 446 576	02.11.2023	399 990	0.01
SEK	57 430 000	CHF	4 814 834	02.11.2023	136 967	0.00
SGD	13 895 000	CHF	9 262 523	02.11.2023	32 827	0.00
MXN	423 250 000	CHF	21 919 320	03.11.2023	583 328	0.01
NOK	42 230 000	CHF	3 617 805	02.11.2023	177 737	0.00
NZD	8 070 000	CHF	4 420 358	02.11.2023	148 660	0.00
PLN	55 240 000	CHF	11 473 912	02.11.2023	-455 647	-0.01
EUR	738 750 000	CHF	713 019 338	02.11.2023	2 398 832	0.05
GBP	95 895 000	CHF	106 793 083	02.11.2023	896 218	0.02
JPY	50 592 100 000	CHF	309 769 045	02.11.2023	5 755 439	0.12
USD	1 184 280 000	CHF	1 075 200 706	02.11.2023	-2 553 308	-0.05
CHF	22 262 781	USD	24 420 000	02.11.2023	-39 360	0.00
CHF	15 779 247	EUR	16 410 000	02.11.2023	5 907	0.00
CHF	9 793 278	JPY	1 600 300 000	02.11.2023	-176 896	0.00
CHF	2 461 498	MXN	47 500 000	03.11.2023	-67 027	0.00
USD	2 785 000	CHF	2 548 668	02.11.2023	14 178	0.00
CNY	18 300 000	CHF	2 286 785	02.11.2023	11 070	0.00
CHF	1 254 941	GBP	1 150 000	02.11.2023	15 004	0.00
CHF	1 147 558	AUD	2 020 000	02.11.2023	16 362	0.00
CHF	2 141 530	USD	2 400 000	02.11.2023	42 590	0.00
USD	11 621 735	MYR	55 610 000	02.11.2023	45 506	0.00
MYR	55 610 000	USD	11 642 416	04.12.2023	-47 033	0.00
CHF	2 000 000	AUD	3 480 258	02.11.2023	5 318	0.00
CHF	2 000 000	CAD	3 066 944	02.11.2023	10 497	0.00
CHF	15 000 000	JPY	2 478 337 500	02.11.2023	-107 392	0.00
CHF	44 000 000	USD	48 793 362	02.11.2023	404 399	0.01
CHF	32 000 000	EUR	33 415 724	02.11.2023	143 348	0.00
CHF	6 000 000	GBP	5 473 703	02.11.2023	44 612	0.00
AUD	49 505 000	CHF	28 366 365	04.12.2023	-91 808	0.00
CAD	61 305 000	CHF	39 889 937	04.12.2023	-178 841	0.00
CNY	1 220 460 000	CHF	150 403 904	04.12.2023	-1 311 958	-0.03

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
ILS	29 430 000	CHF	6 586 137	04.12.2023	-20 406	0.00
DKK	58 120 000	CHF	7 461 538	04.12.2023	-15 477	0.00
SEK	57 430 000	CHF	4 654 178	04.12.2023	-13 836	0.00
SGD	13 895 000	CHF	9 163 409	04.12.2023	-48 171	0.00
EUR	698 400 000	CHF	668 913 552	04.12.2023	-1 490 333	-0.03
GBP	89 275 000	CHF	97 812 815	04.12.2023	-460 094	-0.01
USD	1 099 790 000	CHF	988 980 659	04.12.2023	-8 518 973	-0.17
JPY	45 498 600 000	CHF	273 371 587	04.12.2023	-492 189	-0.01
CHF	18 825 716	MXN	375 750 000	03.11.2023	115 805	0.00
MXN	375 750 000	CHF	18 667 356	04.12.2023	-114 211	0.00
NOK	42 230 000	CHF	3 416 092	04.12.2023	-15 705	0.00
PLN	55 240 000	CHF	11 898 744	04.12.2023	13 811	0.00
NZD	8 070 000	CHF	4 244 965	04.12.2023	-12 791	0.00
					-1 188 736	-0.02

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

** valuation based on market-observed parameters

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
USD	8 032 685	CHF	8 000 000	02.12.2022
EUR	5 075 601	CHF	5 000 000	02.12.2022
GBP	1 312 856	CHF	1 500 000	02.12.2022
USD	9 895 584	MYR	44 258 000	02.12.2022
CHF	4 500 000	USD	4 762 701	02.12.2022
CHF	2 500 000	EUR	2 544 433	02.12.2022
CHF	1 000 000	JPY	142 140 000	27.12.2022
MYR	44 258 000	USD	9 902 226	03.01.2023
CNY	441 635 000	CHF	59 053 955	03.01.2023
CNY	29 500 000	CHF	3 944 641	03.01.2023
AUD	40 410 000	CHF	25 729 742	03.01.2023
SGD	12 270 000	CHF	8 490 443	03.01.2023
ILS	27 225 000	CHF	7 504 501	03.01.2023
DKK	50 510 000	CHF	6 679 024	03.01.2023
MXN	321 890 000	CHF	15 714 606	03.01.2023
PLN	39 995 000	CHF	8 341 539	03.01.2023
SEK	52 060 000	CHF	4 682 062	03.01.2023
NOK	42 230 000	CHF	4 030 239	03.01.2023
GBP	72 950 000	CHF	82 844 938	03.01.2023
USD	924 685 000	CHF	874 845 403	03.01.2023
EUR	599 990 000	CHF	589 283 178	03.01.2023
CAD	52 310 000	CHF	36 562 598	03.01.2023
USD	19 505 159	CHF	18 500 000	03.01.2023
AUD	3 144 244	CHF	2 000 000	03.01.2023
GBP	2 210 545	CHF	2 500 000	03.01.2023
EUR	8 678 969	CHF	8 500 000	03.01.2023
EUR	1 521 216	CHF	1 500 000	03.01.2023
USD	3 737 013	CHF	3 500 000	03.01.2023
EUR	1 827 192	CHF	1 800 000	03.01.2023
USD	2 671 485	CHF	2 500 000	03.01.2023
CHF	207 410	SEK	2 300 000	03.01.2023
CHF	171 708	DKK	1 300 000	03.01.2023
CHF	900 000	DKK	6 798 794	03.01.2023
CHF	350 000	SEK	3 935 040	03.01.2023
CHF	1 000 000	PLN	4 764 991	03.01.2023
USD	1 075 940	CHF	1 000 000	03.01.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	10 042 659	MYR	44 258 000	03.01.2023
CHF	5 615 110	DKK	42 411 206	03.01.2023
CHF	7 156 432	ILS	27 225 000	03.01.2023
USD	10 003 390	MYR	44 258 000	03.01.2023
CHF	15 365 631	MXN	321 890 000	03.01.2023
CHF	3 945 855	NOK	42 230 000	03.01.2023
CHF	4 043 426	SEK	45 824 960	03.01.2023
CHF	7 386 350	PLN	35 230 009	03.01.2023
CHF	602 469 907	EUR	612 017 378	03.01.2023
CHF	8 000 000	EUR	8 121 366	03.01.2023
NZD	6 385 000	CHF	3 768 991	04.01.2023
JPY	42 192 900 000	CHF	288 567 915	04.01.2023
JPY	1 025 413 200	CHF	7 000 000	04.01.2023
JPY	142 117 500	CHF	1 000 000	04.01.2023
JPY	288 523 600	CHF	2 000 000	04.01.2023
MYR	44 258 000	USD	10 049 500	02.02.2023
CNY	471 135 000	CHF	62 567 729	02.02.2023
CNY	38 900 000	CHF	5 161 068	02.02.2023
AUD	42 450 000	CHF	26 340 904	02.02.2023
DKK	40 120 000	CHF	5 307 476	02.02.2023
SGD	12 270 000	CHF	8 395 967	02.02.2023
ILS	27 225 000	CHF	7 141 208	02.02.2023
MXN	328 270 000	CHF	15 536 067	02.02.2023
NOK	42 230 000	CHF	3 938 278	02.02.2023
SEK	45 830 000	CHF	4 038 244	02.02.2023
PLN	35 235 000	CHF	7 345 003	02.02.2023
EUR	584 820 000	CHF	575 071 051	02.02.2023
GBP	70 835 000	CHF	78 664 038	02.02.2023
CAD	51 565 000	CHF	35 019 390	02.02.2023
USD	950 220 000	CHF	876 897 224	02.02.2023
JPY	42 779 000 000	CHF	296 353 205	02.02.2023
CAD	1 473 761	CHF	1 000 000	02.02.2023
EUR	8 131 197	CHF	8 000 000	02.02.2023
GBP	4 052 429	CHF	4 500 000	02.02.2023
USD	2 715 889	CHF	2 500 000	02.02.2023
CHF	2 000 000	JPY	288 301 000	02.02.2023
EUR	2 031 278	CHF	2 000 000	02.02.2023
USD	11 943 747	CHF	11 000 000	02.02.2023
EUR	5 053 272	CHF	5 000 000	02.02.2023
JPY	429 420 900	CHF	3 000 000	02.02.2023
CNY	20 515 000	CHF	2 793 266	02.02.2023
CHF	2 000 000	USD	2 169 115	02.02.2023
EUR	4 286 626	CHF	4 300 000	02.02.2023
JPY	366 123 160	CHF	2 600 000	02.02.2023
USD	7 067 437	CHF	6 500 000	02.02.2023
GBP	879 572	CHF	1 000 000	02.02.2023
USD	10 475 266	MYR	44 258 000	02.02.2023
USD	10 441 163	MYR	44 258 000	02.02.2023
MYR	44 258 000	USD	10 441 163	02.02.2023
NZD	6 385 000	CHF	3 716 849	02.02.2023
MYR	44 258 000	USD	10 490 412	02.03.2023
CNY	532 700 000	CHF	73 077 213	02.03.2023
CNY	45 220 000	CHF	6 203 401	02.03.2023
AUD	44 060 000	CHF	28 602 598	02.03.2023
CAD	54 470 000	CHF	37 418 167	02.03.2023
DKK	40 120 000	CHF	5 405 720	02.03.2023
ILS	27 225 000	CHF	7 244 333	02.03.2023
SGD	12 570 000	CHF	8 823 310	02.03.2023
MXN	334 680 000	CHF	16 356 099	02.03.2023
USD	991 875 000	CHF	916 358 597	02.03.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
GBP	78 235 000	CHF	89 095 192	02.03.2023
JPY	42 995 800 000	CHF	305 991 616	02.03.2023
EUR	615 520 000	CHF	616 667 945	02.03.2023
SEK	45 830 000	CHF	4 057 272	02.03.2023
NZD	6 385 000	CHF	3 793 230	02.03.2023
PLN	36 815 000	CHF	7 807 844	02.03.2023
NOK	42 230 000	CHF	3 881 149	02.03.2023
CHF	15 800 000	JPY	2 234 789 920	02.03.2023
CHF	11 500 000	EUR	11 539 419	02.03.2023
CHF	10 200 000	USD	11 135 991	02.03.2023
USD	3 250 000	CHF	2 992 259	02.03.2023
JPY	171 000 000	CHF	1 212 511	02.03.2023
EUR	2 350 000	CHF	2 339 430	02.03.2023
CHF	6 781 309	USD	7 380 000	02.03.2023
CHF	603 075	JPY	86 000 000	02.03.2023
CHF	6 707 894	EUR	6 800 000	02.03.2023
EUR	4 900 000	CHF	4 831 857	02.03.2023
USD	5 050 000	CHF	4 661 299	02.03.2023
CHF	1 105 894	MXN	22 100 000	02.03.2023
GBP	900 000	CHF	999 410	02.03.2023
USD	9 985 110	MYR	44 258 000	02.03.2023
EUR	2 695 000	CHF	2 673 123	02.03.2023
MYR	44 258 000	USD	9 990 745	04.04.2023
CNY	577 920 000	CHF	78 009 800	04.04.2023
CNY	44 355 000	CHF	5 987 204	04.04.2023
AUD	43 105 000	CHF	27 099 726	04.04.2023
CAD	53 120 000	CHF	36 527 809	04.04.2023
DKK	40 120 000	CHF	5 357 836	04.04.2023
ILS	27 225 000	CHF	6 935 352	04.04.2023
MXN	306 090 000	CHF	15 488 981	04.04.2023
SGD	12 570 000	CHF	8 709 087	04.04.2023
NOK	42 230 000	CHF	3 826 217	04.04.2023
PLN	36 815 000	CHF	7 729 263	04.04.2023
NZD	6 385 000	CHF	3 674 862	04.04.2023
SEK	45 830 000	CHF	4 117 182	04.04.2023
CHF	1 785 953	GBP	1 590 000	04.04.2023
EUR	1 870 000	CHF	1 868 323	04.04.2023
CHF	392 523	USD	420 000	04.04.2023
JPY	41 221 600 000	CHF	283 212 642	04.04.2023
EUR	595 930 000	CHF	592 366 339	04.04.2023
GBP	75 995 000	CHF	85 936 666	04.04.2023
USD	961 295 000	CHF	898 017 757	04.04.2023
CHF	12 057 721	USD	12 825 000	04.04.2023
CHF	8 047 019	EUR	8 110 000	04.04.2023
CHF	2 139 106	JPY	311 400 000	04.04.2023
CHF	1 279 941	GBP	1 150 000	04.04.2023
CNY	33 280 000	CHF	4 414 906	04.04.2023
JPY	2 129 900 000	CHF	14 738 910	04.04.2023
AUD	3 205 000	CHF	1 961 333	04.04.2023
USD	46 000 000	CHF	42 427 893	04.04.2023
EUR	29 350 000	CHF	28 545 546	04.04.2023
GBP	4 105 000	CHF	4 564 428	04.04.2023
CNY	25 000 000	CHF	3 361 797	04.04.2023
EUR	27 530 000	CHF	27 107 120	04.04.2023
JPY	1 710 500 000	CHF	11 986 405	04.04.2023
USD	43 325 000	CHF	40 111 676	04.04.2023
AUD	2 550 000	CHF	1 582 765	04.04.2023
MXN	26 160 000	CHF	1 285 948	04.04.2023
CAD	4 185 000	CHF	2 823 958	04.04.2023
GBP	3 435 000	CHF	3 867 820	04.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CNY	29 600 000	CHF	3 993 470	04.04.2023
JPY	1 953 300 000	CHF	13 637 928	04.04.2023
EUR	28 065 000	CHF	27 932 334	04.04.2023
PLN	7 660 000	CHF	1 621 117	04.04.2023
USD	42 305 000	CHF	39 050 206	04.04.2023
CAD	2 595 000	CHF	1 753 499	04.04.2023
AUD	1 810 000	CHF	1 117 414	04.04.2023
DKK	9 850 000	CHF	1 317 468	04.04.2023
GBP	3 595 000	CHF	4 068 127	04.04.2023
EUR	12 940 000	CHF	12 873 425	04.04.2023
USD	23 250 000	CHF	21 439 911	04.04.2023
MYR	8 743 000	USD	1 965 488	04.04.2023
CAD	1 070 000	CHF	719 533	04.04.2023
GBP	715 000	CHF	808 197	04.04.2023
MXN	23 500 000	CHF	1 166 321	04.04.2023
NZD	1 685 000	CHF	964 436	04.04.2023
CNY	40 300 000	CHF	5 407 146	04.04.2023
GBP	4 000 000	CHF	4 507 372	04.04.2023
EUR	25 700 000	CHF	25 603 638	04.04.2023
AUD	4 000 000	CHF	2 461 976	04.04.2023
CAD	3 695 000	CHF	2 476 161	04.04.2023
USD	47 000 000	CHF	43 024 599	04.04.2023
JPY	2 710 000 000	CHF	18 921 357	04.04.2023
USD	12 045 682	MYR	53 001 000	04.04.2023
JPY	50 632 700 000	CHF	348 331 017	02.05.2023
PLN	44 475 000	CHF	9 449 112	02.05.2023
CHF	5 056 373	JPY	734 000 000	02.05.2023
PLN	4 120 000	CHF	870 085	02.05.2023
MYR	53 001 000	USD	12 066 524	03.05.2023
AUD	56 355 000	CHF	34 480 407	03.05.2023
ILS	27 225 000	CHF	6 889 181	03.05.2023
DKK	49 970 000	CHF	6 690 745	03.05.2023
NZD	8 070 000	CHF	4 625 421	03.05.2023
CAD	65 860 000	CHF	44 441 011	03.05.2023
SGD	12 570 000	CHF	8 653 145	03.05.2023
MXN	363 730 000	CHF	18 296 072	03.05.2023
GBP	91 640 000	CHF	103 626 512	03.05.2023
EUR	722 120 000	CHF	719 794 774	03.05.2023
NOK	42 230 000	CHF	3 706 402	03.05.2023
SEK	45 830 000	CHF	4 055 454	03.05.2023
USD	1 172 895 000	CHF	1 072 261 782	03.05.2023
GBP	3 380 000	CHF	3 822 523	03.05.2023
SGD	1 325 000	CHF	909 232	03.05.2023
EUR	2 920 000	CHF	2 900 059	03.05.2023
USD	5 315 000	CHF	4 849 041	03.05.2023
USD	4 995 000	CHF	4 504 056	03.05.2023
USD	11 919 444	MYR	53 001 000	03.05.2023
CHF	33 250 577	AUD	56 355 000	03.05.2023
CHF	43 158 717	CAD	65 860 000	03.05.2023
CHF	6 596 978	DKK	49 970 000	03.05.2023
CHF	6 705 665	ILS	27 225 000	03.05.2023
CHF	18 024 746	MXN	363 730 000	03.05.2023
CHF	1 059 842 438	USD	1 183 057 920	03.05.2023
CHF	4 433 093	NZD	8 070 000	03.05.2023
USD	11 884 165	MYR	53 001 000	03.05.2023
MYR	53 001 000	USD	11 884 165	03.05.2023
CNY	66 600 000	CHF	8 871 011	05.05.2023
CNY	754 430 000	CHF	100 488 838	05.05.2023
MYR	53 001 000	USD	11 938 238	02.06.2023
CNY	826 065 000	CHF	106 871 725	02.06.2023
AUD	56 355 000	CHF	33 178 724	02.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CAD	65 860 000	CHF	43 035 558	02.06.2023
DKK	49 970 000	CHF	6 587 541	02.06.2023
MXN	363 730 000	CHF	17 846 567	02.06.2023
CNY	47 530 000	CHF	6 148 055	02.06.2023
EUR	720 695 000	CHF	708 436 699	02.06.2023
GBP	92 440 000	CHF	102 939 520	02.06.2023
JPY	49 467 400 000	CHF	326 386 506	02.06.2023
NOK	42 230 000	CHF	3 515 962	02.06.2023
SEK	45 830 000	CHF	3 961 181	02.06.2023
USD	1 188 515 000	CHF	1 060 999 226	02.06.2023
NZD	8 070 000	CHF	4 417 466	02.06.2023
PLN	48 595 000	CHF	10 373 572	02.06.2023
EUR	16 195 000	CHF	15 918 143	02.06.2023
JPY	1 693 100 000	CHF	11 066 021	02.06.2023
USD	20 145 000	CHF	18 013 248	02.06.2023
USD	11 473 320	MYR	53 001 000	02.06.2023
ILS	27 225 000	CHF	6 687 048	05.06.2023
SGD	13 895 000	CHF	9 281 773	05.06.2023
CHF	6 672 947	ILS	27 225 000	05.06.2023
MYR	53 001 000	USD	11 486 996	05.07.2023
CNY	879 070 000	CHF	112 600 231	05.07.2023
CNY	64 780 000	CHF	8 297 682	05.07.2023
AUD	55 420 000	CHF	32 626 896	05.07.2023
SGD	13 895 000	CHF	9 315 486	05.07.2023
CAD	64 730 000	CHF	43 086 528	05.07.2023
DKK	49 970 000	CHF	6 508 020	05.07.2023
ILS	27 225 000	CHF	6 658 755	05.07.2023
MXN	370 070 000	CHF	18 883 576	05.07.2023
PLN	48 595 000	CHF	10 337 121	05.07.2023
EUR	742 625 000	CHF	720 970 055	05.07.2023
GBP	88 440 000	CHF	99 368 973	05.07.2023
JPY	51 530 600 000	CHF	336 178 388	05.07.2023
NOK	42 230 000	CHF	3 408 046	05.07.2023
NZD	8 070 000	CHF	4 395 702	05.07.2023
SEK	45 830 000	CHF	3 809 137	05.07.2023
USD	1 197 225 000	CHF	1 086 506 829	05.07.2023
CHF	13 156 433	EUR	13 540 000	05.07.2023
CHF	5 905 283	JPY	905 200 000	05.07.2023
GBP	2 170 000	CHF	2 455 333	05.07.2023
CHF	11 681 251	USD	12 890 000	05.07.2023
USD	1 745 000	CHF	1 583 924	05.07.2023
USD	1 995 000	CHF	1 788 967	05.07.2023
USD	11 355 329	MYR	53 001 000	05.07.2023
CHF	5 958 845	CNY	48 070 000	05.07.2023
CHF	117 001 364	CNY	943 850 000	05.07.2023
CHF	33 053 596	AUD	55 420 000	05.07.2023
CHF	6 610 898	ILS	27 225 000	05.07.2023
CHF	6 553 958	DKK	49 970 000	05.07.2023
CHF	9 227 347	SGD	13 895 000	05.07.2023
CHF	19 500 646	MXN	370 070 000	05.07.2023
CHF	712 133 774	EUR	729 085 000	05.07.2023
CHF	103 050 753	GBP	90 610 000	05.07.2023
CHF	315 226 650	JPY	50 625 400 000	05.07.2023
CHF	3 539 881	NOK	42 230 000	05.07.2023
CHF	4 423 006	NZD	8 070 000	05.07.2023
CHF	10 676 583	PLN	48 595 000	05.07.2023
CHF	3 797 014	SEK	45 830 000	05.07.2023
MYR	53 001 000	USD	11 355 329	02.08.2023
CNY	48 070 000	CHF	5 959 510	02.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CNY	948 055 000	CHF	117 535 736	02.08.2023
AUD	54 710 000	CHF	32 563 392	02.08.2023
ILS	27 225 000	CHF	6 597 122	02.08.2023
CAD	64 730 000	CHF	43 896 908	02.08.2023
DKK	49 970 000	CHF	6 546 301	02.08.2023
SGD	13 895 000	CHF	9 210 227	02.08.2023
MXN	375 760 000	CHF	19 639 259	02.08.2023
EUR	730 610 000	CHF	712 585 121	02.08.2023
JPY	50 953 100 000	CHF	317 701 738	02.08.2023
USD	1 180 260 000	CHF	1 060 396 335	02.08.2023
GBP	91 180 000	CHF	103 427 206	02.08.2023
NOK	42 230 000	CHF	3 533 401	02.08.2023
NZD	8 070 000	CHF	4 409 874	02.08.2023
PLN	49 840 000	CHF	10 903 509	02.08.2023
SEK	45 830 000	CHF	3 790 971	02.08.2023
USD	9 425 000	CHF	8 453 810	02.08.2023
EUR	10 850 000	CHF	10 622 697	02.08.2023
GBP	2 990 000	CHF	3 399 882	02.08.2023
CAD	1 910 000	CHF	1 288 920	02.08.2023
EUR	3 700 000	CHF	3 612 721	02.08.2023
ILS	4 100 000	CHF	994 475	02.08.2023
PLN	4 125 000	CHF	900 892	02.08.2023
USD	8 800 000	CHF	7 863 010	02.08.2023
CHF	659 696	MXN	12 650 000	02.08.2023
JPY	620 000 000	CHF	3 865 435	02.08.2023
EUR	2 650 000	CHF	2 581 622	02.08.2023
USD	3 100 000	CHF	2 651 029	02.08.2023
SEK	11 600 000	CHF	972 701	02.08.2023
EUR	1 300 000	CHF	1 253 135	02.08.2023
CHF	604 321	USD	700 000	02.08.2023
CHF	721 633	GBP	650 000	02.08.2023
USD	11 687 100	MYR	53 001 000	02.08.2023
MYR	53 001 000	USD	11 723 291	05.09.2023
CNY	1 000 870 000	CHF	122 000 780	05.09.2023
AUD	54 710 000	CHF	31 797 862	05.09.2023
SEK	57 430 000	CHF	4 746 423	05.09.2023
DKK	49 970 000	CHF	6 426 524	05.09.2023
CAD	65 875 000	CHF	43 235 936	05.09.2023
SGD	13 895 000	CHF	9 079 771	05.09.2023
ILS	31 325 000	CHF	7 364 778	05.09.2023
MXN	363 110 000	CHF	18 687 826	05.09.2023
CNY	100 500 000	CHF	12 242 959	05.09.2023
EUR	747 985 000	CHF	716 725 211	05.09.2023
GBP	93 860 000	CHF	104 616 168	05.09.2023
JPY	50 781 100 000	CHF	310 923 413	05.09.2023
USD	1 198 770 000	CHF	1 039 952 155	05.09.2023
NOK	42 230 000	CHF	3 605 725	05.09.2023
NZD	8 070 000	CHF	4 332 501	05.09.2023
PLN	53 965 000	CHF	11 672 613	05.09.2023
MYR	2 608 968	USD	580 000	05.09.2023
USD	580 000	CHF	504 162	05.09.2023
AUD	3 290 000	CHF	1 902 745	05.09.2023
USD	22 160 000	CHF	19 376 673	05.09.2023
JPY	1 026 800 000	CHF	6 296 347	05.09.2023
EUR	7 465 000	CHF	7 164 429	05.09.2023
GBP	3 710 000	CHF	4 139 388	05.09.2023
MXN	75 730 000	CHF	3 906 612	05.09.2023
EUR	1 490 000	CHF	1 423 747	05.09.2023
USD	3 600 000	CHF	3 139 316	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	4 185 000	CHF	3 661 779	05.09.2023
EUR	2 675 000	CHF	2 556 674	05.09.2023
CHF	7 900 000	USD	8 994 761	05.09.2023
CHF	1 900 000	JPY	312 588 135	05.09.2023
CHF	4 100 000	EUR	4 301 549	05.09.2023
CHF	200 000	AUD	352 226	05.09.2023
CHF	300 000	CAD	463 095	05.09.2023
CHF	600 000	GBP	538 599	05.09.2023
USD	12 000 684	MYR	55 609 968	05.09.2023
JPY	121 400 000	CHF	732 254	05.09.2023
EUR	2 315 000	CHF	2 213 457	05.09.2023
CHF	32 875 373	AUD	57 647 774	05.09.2023
CHF	6 428 002	DKK	49 970 000	05.09.2023
CHF	7 271 862	ILS	31 325 000	05.09.2023
CHF	4 634 453	SEK	57 430 000	05.09.2023
CHF	11 919 850	CNY	98 750 000	05.09.2023
CHF	132 943 449	CNY	1 101 370 000	05.09.2023
CHF	23 101 231	MXN	438 840 000	05.09.2023
CHF	4 232 634	NZD	8 070 000	05.09.2023
CHF	3 490 654	NOK	42 230 000	05.09.2023
CHF	726 111 107	EUR	757 628 451	05.09.2023
CHF	311 921 150	JPY	51 616 711 865	05.09.2023
CHF	108 500 513	GBP	97 031 401	05.09.2023
CHF	11 586 315	PLN	53 965 000	05.09.2023
MYR	55 610 000	USD	12 021 444	03.10.2023
AUD	57 650 000	CHF	32 810 921	03.10.2023
DKK	49 970 000	CHF	6 419 082	03.10.2023
ILS	31 325 000	CHF	7 258 071	03.10.2023
CAD	65 415 000	CHF	42 434 056	03.10.2023
SEK	57 430 000	CHF	4 626 899	03.10.2023
SGD	13 895 000	CHF	9 037 510	03.10.2023
MXN	432 660 000	CHF	22 596 062	03.10.2023
NOK	42 230 000	CHF	3 483 172	03.10.2023
NZD	8 070 000	CHF	4 220 065	03.10.2023
EUR	756 410 000	CHF	723 706 614	03.10.2023
GBP	96 100 000	CHF	107 146 695	03.10.2023
JPY	50 514 300 000	CHF	305 700 764	03.10.2023
USD	1 213 120 000	CHF	1 066 229 365	03.10.2023
PLN	55 240 000	CHF	11 805 064	03.10.2023
CHF	5 690 645	EUR	5 955 000	03.10.2023
CHF	15 817 372	USD	17 965 000	03.10.2023
EUR	4 945 000	CHF	4 714 033	03.10.2023
GBP	1 285 000	CHF	1 430 583	03.10.2023
USD	2 430 000	CHF	2 157 400	03.10.2023
USD	4 895 000	CHF	4 346 393	03.10.2023
EUR	4 875 000	CHF	4 657 978	03.10.2023
USD	7 135 000	CHF	6 350 692	03.10.2023
DKK	11 355 000	CHF	1 454 785	03.10.2023
JPY	472 600 000	CHF	2 872 424	03.10.2023
USD	11 879 940	MYR	55 610 000	03.10.2023
EUR	2 250 000	CHF	2 176 040	03.10.2023
CNY	1 107 980 000	CHF	133 674 362	10.10.2023
CNY	98 750 000	CHF	11 913 882	10.10.2023
MYR	55 610 000	USD	11 900 278	02.11.2023
CNY	1 206 730 000	CHF	151 548 793	02.11.2023
AUD	56 150 000	CHF	33 033 326	02.11.2023
CAD	63 755 000	CHF	43 025 706	02.11.2023
DKK	58 120 000	CHF	7 510 374	02.11.2023
ILS	31 325 000	CHF	7 446 576	02.11.2023
SEK	57 430 000	CHF	4 814 834	02.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	13 895 000	CHF	9 262 523	02.11.2023
NOK	42 230 000	CHF	3 617 805	02.11.2023
NZD	8 070 000	CHF	4 420 358	02.11.2023
PLN	55 240 000	CHF	11 473 912	02.11.2023
EUR	738 750 000	CHF	713 019 338	02.11.2023
GBP	95 895 000	CHF	106 793 083	02.11.2023
JPY	50 592 100 000	CHF	309 769 045	02.11.2023
USD	1 184 280 000	CHF	1 075 200 706	02.11.2023
CHF	22 262 781	USD	24 420 000	02.11.2023
CHF	15 779 247	EUR	16 410 000	02.11.2023
CHF	9 793 278	JPY	1 600 300 000	02.11.2023
USD	2 785 000	CHF	2 548 668	02.11.2023
CNY	18 300 000	CHF	2 286 785	02.11.2023
CHF	1 254 941	GBP	1 150 000	02.11.2023
CHF	1 147 558	AUD	2 020 000	02.11.2023
CHF	2 141 530	USD	2 400 000	02.11.2023
USD	11 621 735	MYR	55 610 000	02.11.2023
CHF	2 000 000	AUD	3 480 258	02.11.2023
CHF	2 000 000	CAD	3 066 944	02.11.2023
CHF	15 000 000	JPY	2 478 337 500	02.11.2023
CHF	44 000 000	USD	48 793 362	02.11.2023
CHF	32 000 000	EUR	33 415 724	02.11.2023
CHF	6 000 000	GBP	5 473 703	02.11.2023
MXN	423 250 000	CHF	21 919 320	03.11.2023
CHF	2 461 498	MXN	47 500 000	03.11.2023
CHF	18 825 716	MXN	375 750 000	03.11.2023
MYR	55 610 000	USD	11 642 416	04.12.2023
AUD	49 505 000	CHF	28 366 365	04.12.2023
CAD	61 305 000	CHF	39 889 937	04.12.2023
CNY	1 220 460 000	CHF	150 403 904	04.12.2023
ILS	29 430 000	CHF	6 586 137	04.12.2023
DKK	58 120 000	CHF	7 461 538	04.12.2023
SEK	57 430 000	CHF	4 654 178	04.12.2023
SGD	13 895 000	CHF	9 163 409	04.12.2023
EUR	698 400 000	CHF	668 913 552	04.12.2023
GBP	89 275 000	CHF	97 812 815	04.12.2023
USD	1 099 790 000	CHF	988 980 659	04.12.2023
JPY	45 498 600 000	CHF	273 371 587	04.12.2023
MXN	375 750 000	CHF	18 667 356	04.12.2023
NOK	42 230 000	CHF	3 416 092	04.12.2023
PLN	55 240 000	CHF	11 898 744	04.12.2023
NZD	8 070 000	CHF	4 244 965	04.12.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	10 595 180.68	0.45%
Total exposure- reducing positions	2 342 370 348.65	99.97%

Repurchase agreements

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

Withdrawals made in securities instead of in cash

UBS (CH) Institutional Fund

– *Global Bonds Passive (CHF hedged) II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 15 300 978.97 were redeemed which corresponds to 16 661.9250 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– *Global Bonds Passive (CHF hedged) II*

Class I-A1

0.22%

Class I-B

0.05%

Class I-X

0.00%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	MXN 1 = CHF 0.05
CAD 1 = CHF 0.66	MYR 1 = CHF 0.19
CNY 1 = CHF 0.12	NOK 1 = CHF 0.08
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	PLN 1 = CHF 0.22
GBP 1 = CHF 1.10	SEK 1 = CHF 0.08
ILS 1 = CHF 0.22	SGD 1 = CHF 0.66
JPY 1 = CHF 0.01	USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Global Bonds Sustainable

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		1 046 204 520.44	1 152 007 383.16	1 211 927 409.11
Class I-B	CH0015312504	1		
Net asset value per unit in CHF		N/A	704.38	825.39
Issue and redemption price per unit in CHF ²		N/A	704.38	825.39
Number of units outstanding		0.0000	31 601.8340	29 035.8340
Class I-X	CH0016631332			
Net asset value per unit in CHF		635.13	705.97	826.97
Issue and redemption price per unit in CHF ²		634.88	705.97	826.97
Number of units outstanding		1 647 217.7230	1 600 267.9230	1 436 523.0470

¹ in circulation until 22.6.2023

² see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B	CHF	-1	-14.2%	-4.1%
Class I-X	CHF	-9.5%	-14.1%	-4.0%
Benchmark:				
JP Morgan Global GBI traded in CHF	CHF	-9.5%	-13.7%	-3.8%

¹ in circulation until 22.6.2023

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	35.83
Japan	12.48
United Kingdom	7.53
France	6.47
Italy	4.89
Canada	4.19
Spain	3.65
New Zealand	3.20
Mexico	2.37
Germany	1.92
Others	12.82
TOTAL	95.35

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	45 736 652.21	50 211 264.20
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	988 254 134.36	1 083 023 245.60
– Units of other collective investment schemes	16 139 835.03	17 150 122.95
Derivative financial instruments	-3 788 393.30	-4 328 047.07
Other assets	7 059 552.77	6 184 321.96
TOTAL fund assets	1 053 401 781.07	1 152 240 907.64
Loans	-7 196 624.27	-232 558.92
Other liabilities	-636.36	-965.56
Net fund assets	1 046 204 520.44	1 152 007 383.16

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	707 955.32	25 382.57
Negative interest	-62 360.89	-136 358.20
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	13 986 383.20	13 154 088.04
– from units of other collective investment schemes	793 645.16	106 157.18
Income from securities lending	415 249.80	351 214.21
Offset payments from securities lending	6 198 116.02	5 788 088.33
Purchase of current net income on issue of units	1 241 240.84	1 415 462.08
TOTAL income	23 280 229.45	20 704 034.21
Expenses		
Interest payable	-9 499.14	-7 393.82
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-7 743.24	-13 029.28
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 884.39	-1 064.10
Payment of current net income on redemption of units	-1 438 896.76	-633 560.76
TOTAL expenses	-1 474 462.33	-670 486.76
Net income	21 805 767.12	20 033 547.45
Realized capital gains and losses	-80 185 623.21	-15 084 828.29
Realized result	-58 379 856.09	4 948 719.16
Unrealized capital gains and losses	-51 221 058.45	-187 028 293.03
TOTAL result	-109 600 914.54	-182 079 573.87

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	21 805 767.12	20 033 547.45
Available for distribution	21 805 767.12	20 033 547.45
Less federal withholding tax ¹	-7 632 018.49	-7 011 741.61
Net income retained for reinvestment	-14 173 748.63	-13 021 805.84
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	1 152 007 383.16	1 211 927 409.11
Paid federal withholding tax	-7 198 905.68	-6 781 420.41
Balance of unit movements	10 996 957.50	128 940 968.33
Total result	-109 600 914.54	-182 079 573.87
Net fund assets at the end of the reporting period	1 046 204 520.44	1 152 007 383.16

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-B	Number	Number
Situation at the beginning of the financial year	31 601.8340	29 035.8340
Units issued	0.0010	2 566.0000
Units redeemed	-31 601.8350	0.0000
Situation at the end of the period	0.0000	31 601.8340
Difference between units issued and units redeemed	-31 601.8340	2 566.0000
Class I-X	Number	Number
Situation at the beginning of the financial year	1 600 267.9230	1 436 523.0470
Units issued	221 671.8000	238 908.0000
Units redeemed	-174 722.0000	-75 163.1240
Situation at the end of the period	1 647 217.7230	1 600 267.9230
Difference between units issued and units redeemed	46 949.8000	163 744.8760

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	13.237
Less federal withholding tax ¹	CHF	-4.633
Net accumulation per unit	CHF	8.604

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
AUD								
NEW SOUTH WALES TREASURY CORP-REG-S 1.00000% 19-08.02.24*	AUD	5 815 000			5 815 000	3 319 398	0.32	
TOTAL AUD						3 319 398	0.32	
EUR								
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	2 500 000			2 500 000	2 716 235	0.26	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 1.00000% 19-12.11.39*	EUR	2 355 000		2 355 000				
CHUBB INA HOLDINGS INC 0.87500% 19-15.06.27*	EUR	370 000			370 000	319 569	0.03	370 000
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	4 000 000			4 000 000	3 513 566	0.33	
ILLINOIS TOOL WORKS INC 0.62500% 19-05.12.27*	EUR	100 000		100 000				
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR		1 300 000		1 300 000	1 082 563	0.10	900 000
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.37500% 20-11.02.31*	EUR	900 000		900 000				
NATIONAL GRID ELECTRICITY TRANS-REG-S 0.19000% 20-20.01.25*	EUR	500 000		500 000				
VOLKSWAGEN INTERNATIONAL FINANCE-REG-S 3.12500% 22-28.03.25*	EUR	1 200 000		1 200 000				
TOTAL EUR						7 631 932	0.72	
GBP								
BUPA FINANCE PLC-REG-S 1.75000% 20-14.06.27*	GBP	950 000		444 000	506 000	483 132	0.05	
UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP		12 000 000		12 000 000	10 732 473	1.02	
TOTAL GBP						11 215 605	1.06	
SEK								
SWEDEN, KINGDOM OF-REG-S 2.25000% 11-01.06.32*	SEK	390 000			390 000	30 124	0.00	390 000
TOTAL SEK						30 124	0.00	
USD								
ABU DHABI, GOVERNMENT OF-REG-S 3.12500% 17-11.10.27*	USD	5 000 000			5 000 000	4 190 416	0.40	
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	3 775 000			3 775 000	3 055 922	0.29	
AIRPORT AUTHORITY-REG-S 4.87500% 23-12.01.33*	USD		980 000	980 000				
AMBER CIRCLE FUNDING LTD-REG-S 3.25000% 12-04.12.22*	USD	3 000 000		3 000 000				
AMGEN INC 5.25000% 23-02.03.25*	USD		1 685 000		1 685 000	1 521 062	0.14	
AMGEN INC 5.50700% 23-02.03.26*	USD		2 215 000		2 215 000	2 005 136	0.19	
APPLE INC 2.85000% 16-23.02.23*	USD	750 000		750 000				
AT&T INC 5.53900% 23-20.02.26*	USD		2 205 000		2 205 000	1 990 516	0.19	
BALTIMORE GAS & ELECTRIC CO 4.25000% 18-15.09.48*	USD	170 000		170 000				
BANK OF NOVA SCOTIA 5.25000% 22-06.12.24*	USD		1 445 000		1 445 000	1 303 648	0.12	
BANK OF NOVA SCOTIA/THE 3.45000% 22-11.04.25*	USD	1 315 000		1 315 000				
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 22-07.04.25*	USD	2 040 000		2 040 000				
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	1 815 000		1 815 000				
DIAGEO CAPITAL PLC 2.12500% 19-24.10.24*	USD	2 050 000			2 050 000	1 802 177	0.17	
EXPORT-IMPORT BANK OF KOREA 2.37500% 16-21.04.27*	USD	3 000 000			3 000 000	2 462 186	0.23	900 000
EXPORT-IMPORT BANK OF KOREA 5.00000% 23-11.01.28*	USD		1 745 000		1 745 000	1 558 420	0.15	1 295 000
FISERV INC 3.20000% 19-01.07.26*	USD	900 000		900 000				
GEORGIA POWER CO 2.10000% 20-30.07.23*	USD	315 000		315 000				
GILEAD SCIENCES INC 3.50000% 14-01.02.25*	USD	1 180 000			1 180 000	1 043 498	0.10	123 000
GILEAD SCIENCES INC 3.65000% 15-01.03.26*	USD	200 000		200 000				
INTERNATIONAL BUSINESS MACHINES CORP 3.30000% 19-15.05.26*	USD	1 520 000		590 000	930 000	800 448	0.08	
KOREA NATIONAL OIL CORP-REG-S 4.87500% 23-03.04.28*	USD		660 000	660 000				
KOREA NATIONAL OIL CORP-REG-S 4.75000% 23-03.04.26*	USD		1 435 000		1 435 000	1 280 287	0.12	760 000
DAIICHI KANGAROO FINANCIAL GROUP INC 3.76100% 18-26.07.23*	USD	1 000 000		1 000 000				
PFIZER INC 3.00000% 13-15.06.23*	USD	700 000		700 000				
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.28*	USD		2 570 000		2 570 000	2 236 117	0.21	300 000
PHILIPPINES, REPUBLIC OF THE 2.45700% 20-05.05.30*	USD	1 300 000		1 300 000				
QUALCOMM INC 1.65000% 21-20.05.32*	USD	277 000		277 000				
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD	3 605 000		3 605 000				
ROMANIA-REG-S 5.12500% 18-15.06.48*	USD	2 280 000			2 280 000	1 533 797	0.15	
SAUDI ARABIAN OIL CO-REG-S 1.62500% 20-24.11.25*	USD	395 000		395 000				
SOUTHERN CO 4.40000% 16-01.07.46*	USD	250 000		250 000				
SUNNY OPTICAL TECHNOLOGY GROUP-REG-S 5.95000% 23-17.07.26*	USD		890 000		890 000	802 720	0.08	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
TELEFONICA EMISIONES SA 5.52000% 19-01.03.49*	USD	1 275 000			1 275 000	915 412	0.09	500 000
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD	1 370 000			1 370 000	1 191 720	0.11	
VMWARE INC 1.00000% 21-15.08.24*	USD	980 000			980 000	856 571	0.08	
TOTAL USD						30 550 053	2.90	
Total Notes, fixed rate						52 747 112	5.01	

Notes, floating rate

EUR

BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR		530 000	530 000				
UBS GROUP AG-REG-S 2.875%/VAR 22-02.04.32*	EUR	1 615 000			1 615 000	1 345 041	0.13	
TOTAL EUR						1 345 041	0.13	

USD

JPMORGAN CHASE & CO 4.023%/3M LIBOR+100BP 18-05.12.24*	USD	435 000			435 000	394 877	0.04	
TOTAL USD						394 877	0.04	
Total Notes, floating rate						1 739 917	0.17	

Medium term notes, fixed rate

AUD

CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	2 350 000			2 350 000	1 317 222	0.13	
NEW ZEALAND LOC. GOV FUNDING AGENCY 4.70000% 23-01.08.28*	AUD		2 660 000		2 660 000	1 495 903	0.14	
TOTAL AUD						2 813 124	0.27	

EUR

ABN AMRO BANK NV-REG-S 3.62500% 23-10.01.26*	EUR		1 600 000	1 600 000				
ASB BANK LTD-REG-S 0.25000% 21-08.09.28*	EUR	3 315 000			3 315 000	2 637 786	0.25	
BPCE SA-REG-S 2.37500% 22-26.04.32*	EUR		2 800 000		2 800 000	2 314 129	0.22	
BPCE SA-REG-S 4.00000% 22-29.11.32*	EUR		2 800 000	2 800 000				
BPCE SA-REG-S 4.50000% 23-13.01.33*	EUR		3 900 000	2 600 000	1 300 000	1 214 375	0.12	1 300 000
CPI PROPERTY GROUP SA-REG-S 2.75000% 20-12.05.26*	EUR	500 000			500 000	397 700	0.04	500 000
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	955 000			955 000	917 433	0.09	
ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29*	EUR		665 000	665 000				
ENGIE SA-REG-S 0.37500% 21-26.10.29*	EUR	2 800 000			2 800 000	2 172 171	0.21	100 000
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 15-20.01.23*	EUR	7 611 000		7 611 000				
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 17-11.07.25*	EUR	5 700 000			5 700 000	5 226 687	0.50	4 200 000
EUROPEAN INVESTMENT BANK 0.37500% 18-16.07.25*	EUR	3 500 000			3 500 000	3 202 797	0.30	1 050 000
GAS NETWORKS IRELAND-REG-S 0.12500% 19-04.12.24*	EUR	660 000			660 000	607 443	0.06	
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	1 980 000		1 980 000				
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR		2 600 000	2 600 000				
HONG KONG GOVERNMENT INTERNATI BD-REG-S 1.00000% 21-24.11.41*	EUR	5 000 000			5 000 000	2 815 516	0.27	
HOWOGE WOHNUNGS-BAUGESELLSCHAFT-REG-S 0.62500% 21-01.11.28*	EUR	1 100 000			1 100 000	881 988	0.08	
KBC GROUP NV-REG-S 1.12500% 19-25.01.24*	EUR	1 200 000			1 200 000	1 146 433	0.11	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 19-28.02.23*	EUR	400 000		400 000				
NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30*	EUR		1 055 000		1 055 000	998 648	0.09	
NATIONAL GRID TRANSCO PLC-REG-S 0.25000% 21-01.09.28*	EUR	1 210 000			1 210 000	964 390	0.09	
NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26*	EUR		1 635 000		1 635 000	1 581 454	0.15	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	1 210 000			1 210 000	1 041 656	0.10	
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	2 510 000			2 510 000	2 152 148	0.20	
POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49*	EUR	2 500 000			2 500 000	1 496 271	0.14	
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR	1 300 000			1 300 000	1 238 800	0.12	
REN FINANCE B V-REG-S 2.50000% 15-12.02.25*	EUR	595 000		595 000				
RTE RSU DE TRNSPRT D'ELCTRCTE SDR-REG-S 3.75000% 23-04.07.35*	EUR		1 300 000	1 300 000				
RWE AG-REG-S 2.75000% 22-24.05.30*	EUR	2 690 000			2 690 000			
SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25*	EUR		2 500 000		2 500 000	2 387 310	0.23	
SNCF RESEAU-REG-S 0.75000% 19-25.05.36*	EUR	5 000 000			5 000 000	3 283 302	0.31	4 700 000
SVENSKA HANDELSBANKEN AB-REG-S 1.00000% 20-15.04.25*	EUR	495 000		495 000				
TENNET HOLDING BV-REG-S 0.87500% 21-16.06.35*	EUR	2 275 000			2 275 000	1 756 171	0.17	2 275 000
VOLKSWAGEN INTERNATIONAL FIN-REG-S 4.12500% 22-15.11.25*	EUR		1 300 000	1 300 000				
WESTERN POWER DISTRIBUTION EAST-REG-S 3.94900% 22-20.09.32*	EUR	535 000		535 000				
TOTAL EUR						40 434 606	3.84	

GBP

CHINA DEVELOPMENT BANK-REG-S 1.25000% 20-21.01.23*	GBP	475 000		475 000				
TOTAL GBP							0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
USD								
HONG KONG GOVERNMENT INTERNA-REG-S 5.25000% 23-11.01.53*	USD		455 000	455 000				
INDIAN RAILWAY FINANCE CORP LTD-REG-S 2.80000% 21-10.02.31*	USD	1 545 000		1 545 000				
INTER-AMERICAN DEVELOPMENT BANK 0.87500% 20-03.04.25*	USD	4 000 000			4 000 000	3 416 196	0.32	
INTL BK FOR RECONSTR & DEVT WORLD BANK 2.12500% 15-03.03.25*	USD	1 200 000			1 200 000	1 046 001	0.10	
MEXICO, UNITED STATES OF 4.75000% 12-08.03.44*	USD	2 270 000			2 270 000	1 523 083	0.14	
PERTAMINA PERSERO PT-REG-S 4.70000% 19-30.07.49*	USD	1 270 000		1 270 000				
SVENSK EXPORTKREDIT AB 4.37500% 23-13.02.26*	USD		2 565 000		2 565 000	2 287 170	0.22	
TOTAL USD						8 272 451	0.79	
Total Medium term notes, fixed rate						51 520 181	4.89	

Medium term notes, zero coupon

EUR								
CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	5 300 000			5 300 000	4 423 389	0.42	5 300 000
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 20-15.09.28*	EUR	6 390 000			6 390 000	5 274 829	0.50	6 389 000
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.00000% 21-30.06.31*	EUR	3 100 000			3 100 000	2 319 160	0.22	3 100 000
NOVO NORDISK FINCE NETHERLANDS BV-REG-S 0.00000% 21-04.06.24*	EUR	1 320 000			1 320 000	1 240 087	0.12	
SIEMENS FINANCIERINGSMAAATSCH NV-REG-S 0.00000% 20-20.02.23*	EUR	1 000 000		1 000 000				
STEDIND HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	1 475 000			1 475 000	1 260 534	0.12	
TOTAL EUR						14 517 999	1.38	
Total Medium term notes, zero coupon						14 517 999	1.38	

Medium term notes, floating rate

EUR								
BANK OF IRELAND GROUP PLC-REG-S 1.875%/VAR 22-05.06.26*	EUR	1 415 000		1 415 000				
BARCLAYS PLC-REG-S 3.375%/VAR 20-02.04.25*	EUR	500 000			500 000	478 421	0.05	498 000
DBS GROUP HOLDINGS LTD-REG-S-SUB 1.500%/VAR 18-11.04.28*	EUR	1 850 000		1 850 000				
DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25*	EUR	2 300 000	200 000	2 300 000	200 000	184 558	0.02	
DEUTSCHE BANK AG-REG-S 1.750%/VAR 20-19.11.30*	EUR	800 000		800 000				
VIRGIN MONEY UK PLC-REG-S 0.000%/VAR 21-27.05.24*	EUR	1 115 000		1 115 000				
TOTAL EUR						662 979	0.06	

USD

BANK OF AMERICA CO 3.705%/VAR 17-24.04.28*	USD	450 000			450 000	374 095	0.04	
BANK OF AMERICA CORP 3.559%/VAR 19-23.04.27*	USD	750 000			750 000	637 510	0.06	
BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	2 265 000			2 265 000	1 975 003	0.19	
TOTAL USD						2 986 607	0.28	
Total Medium term notes, floating rate						3 649 587	0.35	

Bonds, fixed rate

AUD								
AUSTRALIA 4.25000%-REG-S 14-21.04.26*	AUD	1 665 000			1 665 000	955 504	0.09	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	1 640 000			1 640 000	903 424	0.09	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	3 500 000			3 500 000	1 561 506	0.15	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	1 745 000			1 745 000	912 842	0.09	
AUSTRALIA-REG-S 2.75000% 18-21.05.41*	AUD	180 000			180 000	73 961	0.01	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	8 020 000			8 020 000	4 161 956	0.40	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	766 000			766 000	304 469	0.03	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	875 000	540 000		1 415 000	762 765	0.07	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	2 600 000	530 000		3 130 000	1 771 001	0.17	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	4 110 000			4 110 000	2 062 538	0.20	
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	70 000			70 000	39 078	0.00	
TOTAL AUD						13 509 043	1.28	

CAD

CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	10 401 000			10 401 000	6 337 157	0.60	3 280 000
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	6 160 000			6 160 000	3 615 487	0.34	4 730 000
CANADA, GOVERNMENT 1.75000% 17-01.03.23*	CAD	400 000		400 000				
CANADA, GOVERNMENT 1.50000% 19-01.09.24*	CAD	27 220 000	2 060 000		29 280 000	18 656 703	1.77	16 600 000
CANADA, GOVERNMENT 1.25000% 19-01.03.25*	CAD	10 000 000			10 000 000	6 254 359	0.59	8 400 000
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	160 000			160 000	71 273	0.01	160 000
CANADA, GOVERNMENT 2.00000% 18-01.09.23*	CAD	1 870 000		1 870 000				
CANADA, GOVERNMENT 2.25000% 22-01.12.29*	CAD	3 600 000			3 600 000	2 139 274	0.20	3 000 000

Security	31.10.2022		Purchases ¹	Sales ²	31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal				Quantity/ Nominal				
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	630 000			630 000		385 285	0.04	630 000
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	1 800 000		1 800 000					
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD	540 000			540 000		386 646	0.04	540 000
TOTAL CAD							37 846 185	3.59	
DKK									
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	3 815 000			3 815 000		569 844	0.05	
DENMARK, KINGDOM OF 1.50000% 12-15.11.23*	DKK	3 800 000			3 800 000		488 552	0.05	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	23 000 000			23 000 000		2 581 213	0.25	
TOTAL DKK							3 639 608	0.35	
EUR									
ABBOTT IRELAND FINING DAC-REG-S 0.87500% 18-27.09.23*	EUR	510 000		510 000					
ABBVIE INC 1.37500% 16-17.05.24*	EUR	1 900 000			1 900 000		1 800 750	0.17	
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	1 500 000			1 500 000		1 509 592	0.14	
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	50 000			50 000		46 564	0.00	
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	500 000			500 000		477 619	0.05	
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	1 480 000			1 480 000		1 350 727	0.13	
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	110 000			110 000		67 497	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	410 000			410 000		253 141	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	855 000			855 000		760 843	0.07	
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	175 000			175 000		114 317	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	265 000			265 000		230 999	0.02	
BELGIUM, KINGDOM OF-REG-S 1.25000% 18-22.04.33*	EUR	5 100 000	620 000		5 720 000		4 572 921	0.43	
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	90 000			90 000		53 925	0.01	
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	1 040 000			1 040 000		819 852	0.08	
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	2 490 000			2 490 000		1 304 965	0.12	2 490 000
FRANCE, REPUBLIC OF-OAT 1.75000% 13-25.05.23*	EUR	1 350 000		1 350 000					
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	775 000			775 000		731 855	0.07	
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	1 500 000			1 500 000		1 382 118	0.13	800 000
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	930 000			930 000		856 688	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	10 280 000			10 280 000		9 266 576	0.88	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	1 600 000			1 600 000		874 414	0.08	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	7 500 000			7 500 000		5 517 676	0.52	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	2 000 000		1 000 000	1 000 000		741 190	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	10 000 000	3 000 000	7 000 000	6 000 000		5 380 515	0.51	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	8 635 000			8 635 000		7 510 054	0.71	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	4 640 000			4 640 000		3 991 558	0.38	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	6 385 000	2 615 000		9 000 000		5 238 189	0.50	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	2 000 000		2 000 000					
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	2 180 000			2 180 000		1 258 614	0.12	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	2 400 000			2 400 000		2 131 636	0.20	2 400 000
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR	850 000			850 000		563 890	0.05	850 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	2 990 000			2 990 000		2 574 395	0.24	2 990 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR		3 550 000	2 080 000	1 470 000		1 079 434	0.10	
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR	4 000 000			4 000 000		2 376 950	0.23	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	1 500 000		1 500 000					
ITALY, REPUBLIC OF BTP 4.50000% 13-01.05.23*	EUR	445 000		445 000					
ITALY, REPUBLIC OF BTP 0.95000% 18-01.03.23*	EUR	520 000		520 000					
ITALY, REPUBLIC OF BTP 1.45000% 18-15.05.25*	EUR	5 000 000		5 000 000					
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	800 000			800 000		485 425	0.05	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.12.33*	EUR	715 000			715 000		748 492	0.07	
ITALY, REPUBLIC OF-BTP 5.50000% 12-01.11.22*	EUR	2 030 000		2 030 000					
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	1 285 000	2 210 000		3 495 000		3 473 590	0.33	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	2 000 000			2 000 000		1 831 694	0.17	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	9 940 000		7 140 000	2 800 000		2 036 802	0.19	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	5 078 000			5 078 000		4 714 659	0.45	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	3 000 000	1 680 000		4 680 000		3 636 355	0.35	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	730 000	870 000		1 600 000		1 050 112	0.10	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	4 065 000			4 065 000		3 705 321	0.35	
ITALY, REPUBLIC OF-BTP 0.95000% 16-15.03.23*	EUR	2 460 000		2 460 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	3 650 000			3 650 000		2 639 162	0.25	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	15 070 000		15 070 000					
ITALY, REPUBLIC OF-BTP-REG-S 0.65000% 16-15.10.23*	EUR	5 360 000		5 360 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	1 700 000			1 700 000		1 001 887	0.10	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	940 000			940 000		855 568	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	485 000			485 000		361 843	0.03	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	430 000			430 000		388 019	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	680 000			680 000		516 235	0.05	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ITALY, REPUBLIC OF-BTP-2.00000% 18-01.02.28*	EUR	2 995 000			2 995 000	2 667 877	0.25	
ITALY, REPUBLIC OF-BTP-REG-S 1.75000% 19-01.07.24*	EUR	910 000			910 000	862 874	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR		4 900 000		4 900 000	2 934 279	0.28	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR		13 000 000		13 000 000	11 922 264	1.13	
ITALY, REPUBLIC OF-REG-S 0.50000% 20-01.02.26*	EUR	3 940 000			3 940 000	3 526 664	0.33	
JAPAN BANK FOR INTL COOPERATION 3.12500% 23-15.02.28*	EUR		2 260 000		2 260 000	2 143 748	0.20	2 260 000
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	1 510 000			1 510 000	1 598 471	0.15	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 12-15.01.33*	EUR	2 500 000	750 000		3 250 000	2 981 954	0.28	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.75000% 14-15.01.47*	EUR	580 000			580 000	504 744	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 15-15.07.25*	EUR	6 000 000			6 000 000	5 498 569	0.52	6 000 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 16-15.07.26*	EUR	1 465 000			1 465 000	1 320 721	0.13	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 19-15.07.29*	EUR	1 730 000			1 730 000	1 434 151	0.14	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 1.25000% 19-28.02.31*	EUR	100 000		100 000				
SLOVAKIA, REPUBLIC OF-REG-S 3.75000% 23-23.02.35*	EUR		3 700 000		3 700 000	3 369 343	0.32	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	3 000 000	2 500 000		5 500 000	4 512 544	0.43	
SLOVENIA, REPUBLIC OF-REG-S 0.48750% 20-20.10.50*	EUR	3 220 000			3 220 000	1 266 381	0.12	
SPAIN GOVERNMENT BOND-144A-REG-S 0.25000% 19-30.07.24*	EUR	600 000			600 000	562 427	0.05	
SPAIN, KINGDOM OF 144A -REG-S 0.35000% 18-30.07.23*	EUR	3 110 000		3 110 000				
SPAIN, KINGDOM OF-144A-REG-S 5.90000% 11-30.07.26*	EUR	1 045 000			1 045 000	1 071 252	0.10	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	1 830 000			1 830 000	1 940 241	0.18	1 830 000
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	690 000	5 500 000		6 190 000	5 402 279	0.51	
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	10 985 000		5 000 000	5 985 000	5 631 327	0.53	
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	1 500 000			1 500 000	1 126 604	0.11	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	1 000 000			1 000 000	750 107	0.07	
SPAIN, KINGDOM OF-144A-REG-S 2.35000% 17-30.07.33*	EUR	190 000			190 000	161 105	0.02	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.04.28*	EUR	3 520 000			3 520 000	3 115 538	0.30	
SPAIN, KINGDOM OF-144A-REG-S 2.70000% 18-31.10.48*	EUR	2 298 000			2 298 000	1 628 572	0.15	1 880 000
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.07.28*	EUR	380 000	1 610 000		1 990 000	1 753 144	0.17	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	1 045 000			1 045 000	805 221	0.08	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	1 500 000			1 500 000	668 344	0.06	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR	5 460 000			5 460 000	3 021 018	0.29	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		11 385 000		11 385 000	6 327 947	0.60	
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 1.12500% 17-02.10.23*	EUR	800 000		800 000				
TOTAL EUR						172 794 339	16.40	
GBP								
DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31*	GBP	2 575 000			2 575 000	2 005 583	0.19	
ROTHESAY LIFE PLC-REG-S-SUB 3.37500% 19-12.07.26*	GBP	600 000			600 000	604 227	0.06	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP		10 000 000		10 000 000	6 264 695	0.59	
UNITED KINGDOM GILT-REG-S 4.50000% 09-07.09.34*	GBP	1 600 000			1 600 000	1 752 569	0.17	725 000
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	6 000 000	430 000	460 000	5 970 000	5 815 528	0.55	5 970 000
UNITED KINGDOM OF GB & N IRL-REG-S 1.62500% 18-22.10.71*	GBP	140 000			140 000	65 239	0.01	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.00000% 09-22.01.60*	GBP	1 100 000			1 100 000	1 034 950	0.10	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 17-22.07.57*	GBP	135 000			135 000	72 663	0.01	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	11 000 000	1 600 000		12 600 000	7 231 200	0.69	11 085 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 17-22.07.27*	GBP	8 040 000	4 800 000		12 840 000	12 690 539	1.20	12 840 000
UNITED KINGDOM OF GRT BRI & N IRL-REG-S 1.00000% 18-22.04.24*	GBP	27 000 000		27 000 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 18-22.01.49*	GBP	10 000 000		3 500 000	6 500 000	3 884 276	0.37	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.00000% 21-31.01.32*	GBP		1 570 000		1 570 000	1 325 387	0.13	
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	2 641 000		2 641 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.50000% 15-22.07.65*	GBP	587 000			587 000	380 737	0.04	
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	5 800 000	730 000		6 530 000	4 338 702	0.41	6 530 000
UNITED KINGDOM TREASUR GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP		23 070 000	9 000 000	14 070 000	13 800 560	1.31	14 070 000
TOTAL GBP						61 266 855	5.82	
JPY								
JAPAN 0.10000% 16-20.03.26*	JPY	2 100 000 000	133 000 000		2 233 000 000	13 399 428	1.27	
JAPAN 0.10000% 16-20.12.26*	JPY	415 000 000		415 000 000				
JAPAN 0.10000% 17-20.12.22*	JPY	699 100 000		699 100 000				
JAPAN 0.10000% 17-20.03.27*	JPY	97 700 000			97 700 000	583 926	0.06	
JAPAN 0.10000% 17-20.06.27*	JPY	25 000 000			25 000 000	149 187	0.01	
JAPAN 0.10000% 17-20.12.27*	JPY	7 000 000			7 000 000	41 638	0.00	
JAPAN 0.10000% 18-20.09.23*	JPY	317 200 000		317 200 000				
JAPAN 0.10000% 18-20.03.28*	JPY	48 500 000		48 500 000				
JAPAN 0.10000% 18-20.09.28*	JPY	227 600 000			227 600 000	1 345 586	0.13	
JAPAN 0.10000% 19-20.12.23*	JPY	40 050 000			40 050 000	240 740	0.02	
JAPAN 0.10000% 19-20.03.24*	JPY	735 200 000			735 200 000	4 421 964	0.42	
JAPAN 0.10000% 19-20.12.28*	JPY	1 445 250 000		445 250 000	1 000 000 000	5 900 708	0.56	
JAPAN 0.10000% 19-20.03.29*	JPY	1 100 550 000			1 100 550 000	6 476 962	0.61	
JAPAN 0.10000% 21-20.12.30*	JPY	550 000 000			550 000 000	3 168 416	0.30	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JAPAN 0.30000% 15-20.12.25*	JPY	76 300 000			76 300 000	460 146	0.04	
JAPAN 0.30000% 16-20.06.46*	JPY	277 000 000			277 000 000	1 212 922	0.12	
JAPAN 0.40000% 16-20.03.36*	JPY	1 212 500 000			1 212 500 000	6 639 339	0.63	
JAPAN 0.50000% 16-20.09.36*	JPY	100 000 000			100 000 000	549 936	0.05	
JAPAN 0.50000% 18-20.06.38*	JPY	65 000 000			65 000 000	346 354	0.03	
JAPAN 0.50000% 19-20.12.38*	JPY	136 300 000	1 363 700 000		1 500 000 000	7 904 086	0.75	
JAPAN 0.50000% 19-20.03.49*	JPY	37 800 000			37 800 000	166 676	0.02	
JAPAN 0.50000% 21-20.12.40*	JPY	870 000 000			870 000 000	4 403 222	0.42	
JAPAN 0.60000% 14-20.03.24*	JPY	100 000 000			100 000 000	602 606	0.06	
JAPAN 0.60000% 14-20.06.24*	JPY	175 000 000			175 000 000	1 056 117	0.10	
JAPAN 0.60000% 16-20.12.36*	JPY	113 500 000			113 500 000	629 477	0.06	
JAPAN 0.60000% 17-20.06.37*	JPY	78 500 000			78 500 000	431 737	0.04	
JAPAN 0.60000% 17-20.12.37*	JPY	124 300 000			124 300 000	677 640	0.06	
JAPAN 0.60000% 20-20.09.50*	JPY	500 000 000			500 000 000	2 211 954	0.21	
JAPAN 0.70000% 17-20.03.37*	JPY	59 600 000			59 600 000	333 428	0.03	
JAPAN 0.70000% 18-20.09.38*	JPY	48 750 000			48 750 000	266 084	0.03	
JAPAN 0.70000% 19-20.12.48*	JPY	17 050 000			17 050 000	79 562	0.01	
JAPAN 0.80000% 17-20.03.47*	JPY	914 000 000			914 000 000	4 473 117	0.42	
JAPAN 0.80000% 17-20.09.47*	JPY	20 000 000			20 000 000	97 276	0.01	
JAPAN 0.80000% 17-20.12.47*	JPY	59 600 000			59 600 000	288 903	0.03	
JAPAN 0.80000% 18-20.03.48*	JPY	58 150 000			58 150 000	280 924	0.03	
JAPAN 0.80000% 18-20.03.58*	JPY	600 000 000	2 040 000 000		2 640 000 000	11 579 333	1.10	
JAPAN 0.90000% 18-20.09.48*	JPY	78 700 000			78 700 000	387 362	0.04	
JAPAN 0.90000% 22-20.06.42*	JPY		1 253 000 000		1 253 000 000	6 649 003	0.63	
JAPAN 1.00000% 15-20.12.35*	JPY	674 500 000		674 500 000				
JAPAN 1.10000% 03-20.03.33*	JPY	1 335 500 000			1 335 500 000	8 152 047	0.77	
JAPAN 1.50000% 12-20.06.32*	JPY	1 174 000 000	304 000 000		1 478 000 000	9 351 742	0.89	
JAPAN 1.50000% 15-20.03.45*	JPY	471 500 000			471 500 000	2 713 845	0.26	
JAPAN 1.60000% 10-20.06.30*	JPY	1 215 000 000		1 215 000 000				
JAPAN 1.70000% 13-20.06.33*	JPY	1 380 300 000			1 380 300 000	8 877 721	0.84	
JAPAN 1.70000% 13-20.12.43*	JPY	300 000 000			300 000 000	1 800 048	0.17	
JAPAN 1.70000% 14-20.09.44*	JPY	122 000 000			122 000 000	729 967	0.07	
JAPAN 1.80000% 11-20.06.31*	JPY	200 000 000		200 000 000				
JAPAN 1.80000% 13-20.03.43*	JPY	223 500 000			223 500 000	1 371 630	0.13	
JAPAN 1.90000% 08-20.12.28*	JPY	500 000 000			500 000 000	3 224 069	0.31	
JAPAN 2.00000% 11-20.09.41*	JPY	527 200 000			527 200 000	3 367 176	0.32	
JAPAN 2.20000% 11-20.03.41*	JPY	350 000 000			350 000 000	2 303 623	0.22	
TOTAL JPY						129 347 622	12.28	
MXN								
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	5 580 000	240 000		5 820 000	23 423 616	2.22	
TOTAL MXN						23 423 616	2.22	
NZD								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD		9 670 000		9 670 000	4 074 836	0.39	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD	3 300 000	18 200 000		21 500 000	6 378 148	0.61	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	13 500 000	7 500 000		21 000 000	8 042 607	0.76	
NEW ZEALAND-REG-S 4.50000% 14-15.04.27*	NZD		15 570 000		15 570 000	8 022 696	0.76	
TOTAL NZD						26 518 286	2.52	
SEK								
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	2 280 000			2 280 000	196 013	0.02	2 280 000
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	3 300 000			3 300 000	268 605	0.03	
SWEDEN, KINGDOM OF-REG-S 0.75000% 17-12.05.28*	SEK	2 500 000			2 500 000	184 736	0.02	2 500 000
TOTAL SEK						649 355	0.06	
USD								
ABU DHABI, GOVERNMENT OF-REG-S 2.50000% 19-30.09.29*	USD	2 400 000			2 400 000	1 876 596	0.18	
DUKE ENERGY FLORIDA LLC 3.80000% 18-15.07.28*	USD	370 000		370 000				
GILEAD SCIENCES INC 3.70000% 14-01.04.24*	USD	1 000 000	2 500 000		3 500 000	3 156 086	0.30	
KAZAKHSTAN, REPUBLIC OF-REG-S 4.87500% 14-14-10.44*	USD	1 910 000		1 910 000				
PERU, REPUBLIC OF 2.78300% 20-23.01.31*	USD	1 740 000		640 000	1 100 000	801 845	0.08	380 000
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	200 000			200 000	212 253	0.02	200 000
SOUTHERN CALIFORNIA EDISON CO 2.85000% 19-01.08.29*	USD	500 000		500 000				
URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50*	USD	2 400 000		2 400 000				
TOTAL USD						6 046 780	0.57	
Total Bonds, fixed rate						476 478 383	45.23	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, zero coupon								
EUR								
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR	250 000			250 000	213 815	0.02	
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	1 550 000			1 550 000	1 195 537	0.11	1 550 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 17-25.03.23*	EUR	1 340 000		1 340 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	10 000 000		10 000 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	2 180 000			2 180 000	1 684 652	0.16	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR		7 000 000		7 000 000	5 109 716	0.49	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR		4 500 000		4 500 000	4 143 187	0.39	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	11 700 000		6 700 000	5 000 000	4 036 553	0.38	5 000 000
ITALY, REPUBLIC OF-REG-S 0.00000% 20-15.01.24*	EUR	1 000 000			1 000 000	954 497	0.09	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 17-15.01.24*	EUR	450 000			450 000	429 489	0.04	
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR	4 000 000			4 000 000	3 573 159	0.34	
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	1 615 000			1 615 000	1 436 694	0.14	
TOTAL EUR						22 777 299	2.17	
Total Bonds, zero coupon						22 777 299	2.17	
Bonds, floating rate								
GBP								
M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	1 050 000			1 050 000	1 006 322	0.10	
TOTAL GBP						1 006 322	0.10	
NZD								
NEW ZEALAND 2.000%/CPI LINKED 12-20.09.25*	NZD	4 590 000			4 590 000	3 095 880	0.29	
TOTAL NZD						3 095 880	0.29	
Total Bonds, floating rate						4 102 202	0.39	
Treasury notes, fixed rate								
USD								
AMERICA, UNITED STATES OF 4.50000% 06-15.02.36*	USD	3 315 000			3 315 000	2 906 985	0.28	1 401 000
AMERICA, UNITED STATES OF 4.50000% 09-15.08.39*	USD	5 000 000		5 000 000				
AMERICA, UNITED STATES OF 4.37500% 10-15.05.40*	USD	5 120 000			5 120 000	4 231 368	0.40	
AMERICA, UNITED STATES OF 3.12500% 11-15.11.41*	USD	5 735 000			5 735 000	3 926 381	0.37	5 735 000
AMERICA, UNITED STATES OF 3.00000% 12-15.05.42*	USD	1 115 000	1 000 000		2 115 000	1 409 357	0.13	2 115 000
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	11 560 000	2 500 000		14 060 000	8 955 213	0.85	14 060 000
AMERICA, UNITED STATES OF 2.75000% 12-15.11.42*	USD	2 720 000			2 720 000	1 725 000	0.16	2 720 000
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	7 000 000			7 000 000	4 505 778	0.43	4 860 000
AMERICA, UNITED STATES OF 3.12500% 14-15.08.44*	USD	1 170 000			1 170 000	775 277	0.07	
AMERICA, UNITED STATES OF 3.00000% 14-15.11.44*	USD	1 700 000			1 700 000	1 098 612	0.10	
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD		5 000 000	5 000 000				
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	150 000			150 000	86 517	0.01	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	9 975 000	3 840 000		13 815 000	7 532 109	0.72	3 646 000
AMERICA, UNITED STATES OF 2.87500% 16-15.11.46*	USD	9 040 000		9 040 000				
AMERICA, UNITED STATES OF 3.00000% 17-15.02.47*	USD	4 385 000			4 385 000	2 773 290	0.26	4 385 000
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	1 950 000			1 950 000	1 169 293	0.11	1 950 000
AMERICA, UNITED STATES OF 2.75000% 17-15.11.47*	USD	2 000 000			2 000 000	1 197 640	0.11	2 000 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD	955 000	1 800 000		2 755 000	1 730 645	0.16	
AMERICA, UNITED STATES OF 3.12500% 18-15.05.48*	USD	2 200 000			2 200 000	1 414 929	0.13	
AMERICA, UNITED STATES OF 3.37500% 18-15.11.48*	USD	545 000			545 000	367 081	0.03	
AMERICA, UNITED STATES OF 3.00000% 19-15.02.49*	USD	5 000 000			5 000 000	3 132 029	0.30	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	10 590 000			10 590 000	6 467 995	0.61	8 510 000
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	10 020 000		870 000	9 150 000	3 663 211	0.35	8 912 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	13 300 000		390 000	12 910 000	6 343 864	0.60	6 621 000
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	3 770 000			3 770 000	2 043 657	0.19	3 770 000
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD		5 700 000		5 700 000	3 461 500	0.33	
AMERICA, UNITED STATES OF 1.50000% 16-15.08.26*	USD	26 700 000			26 700 000	22 149 451	2.10	19 538 000
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	6 190 000			6 190 000	5 181 012	0.49	
AMERICA, UNITED STATES OF 2.87500% 18-15.08.28*	USD	10 000 000		10 000 000				
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	21 000 000	19 000 000		40 000 000	32 594 009	3.09	39 380 000
AMERICA, UNITED STATES OF 2.00000% 15-15.08.25*	USD	5 300 000			5 300 000	4 566 652	0.43	5 300 000
AMERICA, UNITED STATES OF 1.62500% 16-15.02.26*	USD	10 000 000			10 000 000	8 438 936	0.80	2 824 200
AMERICA, UNITED STATES OF 2.25000% 17-31.01.24*	USD	3 900 000			3 900 000	3 521 328	0.33	2 504 000
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD		7 700 000		7 700 000	6 452 542	0.61	
AMERICA, UNITED STATES OF 2.75000% 13-15.11.23*	USD		3 865 000		3 865 000	3 513 775	0.33	3 865 000

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 2.50000% 14-15.05.24*	USD	12 570 000			12 570 000	11 257 461	1.07	5 370 000
AMERICA, UNITED STATES OF 2.75000% 18-31.07.23*	USD	3 865 000		3 865 000				
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	35 000 000		15 000 000	20 000 000	16 517 408	1.57	20 000 000
AMERICA, UNITED STATES OF 0.25000% 20-15.04.23*	USD	18 000 000		18 000 000				
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	17 000 000	6 610 000		23 610 000	16 379 092	1.55	17 000 000
AMERICA, UNITED STATES OF 0.25000% 20-30.06.25*	USD	15 780 000			15 780 000	13 245 400	1.26	15 645 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	44 250 000		9 250 000	35 000 000	24 060 513	2.28	35 000 000
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	8 900 000	12 915 000		21 815 000	16 698 792	1.59	16 162 000
AMERICA, UNITED STATES OF 0.25000% 20-15.11.23*	USD	10 820 000		10 820 000				
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	14 000 000			14 000 000	11 494 500	1.09	14 000 000
AMERICA, UNITED STATES OF 1.25000% 21-30.04.28*	USD		12 000 000		12 000 000	9 343 512	0.89	12 000 000
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	6 000 000	5 600 000		11 600 000	8 405 264	0.80	7 728 420
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD	6 500 000		940 000	5 560 000	4 882 585	0.46	5 560 000
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD	12 000 000			12 000 000	9 731 278	0.92	11 000 000
AMERICA, UNITED STATES OF 1.37500% 21-31.10.28*	USD		11 500 000	11 500 000				
AMERICA, UNITED STATES OF 0.50000% 21-30.11.23*	USD	15 000 000		15 000 000				
AMERICA, UNITED STATES OF 1.12500% 22-15.01.25*	USD		10 000 000		10 000 000	8 657 206	0.82	10 000 000
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD	15 000 000	7 000 000	22 000 000				
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD		14 600 000		14 600 000	12 567 897	1.19	610 000
AMERICA, UNITED STATES OF 3.87500% 22-30.11.29*	USD		25 000 000		25 000 000	21 501 709	2.04	25 000 000
TOTAL USD						342 078 055	32.47	
Total Treasury notes, fixed rate						342 078 055	32.47	

Treasury notes, floating rate

USD

AMERICA, UNITED STATES OF 0.750%/CPI LINKED 15-15.02.45*	USD	5 950 000		5 950 000				
AMERICA, UNITED STATES OF 1.000%/CPI LINKED 18-15.02.48*	USD		1 000 000	1 000 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.04.27*	USD		14 000 000	14 000 000				
AMERICA, UNITED STATES OF 1.250%/CPI LINKED 23-15.04.28*	USD		14 000 000		14 000 000	12 328 187	1.17	
TOTAL USD						12 328 187	1.17	
Total Treasury notes, floating rate						12 328 187	1.17	
Total Securities traded on an exchange						980 502 229	93.08	

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

Notes, fixed rate

USD

BANK OF MONTREAL 5.20000% 23-12.12.24*	USD		3 885 000		3 885 000	3 504 348	0.33	
BROADCOM INC-144A 3.41900% 21-15.04.33*	USD	767 000		767 000				
CANADIAN IMPERIAL BANK OF COMMERCE 5.14400% 23-28.04.25*	USD		1 660 000		1 660 000	1 490 567	0.14	
COMMONWEALTH BANK OF AUSTRALIA 5.07900% 23-10.01.25*	USD		1 750 000		1 750 000	1 583 575	0.15	
ENEL FINANCE INTERNATIONAL NV-144A 6.80000% 22-14.10.25*	USD	1 275 000			1 275 000	1 173 415	0.11	
KENVUE INC-144A 5.35000% 23-22.03.26*	USD		455 000	455 000				
NXP BV / NXP FUNDING LLC / NXP USA 3.15000% 22-01.05.27*	USD	225 000		225 000				
TECK RESOURCES LTD 3.90000% 20-15.07.30*	USD	500 000		500 000				
TOTAL USD						7 751 906	0.74	
Total Notes, fixed rate						7 751 906	0.74	

Medium term notes, fixed rate

USD

KOMMUNALBANKEN A/S-REG-S 0.25000% 21-21.07.23*	USD	1 040 000		1 040 000				
TOTAL USD							0.00	
Total Medium term notes, fixed rate							0.00	

Bonds, floating rate

NZD

NEW ZEALAND 2.500%/CPI LINKED 17-20.09.40*	NZD	4 525 000	6 350 000	10 875 000				
NEW ZEALAND 3.000%/CPI LINKED 13-20.09.30*	NZD	8 670 000		8 670 000				
TOTAL NZD							0.00	
Total Bonds, floating rate							0.00	
Total Securities traded on other regulated markets which are open to the public						7 751 906	0.74	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 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							
Investment certificates, open end							
Global							
UBS CH SELECT MONEY MARKET FUND-USD-INSTITUTIONAL-CAP**	USD	1 000		1 000	948 654	0.09	
UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD	160		160	15 191 180	1.44	
TOTAL Global					16 139 834	1.53	
Total Investment certificates, open end					16 139 834	1.53	

Medium term notes, floating rate

EUR

DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25**	EUR	2 300 000	2 300 000				
TOTAL EUR						0.00	
Total Medium term notes, floating rate						0.00	
Total Securities traded neither on an exchange nor on a regulated market					16 139 834	1.53	
Total securities and similar instruments					1 004 393 969	95.35	
(thereof in lending					375 794 452	35.67)	
Bank deposits at sight					45 736 652	4.34	
Derivative financial instruments					-3 788 393	-0.36	
Other assets					7 059 553	0.67	
Total fund assets					1 053 401 781	100.00	
Short-term bank liabilities					-7 196 624		
Other liabilities					-637		
Net fund assets					1 046 204 520		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	983 186 155	93.34
Investments valuation based on market-observed parameters	17 419 421	1.65
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 000 605 576	94.99

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 07.12.23*	-463	EUR	-46 841 819	80 167	0.01
EURO-BUXL FUTURE 07.12.23*	-107	EUR	-12 394 318	1 045 726	0.10
EURO-OAT FUTURE 07.12.23*	-19	EUR	-2 253 314	-135	0.00
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23*	-12	EUR	-1 272 278	40 862	0.00
EURO-BOBL FUTURE 07.12.23*	-148	EUR	-16 555 577	81 148	0.01

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
LONG GILT FUTURE 27.12.23*	-20	GBP	-2 057 532	14 135	0.00
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23*	-62	JPY	-53 556 213	860 625	0.08
CAN 10YR BOND FUTURE 18.12.23*	-192	CAD	-14 465 459	473 246	0.04
			-149 396 510	2 595 774	0.24

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					
SHORT EURO BTP ITALY GOVERNMENT FUTURE 07.12.23*	158	EUR	15 880 788	-44 075	0.00
EURO-BUND FUTURE 07.12.23*	292	EUR	36 230 901	-640 410	-0.06
CAN 5YR BOND FUTURE 18.12.23*	472	CAD	33 583 765	-216 590	-0.02
US ULTRA LONG BOND (CBT) FUTURE 19.12.23*	186	USD	19 053 376	-2 566 490	-0.24
US 10YR ULTRA NOTE FUTURE 19.12.23*	270	USD	26 740 539	-1 426 219	-0.14
US LONG BOND FUTURE 19.12.23*	91	USD	9 063 017	-574 640	-0.05
US 10YR TREASURY NOTE FUTURE 19.12.23*	448	USD	43 286 528	-1 016 497	-0.10
US 2YR TREASURY NOTE FUTURE 29.12.23*	153	USD	28 184 746	-135 974	-0.01
US 5YR TREASURY NOTE FUTURE 29.12.23*	623	USD	59 234 152	-1 042 859	-0.10
			271 257 812	-7 663 754	-0.72

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**						
DKK	8 210 000	USD	1 216 259	06.11.2023	48 708	0.00
NZD	61 695 000	USD	37 721 125	06.11.2023	1 670 912	0.16
EUR	39 890 000	USD	43 996 301	06.11.2023	1 665 888	0.16
GBP	28 405 000	USD	36 299 343	06.11.2023	1 666 362	0.16
CAD	25 080 000	USD	18 856 774	06.11.2023	719 468	0.07
USD	6 385 533	AUD	9 675 000	06.11.2023	-236 205	-0.02
USD	15 468 608	NOK	157 060 000	06.11.2023	-1 282 584	-0.12
USD	65 085 193	JPY	9 148 100 000	06.11.2023	-4 248 839	-0.40
MXN	512 330 000	USD	29 802 985	06.11.2023	1 300 808	0.12
USD	1 719 841	EUR	1 565 000	06.11.2023	-59 663	-0.01
USD	1 466 386	JPY	207 100 000	06.11.2023	-89 771	-0.01
USD	980 354	GBP	770 000	06.11.2023	-41 855	0.00
USD	1 572 911	EUR	1 430 000	06.11.2023	-55 815	-0.01
USD	1 250 731	JPY	176 700 000	06.11.2023	-76 225	-0.01
USD	872 970	JPY	123 900 000	06.11.2023	-49 783	0.00
AUD	2 905 000	USD	1 912 434	06.11.2023	66 483	0.01
CHF	311 162	MXN	6 220 000	06.11.2023	2 290	0.00
JPY	52 430 354	NZD	610 000	06.11.2023	7 775	0.00
USD	356 311	CHF	311 162	06.11.2023	-13 059	0.00
JPY	86 111 534	MXN	10 260 000	06.11.2023	-439	0.00
JPY	35 187 881	NZD	410 000	06.11.2023	5 539	0.00
GBP	2 372 267	EUR	2 775 000	06.11.2023	49 747	0.00
EUR	221 501	NZD	405 000	06.11.2023	1 303	0.00
CAD	4 107 884	GBP	2 390 000	06.11.2023	-53 618	-0.01
EUR	1 800 000	USD	1 948 356	06.11.2023	41 559	0.00
JPY	510 000 000	USD	3 522 780	06.11.2023	140 677	0.01
NZD	1 000 000	USD	594 332	06.11.2023	11 539	0.00
USD	3 020 000	CAD	4 117 193	06.11.2023	-49 336	0.00
JPY	106 400 000	USD	729 256	06.11.2023	24 170	0.00
JPY	61 397 378	MXN	7 360 000	06.11.2023	1 936	0.00
CAD	4 064 368	USD	3 000 000	06.11.2023	65 763	0.01
EUR	224 582	NZD	405 000	06.11.2023	-1 661	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
EUR	450 628	USD	480 000	06.11.2023	3 335	0.00
AUD	4 914 223	GBP	2 585 000	06.11.2023	22 949	0.00
JPY	157 900 000	USD	1 072 397	06.11.2023	26 919	0.00
EUR	112 075	NZD	200 000	06.11.2023	-1 946	0.00
JPY	52 127 212	MXN	6 180 000	06.11.2023	-1 820	0.00
EUR	332 149	MXN	6 220 000	06.11.2023	-6 026	0.00
JPY	35 351 908	NZD	395 000	06.11.2023	-3 385	0.00
CAD	1 539 827	JPY	167 900 000	06.11.2023	-317	0.00
AUD	462 783	NZD	495 000	06.11.2023	-4 646	0.00
AUD	1 855 777	USD	1 169 281	06.11.2023	-5 236	0.00
JPY	210 000 000	USD	1 414 960	06.11.2023	25 537	0.00
EUR	1 525 000	USD	1 596 863	06.11.2023	-13 774	0.00
GBP	960 000	USD	1 158 332	06.11.2023	-5 995	0.00
EUR	660 000	USD	693 587	06.11.2023	-3 699	0.00
JPY	120 300 000	NZD	1 366 103	06.11.2023	96	0.00
USD	1 404 106	EUR	1 325 000	06.11.2023	-3 200	0.00
USD	1 164 767	JPY	172 900 000	06.11.2023	-20 832	0.00
MXN	16 730 000	USD	937 858	06.11.2023	10 301	0.00
EUR	775 000	USD	823 531	06.11.2023	3 930	0.00
NZD	469 889	MXN	5 000 000	06.11.2023	3 275	0.00
USD	7 697 690	EUR	7 280 000	06.11.2023	-2 162	0.00
JPY	210 900 000	USD	1 410 788	06.11.2023	16 333	0.00
EUR	2 667 500	GBP	2 329 762	06.11.2023	6 726	0.00
USD	806 878	EUR	760 000	06.11.2023	-3 204	0.00
CAD	795 466	MXN	10 520 000	06.11.2023	8 746	0.00
EUR	2 750 000	CAD	4 029 399	06.11.2023	-3 947	0.00
EUR	1 300 000	USD	1 374 354	06.11.2023	173	0.00
JPY	239 900 000	USD	1 583 880	06.11.2023	-438	0.00
NZD	790 000	USD	459 180	06.11.2023	-295	0.00
GBP	380 000	USD	461 239	06.11.2023	115	0.01
					1 279 587	0.12

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	51	51
EURO-BOBL FUTURE 08.06.23	EUR	365	365
EURO-SCHATZ FUTURE 08.06.23	EUR	463	463
EURO-BUXL FUTURE 08.06.23	EUR	119	119
EURO-OAT FUTURE 08.06.23	EUR	50	50
EURO BTP ITALY GOVERNMENT FUTURE 08.12.22	EUR	51	0
EURO-BOBL FUTURE 08.12.22	EUR	290	0
EURO-SCHATZ FUTURE 08.12.22	EUR	403	0
EURO-BUXL FUTURE 08.12.22	EUR	119	0
EURO-OAT FUTURE 08.12.22	EUR	10	0
EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	51	51
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	357	357
EURO-BOBL FUTURE 08.03.23	EUR	220	220
EURO-SCHATZ FUTURE 08.03.23	EUR	403	403
EURO-BUXL FUTURE 08.03.23	EUR	119	119
EURO-OAT FUTURE 08.03.23	EUR	50	50
EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	51	51
EURO-BOBL FUTURE 07.09.23	EUR	382	382
EURO-SCHATZ FUTURE 07.09.23	EUR	463	463
EURO-BUXL FUTURE 07.09.23	EUR	119	119

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
EURO-OAT FUTURE 07.09.23	EUR	50	50
EURO-SCHATZ FUTURE 07.12.23	EUR	0	463
EURO-BUXL FUTURE 07.12.23	EUR	0	107
EURO-OAT FUTURE 07.12.23	EUR	50	69
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	13	25
EURO-BOBL FUTURE 07.12.23	EUR	0	148
LONG GILT FUTURE 29.03.23	GBP	45	45
LONG GILT FUTURE 28.06.23	GBP	45	45
LONG GILT FUTURE 27.09.23	GBP	45	45
LONG GILT FUTURE 27.12.23	GBP	25	45
CAN 10YR BOND FUTURE 19.12.22	CAD	500	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.22	JPY	57	0
AUSTRALIA 3YR BOND FUTURE 15.12.22	AUD	603	304
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	301	0
AUSTRALIAN 3YR BOND FUTURE 15.03.23	AUD	914	914
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.03.23	JPY	147	147
CAN 10YR BOND FUTURE 22.03.23	CAD	466	466
AUSTRALIA 3YR BOND FUTURE 15.06.23	AUD	1 586	1 586
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.23	JPY	137	137
CAN 10YR BOND FUTURE 21.06.23	CAD	472	472
CAN 10YR BOND FUTURE 20.09.23	CAD	192	192
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.23	JPY	151	151
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23	JPY	89	151
CAN 10YR BOND FUTURE 18.12.23	CAD	0	192

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	158	158
EURO-BUND FUTURE 08.06.23	EUR	292	292
EURO-BUND FUTURE 08.12.22	EUR	0	291
EURO-OAT FUTURE 08.12.22	EUR	10	10
SHORT EURO BTP ITALY GOVERNMENT FUTURE 08.03.23	EUR	158	158
EURO-BUND FUTURE 08.03.23	EUR	292	292
EURO-OAT FUTURE 08.03.23	EUR	10	10
SHORT EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	158	158
EURO-BUND FUTURE 07.09.23	EUR	292	292
EURO-BOBL FUTURE 07.09.23	EUR	82	82
EURO-OAT FUTURE 07.12.23	EUR	36	36
SHORT EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	158	0
EURO-BUND FUTURE 07.12.23	EUR	292	0
LONG GILT FUTURE 28.12.22	GBP	42	122
LONG GILT FUTURE 29.03.23	GBP	71	71
US LONG BOND FUTURE 20.12.22	USD	0	175
US ULTRA LONG BOND (CBT) FUTURE 20.12.22	USD	0	27
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	0	265
US 10YR ULTRA NOTE FUTURE 20.12.22	USD	0	121
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	462	462
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	0	93
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	37	37
US 10YR ULTRA NOTE FUTURE 22.03.23	USD	186	186
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	355	355
US 2YR TREASURY NOTE FUTURE 31.03.23	USD	462	462
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	327	327
US LONG BOND FUTURE 22.03.23	USD	122	122
US 10YR ULTRA NOTE FUTURE 21.06.23	USD	186	186
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	91	91
US LONG BOND FUTURE 21.06.23	USD	122	122

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	355	355
US 2YR TREASURY NOTE FUTURE 30.06.23	USD	509	509
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	682	682
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	623	623
US LONG BOND FUTURE 20.09.23	USD	91	91
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	186	186
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	542	542
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	408	408
CAN 5YR BOND FUTURE 20.09.23	CAD	538	538
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	186	186
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	236	236
CAN 5YR BOND FUTURE 18.12.23	CAD	472	0
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	186	0
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	270	0
US LONG BOND FUTURE 19.12.23	USD	138	47
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	448	0
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	488	335
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	623	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	7 800 400 000	USD	52 903 436	04.11.2022
USD	23 437 065	MXN	463 190 000	04.11.2022
CAD	2 245 000	USD	1 644 210	04.11.2022
USD	2 637 988	GBP	2 300 000	04.11.2022
USD	53 572 215	JPY	7 800 400 000	06.02.2023
USD	2 070 430	JPY	302 800 000	06.02.2023
GBP	14 640 000	USD	16 900 732	06.02.2023
DKK	8 210 000	USD	1 100 690	06.02.2023
EUR	72 740 000	USD	72 566 639	06.02.2023
USD	3 234 270	SEK	35 300 000	06.02.2023
CAD	46 260 000	USD	34 059 810	06.02.2023
AUD	6 950 000	USD	4 480 348	06.02.2023
CAD	1 400 000	USD	1 044 799	06.02.2023
USD	4 094 010	AUD	6 240 000	06.02.2023
EUR	2 915 000	GBP	2 583 325	06.02.2023
EUR	2 870 000	AUD	4 500 255	06.02.2023
USD	937 998	CAD	1 250 000	06.02.2023
EUR	2 795 000	USD	2 933 274	06.02.2023
USD	1 409 941	JPY	194 000 000	06.02.2023
USD	1 320 914	CAD	1 755 000	06.02.2023
USD	728 153	EUR	700 000	06.02.2023
AUD	4 452 983	EUR	2 880 000	06.02.2023
GBP	2 525 000	CAD	4 098 673	06.02.2023
USD	10 000 000	EUR	9 503 066	06.02.2023
USD	3 029 388	EUR	2 915 000	06.02.2023
CAD	660 000	USD	487 938	06.02.2023
USD	487 745	EUR	470 000	06.02.2023
JPY	249 100 000	USD	1 846 323	06.02.2023
USD	10 551 130	EUR	10 000 000	06.02.2023
USD	615 000	EUR	583 897	06.02.2023
USD	1 558 068	GBP	1 275 000	06.02.2023
USD	1 433 882	AUD	2 130 000	06.02.2023
USD	4 678 787	JPY	633 200 000	06.02.2023
USD	4 160 845	EUR	3 940 000	06.02.2023
GBP	2 270 000	USD	2 777 321	06.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	2 990 000	AUD	4 707 369	06.02.2023
GBP	2 555 000	NOK	31 315 572	06.02.2023
USD	2 056 782	EUR	1 925 000	06.02.2023
USD	2 216 292	JPY	303 300 000	06.02.2023
USD	12 005 997	JPY	1 637 200 000	06.02.2023
USD	3 054 457	GBP	2 505 000	06.02.2023
EUR	10 321 990	CAD	15 000 000	06.02.2023
EUR	939 462	USD	1 000 000	06.02.2023
JPY	119 900 000	USD	909 470	06.02.2023
JPY	115 400 000	USD	879 769	06.02.2023
CAD	1 515 000	USD	1 117 916	06.02.2023
AUD	920 000	USD	623 597	06.02.2023
EUR	587 824	JPY	81 600 000	06.02.2023
EUR	2 910 000	SEK	32 599 167	06.02.2023
GBP	2 400 000	USD	2 856 851	06.02.2023
USD	1 282 489	AUD	1 900 000	06.02.2023
GBP	724 216	JPY	115 000 000	06.02.2023
SEK	19 000 000	USD	1 828 966	06.02.2023
CAD	7 359 508	EUR	5 115 000	06.02.2023
CAD	3 757 765	GBP	2 305 000	06.02.2023
EUR	300 000	USD	322 279	06.02.2023
EUR	5 115 000	CAD	7 365 897	06.02.2023
USD	1 821 980	SEK	19 000 000	06.02.2023
GBP	2 305 000	CAD	3 752 568	06.02.2023
USD	1 273 590	JPY	167 500 000	06.02.2023
USD	1 396 811	CAD	1 870 000	06.02.2023
EUR	4 290 000	USD	4 636 804	06.02.2023
JPY	115 300 000	USD	903 773	06.02.2023
GBP	2 575 000	USD	3 199 147	06.02.2023
USD	3 140 000	CAD	4 200 289	06.02.2023
GBP	2 615 000	AUD	4 682 592	06.02.2023
EUR	2 960 000	CAD	4 334 491	06.02.2023
GBP	2 615 000	NOK	32 098 181	06.02.2023
GBP	3 370 000	USD	4 174 381	06.02.2023
USD	1 483 454	CAD	1 990 000	06.02.2023
AUD	1 645 000	EUR	1 061 446	06.02.2023
CAD	1 545 000	USD	1 156 319	06.02.2023
EUR	2 960 000	NOK	32 222 936	06.02.2023
USD	1 967 677	JPY	255 300 000	06.02.2023
MXN	463 190 000	USD	23 021 421	07.02.2023
NZD	33 965 000	USD	20 003 609	07.02.2023
NZD	5 670 000	USD	3 400 005	07.02.2023
NZD	590 000	USD	359 422	07.02.2023
MXN	23 100 000	USD	1 176 760	07.02.2023
NZD	1 175 000	USD	716 130	07.02.2023
MXN	9 410 000	EUR	458 692	07.02.2023
MXN	12 140 000	CAD	823 801	07.02.2023
EUR	352 831	MXN	7 420 000	07.02.2023
NZD	22 390 000	USD	14 252 672	07.02.2023
MXN	4 938 881	NZD	395 000	07.02.2023
MXN	20 000 000	USD	1 038 043	07.02.2023
NZD	1 815 000	USD	1 151 130	07.02.2023
USD	28 355 229	MXN	525 358 881	07.02.2023
EUR	2 995 000	USD	3 301 820	04.05.2023
USD	7 286 093	AUD	10 195 000	04.05.2023
EUR	75 605 000	USD	83 480 244	04.05.2023
DKK	8 210 000	USD	1 219 430	04.05.2023
NZD	65 210 000	USD	42 486 076	04.05.2023
GBP	29 930 000	USD	36 963 397	04.05.2023
CAD	16 885 000	USD	12 713 507	04.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	9 627 241	NOK	95 640 000	04.05.2023
MXN	525 360 000	USD	27 903 346	04.05.2023
USD	6 599 691	SEK	67 900 000	04.05.2023
GBP	2 615 000	CAD	4 286 904	04.05.2023
USD	910 019	EUR	830 000	04.05.2023
EUR	2 950 000	AUD	4 555 461	04.05.2023
USD	617 677	CAD	825 000	04.05.2023
SEK	33 515 059	NOK	32 780 000	04.05.2023
USD	5 804 843	EUR	5 400 000	04.05.2023
NZD	1 620 000	USD	1 019 176	04.05.2023
USD	1 132 165	MXN	21 800 000	04.05.2023
USD	1 012 961	CAD	1 360 000	04.05.2023
USD	494 905	NZD	785 000	04.05.2023
AUD	368 119	NZD	405 000	04.05.2023
USD	919 661	SEK	9 460 000	04.05.2023
CAD	342 916	NZD	405 000	04.05.2023
USD	434 182	MXN	8 220 000	04.05.2023
USD	3 172 535	EUR	2 960 000	04.05.2023
CAD	4 209 272	GBP	2 610 000	04.05.2023
SEK	33 710 000	NOK	33 297 971	04.05.2023
USD	248 545	MXN	4 640 000	04.05.2023
AUD	4 539 909	EUR	2 915 000	04.05.2023
CAD	500 704	MXN	6 880 000	04.05.2023
CAD	674 105	NZD	800 000	04.05.2023
USD	250 290	NZD	405 000	04.05.2023
USD	3 632 703	GBP	3 000 000	04.05.2023
CAD	4 244 512	EUR	2 920 000	04.05.2023
CAD	1 350 000	EUR	925 988	04.05.2023
CAD	4 179 902	GBP	2 570 000	04.05.2023
GBP	260 000	USD	312 476	04.05.2023
CAD	420 000	USD	308 444	04.05.2023
CAD	4 180 494	GBP	2 565 000	04.05.2023
USD	2 555 084	CAD	3 490 000	04.05.2023
NZD	1 830 000	USD	1 134 255	04.05.2023
USD	382 723	NZD	620 000	04.05.2023
CAD	1 395 000	AUD	1 515 443	04.05.2023
GBP	2 565 000	USD	3 143 828	04.05.2023
EUR	950 000	USD	1 026 580	04.05.2023
GBP	525 000	USD	644 407	04.05.2023
NZD	1 035 000	USD	642 682	04.05.2023
USD	3 184 927	GBP	2 600 000	04.05.2023
USD	1 277 205	EUR	1 185 000	04.05.2023
CAD	785 000	USD	578 448	04.05.2023
MXN	5 850 000	USD	319 541	04.05.2023
EUR	355 000	USD	386 418	04.05.2023
USD	1 285 021	EUR	1 180 000	04.05.2023
USD	1 543 308	CAD	2 075 000	04.05.2023
EUR	1 940 000	USD	2 127 536	04.05.2023
GBP	2 605 000	USD	3 269 077	04.05.2023
CAD	4 303 573	AUD	4 780 000	04.05.2023
CAD	1 715 000	USD	1 282 169	04.05.2023
USD	3 194 016	GBP	2 575 000	04.05.2023
USD	85 539 043	JPY	10 890 600 000	08.05.2023
USD	918 836	JPY	116 800 000	08.05.2023
USD	3 205 000	JPY	419 771 670	08.05.2023
JPY	174 000 000	USD	1 340 372	08.05.2023
JPY	251 600 000	EUR	1 746 459	08.05.2023
JPY	117 700 000	USD	868 354	08.05.2023
USD	1 268 925	JPY	169 700 000	08.05.2023
USD	2 700 913	JPY	356 400 000	08.05.2023
JPY	416 566 469	USD	3 185 000	08.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	260 000 000	USD	1 975 548	08.05.2023
JPY	226 200 000	USD	1 730 703	08.05.2023
USD	1 733 430	JPY	227 400 000	08.05.2023
JPY	84 300 000	USD	638 729	08.05.2023
EUR	2 219 775	JPY	319 900 000	08.05.2023
JPY	10 970 205 201	USD	80 666 714	08.05.2023
USD	81 753 151	JPY	10 970 300 000	04.08.2023
CAD	33 150 000	USD	24 469 676	04.08.2023
GBP	22 580 000	USD	28 195 179	04.08.2023
DKK	8 210 000	USD	1 214 226	04.08.2023
EUR	66 480 000	USD	73 214 318	04.08.2023
MXN	489 670 000	USD	26 787 457	04.08.2023
NZD	66 275 000	USD	41 022 668	04.08.2023
USD	15 105 560	NOK	161 720 000	04.08.2023
USD	10 842 639	AUD	16 140 000	04.08.2023
AUD	4 845 000	CAD	4 413 504	04.08.2023
USD	2 605 804	JPY	351 500 000	04.08.2023
USD	1 805 251	EUR	1 635 000	04.08.2023
USD	1 535 473	GBP	1 230 000	04.08.2023
USD	988 428	SEK	10 140 000	04.08.2023
MXN	11 560 000	USD	632 207	04.08.2023
EUR	475 000	USD	527 413	04.08.2023
USD	1 542 183	CAD	2 090 000	04.08.2023
USD	3 577 480	EUR	3 235 000	04.08.2023
USD	1 374 365	NOK	14 690 000	04.08.2023
USD	3 050 246	JPY	403 500 000	04.08.2023
CAD	1 570 000	USD	1 174 323	04.08.2023
EUR	830 000	USD	914 106	04.08.2023
GBP	1 690 000	USD	2 133 885	04.08.2023
AUD	386 461	NZD	410 000	04.08.2023
EUR	595 000	GBP	519 001	04.08.2023
AUD	770 000	USD	507 744	04.08.2023
CAD	864 220	USD	635 000	04.08.2023
GBP	4 810 000	USD	5 987 057	04.08.2023
USD	10 995 496	EUR	10 210 000	04.08.2023
JPY	249 100 000	EUR	1 682 416	04.08.2023
JPY	142 300 000	USD	1 023 836	04.08.2023
EUR	4 132 339	NZD	7 300 000	04.08.2023
EUR	1 113 747	CAD	1 600 000	04.08.2023
EUR	357 624	NZD	630 000	04.08.2023
EUR	355 000	USD	383 555	04.08.2023
EUR	20 700 000	USD	22 320 313	04.08.2023
MXN	10 140 000	USD	579 736	04.08.2023
GBP	3 470 000	USD	4 339 450	04.08.2023
CAD	2 555 000	USD	1 911 404	04.08.2023
NOK	19 350 000	USD	1 793 158	04.08.2023
AUD	3 815 000	USD	2 578 684	04.08.2023
JPY	2 713 600 000	USD	19 576 793	04.08.2023
SEK	10 140 000	USD	939 187	04.08.2023
USD	1 785 454	AUD	2 625 000	04.08.2023
USD	39 758 650	EUR	36 660 000	04.08.2023
EUR	2 720 000	USD	2 994 317	04.08.2023
USD	472 429	JPY	67 400 000	04.08.2023
JPY	120 000 000	USD	835 700	04.08.2023
USD	10 286 720	EUR	9 410 000	04.08.2023
USD	8 908 322	JPY	1 282 100 000	04.08.2023
USD	1 299 742	CAD	1 720 000	04.08.2023
MXN	8 300 000	AUD	721 863	04.08.2023
USD	3 489 428	GBP	2 745 000	04.08.2023
EUR	6 550 000	USD	7 157 319	04.08.2023
GBP	480 000	USD	609 562	04.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
NZD	3 790 000	USD	2 330 019	04.08.2023
JPY	788 700 000	USD	5 479 185	04.08.2023
CAD	1 500 000	USD	1 132 693	04.08.2023
EUR	169 160	MXN	3 200 000	04.08.2023
EUR	169 341	NZD	300 000	04.08.2023
JPY	34 132 478	MXN	4 140 000	04.08.2023
JPY	68 600 000	CAD	650 100	04.08.2023
NZD	1 170 000	EUR	664 285	04.08.2023
GBP	2 365 000	CAD	4 089 973	04.08.2023
EUR	2 667 500	GBP	2 310 042	04.08.2023
GBP	144 894	NZD	300 000	04.08.2023
GBP	670 000	USD	865 001	04.08.2023
EUR	445 000	JPY	69 457 380	04.08.2023
USD	3 036 850	EUR	2 760 000	04.08.2023
USD	1 238 744	JPY	173 100 000	04.08.2023
JPY	52 919 640	NZD	600 000	04.08.2023
USD	1 283 220	GBP	1 005 000	04.08.2023
USD	1 771 028	EUR	1 615 000	04.08.2023
DKK	8 210 000	USD	1 216 259	06.11.2023
NZD	61 695 000	USD	37 721 125	06.11.2023
EUR	39 890 000	USD	43 996 301	06.11.2023
GBP	28 405 000	USD	36 299 343	06.11.2023
CAD	25 080 000	USD	18 856 774	06.11.2023
USD	6 385 533	AUD	9 675 000	06.11.2023
USD	15 468 608	NOK	157 060 000	06.11.2023
USD	65 085 193	JPY	9 148 100 000	06.11.2023
MXN	512 330 000	USD	29 802 985	06.11.2023
USD	1 719 841	EUR	1 565 000	06.11.2023
USD	1 466 386	JPY	207 100 000	06.11.2023
USD	980 354	GBP	770 000	06.11.2023
USD	1 572 911	EUR	1 430 000	06.11.2023
USD	1 250 731	JPY	176 700 000	06.11.2023
USD	872 970	JPY	123 900 000	06.11.2023
AUD	2 905 000	USD	1 912 434	06.11.2023
CHF	311 162	MXN	6 220 000	06.11.2023
JPY	52 430 354	NZD	610 000	06.11.2023
USD	356 311	CHF	311 162	06.11.2023
JPY	86 111 534	MXN	10 260 000	06.11.2023
JPY	35 187 881	NZD	410 000	06.11.2023
GBP	2 372 267	EUR	2 775 000	06.11.2023
EUR	221 501	NZD	405 000	06.11.2023
CAD	4 107 884	GBP	2 390 000	06.11.2023
EUR	1 800 000	USD	1 948 356	06.11.2023
JPY	510 000 000	USD	3 522 780	06.11.2023
NZD	1 000 000	USD	594 332	06.11.2023
USD	3 020 000	CAD	4 117 193	06.11.2023
JPY	106 400 000	USD	729 256	06.11.2023
JPY	61 397 378	MXN	7 360 000	06.11.2023
CAD	4 064 368	USD	3 000 000	06.11.2023
EUR	224 582	NZD	405 000	06.11.2023
EUR	450 628	USD	480 000	06.11.2023
AUD	4 914 223	GBP	2 585 000	06.11.2023
JPY	157 900 000	USD	1 072 397	06.11.2023
EUR	112 075	NZD	200 000	06.11.2023
JPY	52 127 212	MXN	6 180 000	06.11.2023
EUR	332 149	MXN	6 220 000	06.11.2023
JPY	35 351 908	NZD	395 000	06.11.2023
CAD	1 539 827	JPY	167 900 000	06.11.2023
AUD	462 783	NZD	495 000	06.11.2023
AUD	1 855 777	USD	1 169 281	06.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	210 000 000	USD	1 414 960	06.11.2023
EUR	1 525 000	USD	1 596 863	06.11.2023
GBP	960 000	USD	1 158 332	06.11.2023
EUR	660 000	USD	693 587	06.11.2023
JPY	120 300 000	NZD	1 366 103	06.11.2023
USD	1 404 106	EUR	1 325 000	06.11.2023
USD	1 164 767	JPY	172 900 000	06.11.2023
MXN	16 730 000	USD	937 858	06.11.2023
EUR	775 000	USD	823 531	06.11.2023
NZD	469 889	MXN	5 000 000	06.11.2023
USD	7 697 690	EUR	7 280 000	06.11.2023
JPY	210 900 000	USD	1 410 788	06.11.2023
EUR	2 667 500	GBP	2 329 762	06.11.2023
USD	806 878	EUR	760 000	06.11.2023
CAD	795 466	MXN	10 520 000	06.11.2023
EUR	2 750 000	CAD	4 029 399	06.11.2023
EUR	1 300 000	USD	1 374 354	06.11.2023
JPY	239 900 000	USD	1 583 880	06.11.2023
NZD	790 000	USD	459 180	06.11.2023
GBP	380 000	USD	461 239	06.11.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	997 182 887.85	95.31%
Net overall exposure to derivatives	183 966 943.03	17.58%
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:
UBS (CH) Institutional Fund
– Global Bonds Sustainable
Class I-X

0.00%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	MXN 1 = CHF 0.05
DKK 1 = CHF 0.13	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SEK 1 = CHF 0.08
GBP 1 = CHF 1.10	USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Global Corporate Bonds (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		95 735 224.39	95 890 045.65	272 111 918.33
Class I-X	CH0438149202			
Net asset value per unit in CHF		902.47	915.23	1 141.92
Issue and redemption price per unit in CHF ¹		905.72	915.23	1 141.92
Number of units outstanding		106 081.2850	104 771.8920	238 293.9270

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	0.1%	-19.1%	0.9%
Benchmark:				
Bloomberg Global Aggregate Corporate Index (CHF hedged)	CHF	-0.5%	-19.1%	0.5%

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	41.41
United Kingdom	10.57
Australia	7.61
France	6.73
Germany	2.41
Spain	2.31
Netherlands	2.26
Switzerland	2.01
Japan	1.56
Belgium	1.47
Others	14.62
TOTAL	92.96

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	5 564 511.87	6 006 740.35
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	89 423 733.67	92 119 898.73
Derivative financial instruments	79 543.68	-2 581 697.92
Other assets	1 139 484.02	948 476.12
TOTAL fund assets	96 207 273.24	96 493 417.28
Loans	-470 547.45	-603 154.22
Other liabilities	-1 501.40	-217.41
Net fund assets	95 735 224.39	95 890 045.65

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	83 167.07	29 693.16
Negative interest	-8 719.40	-24 661.99
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 466 893.15	6 432 887.24
– from units of other collective investment schemes	87.21	2 424.65
Purchase of current net income on issue of units	187 880.48	86 804.21
TOTAL income	3 729 308.51	6 527 147.27
Expenses		
Interest payable	-2 866.45	-32 777.06
Audit expenses	-12 530.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 914.39	-214.10
Payment of current net income on redemption of units	-156 565.35	-3 264 583.51
TOTAL expenses	-174 877.09	-3 310 105.57
Net income	3 554 431.42	3 217 041.70
Realized capital gains and losses	-4 948 483.76	-25 838 463.38
Realized result	-1 394 052.34	-22 621 421.68
Unrealized capital gains and losses	1 215 308.36	-20 555 508.42
TOTAL result	-178 743.98	-43 176 930.10

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	3 554 431.42	3 217 041.70
Available for distribution	3 554 431.42	3 217 041.70
Less federal withholding tax ¹	-1 244 051.00	-1 125 964.60
Net income retained for reinvestment	-2 310 380.42	-2 091 077.10
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	95 890 045.65	272 111 918.33
Paid federal withholding tax	-1 146 746.52	-2 576 173.24
Balance of unit movements	1 170 669.24	-130 468 769.34
Total result	-178 743.98	-43 176 930.10
Net fund assets at the end of the reporting period	95 735 224.39	95 890 045.65

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	104 771.8920	238 293.9270
Units issued	11 271.4350	6 823.2280
Units redeemed	-9 962.0420	-140 345.2630
Situation at the end of the period	106 081.2850	104 771.8920
Difference between units issued and units redeemed	1 309.3930	-133 522.0350

Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 1.2.2024		
Gross accumulation	CHF	33.506
Less federal withholding tax ¹	CHF	-11.728
Net accumulation per unit	CHF	21.778

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CAD								
APPLE INC 2.51300% 17-19.08.24*	CAD	640 000			640 000	410 275	0.43	
MCDONALD'S CORP 3.12500% 17-04.03.25*	CAD	160 000			160 000	101 624	0.11	
WALT DISNEY CO/THE 2.75800% 17-07.10.24*	CAD	240 000		240 000				
TOTAL CAD						511 898	0.53	
EUR								
BACARDI LTD-REG-S 2.75000% 13-03.07.23*	EUR	280 000		280 000				
BOUYGUES SA-REG-S 3.25000% 22-30.06.37*	EUR	200 000		200 000				
BP CAPITAL MARKETS BV-REG-S 0.93300% 20-04.12.40*	EUR	285 000		285 000				
BUPA FINANCE PLC-REG-S 5.00000% 23-12.10.30*	EUR		100 000		100 000	96 620	0.10	
CELANESE US HOLDINGS LLC 4.77700% 22-19.07.26*	EUR	80 000			80 000	76 310	0.08	
DEUTSCHE BOERSE AG-REG-S 3.75000% 23-28.09.29*	EUR		200 000		200 000	192 063	0.20	
FISERV INC 1.62500% 19-01.07.30*	EUR	460 000		460 000				
FISERV INC 4.50000% 23-24.05.31*	EUR		300 000		300 000	286 114	0.30	
HEIDELBERGCEMENT AG-REG-S 3.75000% 23-31.05.32*	EUR	320 000	120 000	200 000	200 000	175 739	0.18	
HOLDING D'INFRADES METIERS-REG-S 4.50000% 23-06.04.27*	EUR		220 000		220 000	209 460	0.22	
ILLINOIS TOOL WORKS INC 1.25000% 15-22.05.23*	EUR		100 000	100 000				
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	300 000			300 000	249 822	0.26	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.37500% 20-11.02.31*	EUR	200 000			200 000	153 423	0.16	
MACIF-REG-S-SUB 0.62500% 21-21.06.27*	EUR	200 000			200 000	166 764	0.17	
MEDTRONIC GLOBAL HOLDINGS SCA 0.37500% 19-07.03.23*	EUR		300 000	300 000				
NATIONAL GRID ELECTRICITY TRANS-REG-S 0.19000% 20-20.01.25*	EUR	125 000		125 000				
REWE INTERNATIONAL FINANCE BV-REG-S 4.87500% 23-13.09.30*	EUR		200 000		200 000	192 946	0.20	
SARTORIUS FINANCE BV-REG-S 4.50000% 23-14.09.32*	EUR		100 000		100 000	93 643	0.10	
TDF INFRASTRUCTURE SASU-REG-S 5.62500% 23-21.07.28*	EUR		200 000		200 000	192 083	0.20	
TRITAX EUROBOX PLC-REG-S 0.95000% 21-02.06.26*	EUR	160 000			160 000	134 994	0.14	
VOLKSWAGEN INTERNATIONAL FINANCE-REG-S 3.12500% 22-28.03.25*	EUR	200 000		200 000				
VONOVIA SE-REG-S 2.37500% 22-25.03.32*	EUR	100 000			100 000	77 457	0.08	
TOTAL EUR						2 297 437	2.39	
GBP								
BUPA FINANCE PLC-REG-S 1.75000% 20-14.06.27*	GBP	450 000		236 000	214 000	204 329	0.21	
BUPA FINANCE PLC-REG-S-SUB 4.12500% 20-14.06.35*	GBP	150 000			150 000	118 320	0.12	
TOTAL GBP						322 648	0.34	
USD								
3M CO 2.65000% 20-15.04.25*	USD	130 000		130 000				
ABBOTT LABORATORIES 4.90000% 16-30.11.46*	USD	265 000		15 000	250 000	196 243	0.20	
ABBVIE INC 2.30000% 20-21.11.22*	USD	500 000		500 000				
ABBVIE INC 4.25000% 18-14.11.28*	USD	230 000			230 000	197 050	0.20	
ABBVIE INC 4.40000% 13-06.11.42*	USD	170 000			170 000	122 861	0.13	
ABBVIE INC 4.87500% 18-14.11.48*	USD	165 000		5 000	160 000	120 562	0.13	
ADOBE INC 2.15000% 20-01.02.27*	USD	350 000		30 000	320 000	263 294	0.27	
AEP TEXAS INC 5.40000% 23-01.06.33*	USD		215 000		215 000	181 613	0.19	
AEP TRANSMISSION CO LLC 3.75000% 18-01.12.47*	USD	305 000			305 000	188 081	0.20	
AERCAP IRE CAP LTD/GLB AVIA TRUST 4.50000% 20-15.09.23*	USD	285 000		285 000				
AERCAP IRELAND CAP/ GLBL AVIATION TRUST 6.50000% 20-15.07.25*	USD	150 000			150 000	136 192	0.14	
AERCAP IRELAND CAPITAL DAC / AERCAP 1.65000% 21-29.10.24*	USD	200 000			200 000	173 555	0.18	
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 3.00000% 21-29.10.28*	USD	240 000			240 000	183 956	0.19	
AIA GROUP LTD-REG-S 5.62500% 22-25.10.27*	USD	400 000		400 000				
AIR LEASE CORP 3.37500% 20-01.07.25*	USD	250 000		20 000	230 000	198 672	0.21	
AIR PRODUCTS & CHEMICALS INC 2.05000% 20-15.05.30*	USD	120 000			120 000	87 870	0.09	
ALBEMARLE CORPORATION 5.45000% 14-01.12.44*	USD	100 000			100 000	74 376	0.08	
ALEXANDRIA REAL ESTATE EQUITIES INC 4.75000% 23-15.04.35*	USD		50 000	50 000				
ALTRIA GROUP INC 4.25000% 12-09.08.42*	USD	500 000			500 000	311 442	0.32	
ALTRIA GROUP INC 4.40000% 19-14.02.26*	USD	105 000			105 000	92 418	0.10	
ALTRIA GROUP INC 4.80000% 19-14.02.29*	USD	30 000			30 000	25 570	0.03	
ALTRIA GROUP INC 5.95000% 19-14.02.49*	USD	185 000			185 000	142 823	0.15	
AMAZON.COM INC 2.80000% 18-22.08.24*	USD	480 000		480 000				
AMAZON.COM INC 3.10000% 21-12.05.51*	USD	205 000		15 000	190 000	107 130	0.11	
AMGEN INC 5.25000% 23-02.03.33*	USD		210 000	20 000	190 000	161 256	0.17	
AMGEN INC 5.65000% 23-02.03.53*	USD		190 000	10 000	180 000	144 072	0.15	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMGEN INC 5.75000% 23-02.03.63*	USD		125 000	5 000	120 000	94 585	0.10	
ANHEUSER-BUSCH COS 3.65000% 19-01.02.26*	USD	250 000			250 000	218 729	0.23	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75000% 19-23.01.29*	USD	225 000			225 000	197 611	0.21	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.50000% 20-01.06.50*	USD	310 000		310 000				
ANTHEM INC 3.65000% 17-01.12.27*	USD	125 000			125 000	104 795	0.11	
AON CORP/AON GLOBAL HOLDINGS PLC 5.35000% 23-28.02.33*	USD		150 000		150 000	127 224	0.13	
APPLE INC 3.85000% 16-04.08.46*	USD	320 000			320 000	218 381	0.23	
APT PIPELINES LTD-REG-S 4.20000% 15-23.03.25*	USD	320 000			320 000	283 428	0.29	
APT PIPELINES LTD-REG-S 4.25000% 17-15.07.27*	USD	180 000	50 000	20 000	210 000	179 112	0.19	
APTIV PLC 2.39600% 22-18.02.25*	USD	250 000			250 000	217 002	0.23	
ARCELORMITTAL SA 6.80000% 22-29.11.32*	USD		225 000	225 000				
ARROW ELECTRONICS INC 6.12500% 23-01.03.26*	USD		175 000		175 000	158 080	0.16	
AT&T INC 1.65000% 20-01.02.28*	USD	120 000			120 000	91 299	0.09	
AT&T INC 3.55000% 21-15.09.55*	USD	340 000		30 000	310 000	163 993	0.17	
AT&T INC 4.35000% 19-01.03.29*	USD	410 000			410 000	343 490	0.36	
AT&T INC 4.75000% 15-15.05.46*	USD	390 000			390 000	268 251	0.28	
AT&T INC 5.40000% 23-15.02.34*	USD		250 000		250 000	209 045	0.22	
BANCO SANTANDER SA 5.14700% 22-18.08.25*	USD	400 000			400 000	354 602	0.37	
BANCO SANTANDER SA-SUB 6.92100% 23-08.08.33*	USD		200 000	200 000				
BANK OF NOVA SCOTIA 5.25000% 22-06.12.24*	USD		115 000		115 000	103 751	0.11	
BANK OF NOVA SCOTIA/THE 3.45000% 22-11.04.25*	USD	130 000		130 000				
BAT CAPITAL CORP 3.55700% 18-15.08.27*	USD	250 000		189 000	61 000	50 325	0.05	
BAYFRONT INFRASTRUCTURE MANAGEMEN-REG-S 4.25700% 23-16.05.26*	USD		200 000	200 000				
BOEING CO/THE 2.19600% 21-04.02.26*	USD	225 000			225 000	188 141	0.20	
BRISTOL MYERS SQUIBB CO 4.25000% 20-26.10.49*	USD	310 000		10 000	300 000	203 047	0.21	
BROWN-FORMAN CORP 4.75000% 23-15.04.33*	USD		245 000		245 000	206 753	0.21	
BURLINGTON NORTHERN SANTA FE LLC 5.40000% 11-01.06.41*	USD	150 000			150 000	123 863	0.13	
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 22-07.04.25*	USD	195 000		195 000				
CANADIAN PACIFIC RAILWAY 3.10000% 21-02.12.51*	USD	190 000		20 000	170 000	90 816	0.09	
CELANESE US HOLDINGS LLC 6.05000% 22-15.03.25*	USD	250 000		182 000	68 000	61 693	0.06	
CELANESE US HOLDINGS LLC 6.16500% 22-15.07.27*	USD	200 000		20 000	180 000	159 886	0.17	
CELANESE US HOLDINGS LLC 5.90000% 22-05.07.24*	USD	200 000		200 000				
CELANESE US HOLDINGS LLC 6.35000% 23-15.11.28*	USD		45 000		45 000	39 983	0.04	
CHEVRON USA INC 3.85000% 21-15.01.28*	USD	120 000		120 000				
CIGNA CORP 2.40000% 20-15.03.30*	USD	135 000		135 000				
CIGNA CORP 4.37500% 19-15.10.28*	USD	210 000	120 000	30 000	300 000	255 170	0.27	
CIGNA CORP 4.90000% 19-15.12.48*	USD	90 000		90 000				
CITIGROUP INC 4.65000% 18-23.07.48*	USD	415 000		15 000	400 000	280 372	0.29	
CITIGROUP INC-SUB 4.60000% 16-09.03.26*	USD	160 000			160 000	139 556	0.15	
CK HUTCHISON INTERNATIONAL 23 LTD-REG-S 4.75000% 23-21.04.28*	USD		430 000		430 000	376 158	0.39	
COCA-COLA FEMSA SA 2.75000% 20-22.01.30*	USD	177 000			177 000	134 201	0.14	
COMCAST CORP 3.95000% 18-15.10.25*	USD	200 000			200 000	176 507	0.18	
COMCAST CORP 4.15000% 18-15.10.28*	USD	195 000		105 000	90 000	76 512	0.08	
CONCENTRIX CORP 6.60000% 23-02.08.28*	USD		440 000		440 000	384 425	0.40	
CONCENTRIX CORP 6.65000% 23-02.08.26*	USD		165 000		165 000	149 235	0.16	
CONCENTRIX CORP 6.85000% 23-02.08.33*	USD		600 000		600 000	493 269	0.51	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.62500% 17-01.08.27*	USD	200 000			200 000	165 811	0.17	
COSTCO WHOLESALE CORP 1.60000% 20-20.04.30*	USD	75 000			75 000	53 957	0.06	
CREDIT SUISSE AG/NEW YORK NY 7.95000% 23-09.01.25*	USD		250 000		250 000	230 757	0.24	
CVS HEALTH CORP 2.62500% 19-15.08.24*	USD	125 000			125 000	110 780	0.12	
CVS HEALTH CORP 5.05000% 18-25.03.48*	USD	125 000		15 000	110 000	78 691	0.08	
CVS HEALTH CORP 5.12500% 15-20.07.45*	USD	270 000		20 000	250 000	181 638	0.19	
CVS HEALTH CORP 5.30000% 23-01.06.33*	USD		140 000		140 000	117 665	0.12	
DELL INTERNATIONAL LLC / EMC CORP 5.75000% 23-01.02.33*	USD		140 000	140 000				
DELL INTERNATIONAL LLC / EMC CORP 8.35000% 21-15.07.46*	USD	100 000		10 000	90 000	91 500	0.10	
DIAGEO CAPITAL PLC 3.87500% 13-29.04.43*	USD	125 000			125 000	84 718	0.09	
DISCOVERY COMMUNICATIONS LLC 5.30000% 19-15.05.49*	USD	315 000		25 000	290 000	190 102	0.20	
EATON CORP 4.15000% 13-02.11.42*	USD	180 000			180 000	127 378	0.13	
ELECTRICITE DE FRANCE-REG-S 6.95000% 09-26.01.39*	USD	200 000		200 000				
ELEVANCE HEALTH INC 4.75000% 23-15.02.33*	USD		140 000		140 000	115 530	0.12	
ENBRIDGE INC 5.70000% 23-08.03.33*	USD		40 000	40 000				
ENTERPRISE PRODUCTS OPERATING LLC 4.85000% 13-15.03.44*	USD	160 000			160 000	120 589	0.13	
EQT CORP 3.90000% 17-01.10.27*	USD	195 000		15 000	180 000	150 719	0.16	
ESTEE LAUDER COS INC/THE 4.37500% 23-15.05.28*	USD		270 000		270 000	234 612	0.24	
EVERSOURCE ENERGY 1.65000% 20-15.08.30*	USD	330 000		60 000	270 000	183 944	0.19	
EXELON CORP 2.75000% 22-15.03.27*	USD		150 000	10 000	140 000	115 264	0.12	
EXELON CORP 3.40000% 16-15.04.26*	USD	100 000			100 000	86 282	0.09	
EXPORT-IMPORT BANK OF KOREA 5.12500% 23-11.01.33*	USD		200 000		200 000	174 477	0.18	
FIRSTENERGY CORP 2.25000% 20-01.09.30*	USD	155 000		155 000				
FISERV INC 3.20000% 19-01.07.26*	USD	355 000		35 000	320 000	272 073	0.28	
FLOWSERVE CORP 3.50000% 20-01.10.30*	USD	275 000		25 000	250 000	183 003	0.19	
FOMENTO ECONOMICO MEXIC SAB DE CV 3.50000% 20-16.01.50*	USD	300 000		300 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GE CAPITAL INTL FUNDING CO 4.41800% 16-15.11.35*	USD	676 000		676 000				
GENERAL MOTORS CO 5.60000% 22-15.10.32*	USD	345 000		25 000	320 000	265 920	0.28	
GENERAL MOTORS CO 6.12500% 20-01.10.25*	USD	260 000			260 000	236 193	0.25	
GENERAL MOTORS FINANCIAL CO 4.35000% 18-09.04.25*	USD	310 000			310 000	274 299	0.29	
GENERAL MOTORS FINANCIAL CO INC 5.85000% 23-06.04.30*	USD		60 000	60 000				
GEORGIA POWER CO 2.10000% 20-30.07.23*	USD	200 000		200 000				
GILEAD SCIENCES INC 4.80000% 14-01.04.44*	USD	155 000			155 000	115 929	0.12	
GILEAD SCIENCES INC 4.75000% 15-01.03.46*	USD	135 000		15 000	120 000	88 270	0.09	
GOLDMAN SACHS GROUP INC 3.50000% 20-01.04.25*	USD	800 000		110 000	690 000	604 346	0.63	
GS-CALTEX CORP-REG-S 5.37500% 23-07.08.28*	USD		200 000	200 000				
HANWHA Q CELLS AMERICAS HOLDINGS-REG-S 5.00000% 23-27.07.28*	USD	200 000			200 000	176 220	0.18	
HANWHA Q CELLS AMERICAS HOLDINGS-REG-S 5.00000% 23-27.07.28*	USD		200 000	200 000				
HARTFORD FINANCIAL SERVICES GROUP INC 4.40000% 18-15.03.48*	USD	260 000		10 000	250 000	168 994	0.18	
HEALTHPEAK OP LLC 5.25000% 23-15.12.32*	USD		160 000	30 000	130 000	107 142	0.11	
HEICO CORP 5.25000% 23-01.08.28*	USD		225 000		225 000	197 520	0.21	
HEICO CORP 5.35000% 23-01.08.33*	USD		70 000	70 000				
HOME DEPOT INC 4.95000% 22-15.09.52*	USD	90 000		90 000				
HOME DEPOT INC/THE 4.87500% 13-15.02.44*	USD	100 000			100 000	76 579	0.08	
HOME DEPOT INC/THE 4.50000% 22-15.09.32*	USD	70 000			70 000	58 438	0.06	
HUMANA INC 3.15000% 12-01.12.22*	USD	500 000		500 000				
HYUNDAI CAPITAL AMERICA-REG-S 2.37500% 20-10.02.23*	USD		420 000	420 000				
ILLINOIS TOOL WORKS INC 2.65000% 16-15.11.26*	USD	200 000			200 000	167 986	0.17	
INTEL CORP 5.20000% 23-10.02.33*	USD		165 000	165 000				
INTEL CORP 5.70000% 23-10.02.53*	USD		180 000	10 000	170 000	138 454	0.14	
INTERNATIONAL BUSINESS MACHINES CORP 3.30000% 19-15.05.26*	USD	200 000		100 000	100 000	86 070	0.09	
INTUIT INC 5.50000% 23-15.09.53*	USD		185 000		185 000	153 157	0.16	
J M SMUCKER CO/THE 5.90000% 23-15.11.28*	USD		170 000		170 000	153 488	0.16	
J M SMUCKER CO/THE 6.50000% 23-15.11.53*	USD		60 000		60 000	51 484	0.05	
JMH CO LTD-REG-S 2.50000% 21-09.04.31*	USD	600 000			600 000	430 257	0.45	
JPMORGAN CHASE & CO 3.20000% 13-25.01.23*	USD		1 400 000	1 400 000				
JPMORGAN CHASE & CO-SUB 3.62500% 16-01.12.27*	USD	320 000			320 000	266 093	0.28	
KOREA NATIONAL OIL CORP-REG-S 4.75000% 23-03.04.26*	USD			200 000				
KT CORP-REG-S 4.00000% 22-08.08.25*	USD	285 000			285 000	251 954	0.26	
LG ENERGY SOLUTION LTD-REG-S 5.75000% 23-25.09.28*	USD		245 000		245 000	219 781	0.23	
LLOYDS BANKING GROUP PLC 4.37500% 18-22.03.28*	USD	200 000			200 000	166 981	0.17	
LOWE'S COS INC 3.00000% 20-15.10.50*	USD	170 000			170 000	85 032	0.09	
LSEGA FINANCING PLC-144A 2.50000% 21-06.04.31*	USD	200 000			200 000	142 471	0.15	
MAGALLANES INC-144A 4.27900% 22-15.03.32*	USD	320 000		320 000				
MAGALLANES INC-144A 5.14100% 22-15.03.52*	USD	80 000		80 000				
MARSH & MCLENNAN COS INC 5.45000% 23-15.03.53*	USD		135 000	5 000	130 000	104 231	0.11	
MASCO CORP 2.00000% 20-01.10.30*	USD	200 000			180 000	122 815	0.13	
MASCO CORP 4.50000% 17-15.05.47*	USD	150 000		150 000				
MASTERCARD INC 2.00000% 19-03.03.25*	USD	300 000		50 000	250 000	217 441	0.23	
MCKESSON CORP 4.90000% 23-15.07.28*	USD		105 000		105 000	92 784	0.10	
MCKESSON CORP 5.10000% 23-15.07.33*	USD		160 000		160 000	135 376	0.14	
MEDTRONIC GLOBAL HOLDINGS SCA 4.25000% 23-30.03.28*	USD		210 000	20 000	190 000	164 709	0.17	
MEITUAN DIANPING-REG-S 3.05000% 20-28.10.30*	USD	400 000			400 000	279 222	0.29	
MERCK & CO INC 3.70000% 15-10.02.45*	USD	65 000		5 000	60 000	39 122	0.04	
MEXICHEM SAB DE CV-REG-S 5.50000% 17-15.01.48*	USD	275 000			275 000	181 879	0.19	
MICROSOFT CORP 2.92100% 21-17.03.52*	USD	390 000		20 000	370 000	207 859	0.22	
MOHAWK INDUSTRIES INC 5.85000% 23-18.09.28*	USD		385 000	75 000	310 000	277 184	0.29	
MORGAN STANLEY 6.37500% 12-24.07.42*	USD	125 000			125 000	112 753	0.12	
MPLX LP 4.95000% 22-01.09.32*	USD	110 000		110 000				
MPLX LP 5.20000% 17-01.03.47*	USD	165 000		15 000	150 000	105 570	0.11	
NASDAQ INC 5.55000% 23-15.02.34*	USD		190 000		190 000	160 389	0.17	
NASDAQ INC 5.65000% 23-28.06.25*	USD		55 000		55 000	49 871	0.05	
NASDAQ INC 5.95000% 23-15.08.53*	USD		60 000		60 000	48 715	0.05	
NATIONAL GRID PLC 5.60200% 23-12.06.28*	USD	130 000			130 000	115 502	0.12	
NATIONAL GRID PLC 5.80900% 23-12.06.33*	USD	130 000			130 000	111 526	0.12	
NATWEST GROUP PLC 4.80000% 16-05.04.26*	USD	300 000			300 000	263 053	0.27	
NATWEST GROUP PLC-SUB 6.12500% 12-15.12.22*	USD	190 000		190 000				
NIKE INC 2.40000% 20-27.03.25*	USD	60 000	80 000		140 000	122 268	0.13	
NISOURCE INC 5.25000% 23-30.03.28*	USD		295 000	55 000	240 000	212 053	0.22	
NISSAN MOTOR ACCEPTANCE-REG-S 7.05000% 23-15.09.28*	USD		65 000		65 000	58 422	0.06	
NORDSON CORP 5.60000% 23-15.09.28*	USD		165 000		165 000	147 389	0.15	
NORDSON CORP 5.80000% 23-15.09.33*	USD		130 000		130 000	112 617	0.12	
NTT FINANCE CORP-REG-S 2.06500% 21-03.04.31*	USD	340 000			340 000	240 511	0.25	
NUTRIEN LTD 4.90000% 23-27.03.28*	USD		165 000	165 000				
ONEOK INC 5.55000% 23-01.11.26*	USD		75 000		75 000	67 429	0.07	
ONEOK INC 6.10000% 22-15.11.32*	USD		85 000	85 000				
ONEOK INC 6.62500% 23-01.09.53*	USD		125 000		125 000	106 311	0.11	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ORACLE CORP 2.50000% 20-01.04.25*	USD	140 000		30 000	110 000	95 495	0.10	
ORACLE CORP 5.55000% 23-06.02.53*	USD		80 000	80 000				
ORACLE CORP 6.15000% 22-09.11.29*	USD		360 000		360 000	328 802	0.34	
ORACLE CORP 6.90000% 22-09.11.52*	USD		270 000		270 000	242 127	0.25	
OVINTIV INC 6.25000% 23-15.07.33*	USD		110 000	110 000				
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.65000% 23-19.05.25*	USD		460 000	50 000	410 000	368 394	0.38	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75000% 23-19.05.33*	USD		370 000		370 000	308 164	0.32	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.30000% 23-19.05.53*	USD		205 000		205 000	164 005	0.17	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.34000% 23-19.05.63*	USD		155 000		155 000	120 838	0.13	
PHILIP MORRIS INTERNATIONAL INC 4.25000% 14-10.11.44*	USD	135 000		5 000	130 000	85 324	0.09	
PHILIP MORRIS INTERNATIONAL INC 5.62500% 22-17.11.29*	USD		140 000		140 000	124 681	0.13	
PHILLIPS 66 PARTNERS LP 4.68000% 15-15.02.45*	USD	30 000		30 000				
PLAINS ALL AMERICAN PIPELINE LP 3.80000% 20-15.09.30*	USD	220 000		30 000	190 000	145 710	0.15	
POSCO-REG-S 4.50000% 22-04.08.27*	USD	300 000		300 000				
PUBLIC STORAGE 1.95000% 21-09.11.28*	USD	250 000		250 000				
PUBLIC STORAGE 5.10000% 23-01.08.33*	USD		50 000	50 000				
PUBLIC STORAGE 5.35000% 23-01.08.53*	USD		115 000		115 000	90 089	0.09	
QUALCOMM INC 4.30000% 17-20.05.47*	USD	130 000		10 000	120 000	83 432	0.09	
QUANTA SERVICES INC 2.90000% 20-01.10.30*	USD	250 000			250 000	179 153	0.19	
QUANTA SERVICES INC 3.05000% 21-01.10.41*	USD	400 000			400 000	218 204	0.23	
RAYTHEON TECHNOLOGIES CORP 2.37500% 21-15.03.32*	USD	160 000		160 000				
RELIANCE INDUSTRIES LTD-REG-S 2.87500% 22-12.01.32*	USD	345 000			345 000	245 830	0.26	
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD	250 000			250 000	139 019	0.14	
REPUBLIC SERVICES INC 1.45000% 20-15.02.31*	USD		340 000		340 000	227 488	0.24	
REPUBLIC SERVICES INC 5.00000% 23-01.04.34*	USD		440 000	440 000				
REYNOLDS AMERICAN INC 5.70000% 15-15.08.35*	USD	65 000			65 000	50 681	0.05	
ROCHE HOLDINGS INC-REG-S 2.62500% 16-15.05.26*	USD	200 000			200 000	170 070	0.18	
SALESFORCE.COM INC 0.62500% 21-15.07.24*	USD	250 000		30 000	220 000	193 225	0.20	
SALESFORCE.COM INC 1.50000% 21-15.07.28*	USD	125 000			125 000	95 785	0.10	
SANTOS FINANCE LTD-REG-S 3.64900% 21-29.04.31*	USD	170 000		20 000	150 000	107 178	0.11	
SANTOS FINANCE LTD-REG-S 6.87500% 23-19.09.33*	USD		155 000		155 000	134 600	0.14	
SAUDI ARABIAN OIL CO-REG-S 1.62500% 20-24.11.25*	USD	200 000		200 000				
SEMPRA ENERGY 6.00000% 09-15.10.39*	USD	200 000			200 000	166 475	0.17	
SGSP AUSTRALIA ASSETS PTY LTD-REG-S 3.25000% 16-29.07.26*	USD	300 000			300 000	254 900	0.26	
SHERWIN-WILLIAMS CO/THE 4.05000% 22-08.08.24*	USD	60 000	250 000	260 000	50 000	44 825	0.05	
SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 3.45000% 21-11.01.31*	USD	305 000			305 000	10 409	0.01	
SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 5.20000% 21-16.01.27*	USD	405 000			405 000	13 821	0.01	
SOUTHERN CO 3.25000% 16-01.07.26*	USD	275 000		25 000	250 000	212 657	0.22	
SOUTHERN CO 4.40000% 16-01.07.46*	USD	130 000			130 000	87 267	0.09	
SOUTHWEST AIRLINES CO 5.12500% 20-15.06.27*	USD	230 000			230 000			
SUMITOMO MITSUI FINANCIAL GROUP INC 5.76600% 23-13.01.33*	USD		205 000	205 000				
SUMITOMO MITSUI FINANCIAL GROUP-SUB 6.18400% 23-13.07.43*	USD		250 000	250 000				
SUNNY OPTICAL TECHNOLOGY GROUP-REG-S 5.95000% 23-17.07.26*	USD		200 000		200 000	180 386	0.19	
T-MOBILE USA INC 5.75000% 23-15.01.34*	USD		85 000		85 000	73 389	0.08	
TELEFONICA EMISIONES SA 5.52000% 19-01.03.49*	USD	600 000			600 000	430 782	0.45	
TEXAS INSTRUMENTS INC 1.37500% 20-12.03.25*	USD	200 000		30 000	170 000	146 478	0.15	
TEXAS INSTRUMENTS INC 5.05000% 23-18.05.63*	USD		465 000		465 000	352 372	0.37	
THERMO FISHER SCIENTIFIC INC 2.80000% 21-15.10.41*	USD	285 000			285 000	165 254	0.17	
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD	260 000			260 000	226 166	0.24	
TOYOTA MOTOR CORP 5.27500% 23-13.07.26*	USD		305 000		305 000	276 923	0.29	
UNION PACIFIC CORP 4.05000% 15-15.11.45*	USD	100 000		100 000				
UNITED TECHNOLOGIES CORP 3.95000% 18-16.08.25*	USD	165 000			165 000			
VERISIGN INC 5.25000% 15-01.04.25*	USD	220 000			220 000			
VERIZON COMMUNICATIONS INC 3.37600% 18-15.02.25*	USD	123 000			123 000	108 540	0.11	
VERIZON COMMUNICATIONS INC 1.45000% 21-20.03.26*	USD	205 000		30 000	175 000	144 059	0.15	
VERIZON COMMUNICATIONS INC 2.55000% 21-21.03.31*	USD	350 000		135 000	215 000	152 863	0.16	
VERIZON COMMUNICATIONS INC 5.05000% 23-09.05.33*	USD		305 000		305 000	254 049	0.26	
VIACOMCBS INC 4.75000% 20-15.05.25*	USD	250 000			250 000	222 272	0.23	
VICI PROPERTIES LP 5.62500% 22-15.05.52*	USD	155 000		155 000				
VIRGINIA ELECTRIC & POWER CO 4.00000% 16-15.11.46*	USD	165 000			165 000	104 082	0.11	
VIRGINIA ELECTRIC & POWER CO 3.80000% 18-01.04.28*	USD	105 000			105 000	88 286	0.09	
VISA INC 1.90000% 20-15.04.27*	USD	195 000			195 000	158 022	0.16	
VMWARE INC 1.80000% 21-15.08.28*	USD	130 000		10 000	120 000	90 139	0.09	
VODAFONE GROUP PLC 4.37500% 13-19.02.43*	USD	80 000			80 000	53 843	0.06	
WALT DISNEY CO 6.20000% 19-15.12.34*	USD	400 000			400 000	369 314	0.38	
WARNERMEDIA HOLDINGS 4.27900% 23-15.03.32*	USD		320 000	30 000	290 000	218 816	0.23	
WARNERMEDIA HOLDINGS INC 5.14100% 23-15.03.52*	USD		80 000	10 000	70 000	45 078	0.05	
WARNERMEDIA HOLDINGS INC 6.41200% 23-15.03.26*	USD		245 000		245 000	222 507	0.23	
WASTE MANAGEMENT INC 4.87500% 23-15.02.29*	USD		560 000	160 000	400 000	350 822	0.36	
WESTERN MIDSTREAM OPERATING LP 6.15000% 23-01.04.33*	USD		255 000		255 000	219 480	0.23	
WESTPAC BANKING CORP-SUB 4.42100% 19-24.07.39*	USD	250 000			250 000	168 013	0.17	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
WESTPAC BANKING CORP 2.00000% 20-13.01.23*	USD		56 000	56 000				
WILLIAMS COS INC/THE 4.30000% 14-04.03.24*	USD	375 000			375 000	339 139	0.35	
WPP FINANCE 2010 3.75000% 14-19.09.24*	USD	200 000			200 000	177 614	0.18	
XL GROUP LTD 5.25000% 13-15.12.43*	USD	100 000	120 000		220 000	169 867	0.18	
ZOETIS INC 5.40000% 22-14.11.25*	USD		200 000		200 000	180 697	0.19	
TOTAL USD						32 039 773	33.30	
Total Notes, fixed rate						35 171 756	36.56	

Notes, floating rate

EUR

ASR NEDERLAND NV-REG-S-SUB 7.000%/VAR 22-07.12.43*	EUR		110 000	110 000				
BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR		100 000	100 000				
BARCLAYS PLC-REG-S 0.577%/VAR 21-09.08.29*	EUR	275 000		275 000				
BPCE SA-REG-S-SUB 1.500%/VAR 21-13.01.42*	EUR	400 000			400 000	332 352	0.35	
ENI SPA-REG-S-SUB 3.375%/VAR 20-PRP*	EUR	210 000			210 000	168 926	0.18	
RAIFFEISEN BANK INTER-REG-S-SUB 7.375%/VAR 22-20.12.32*	EUR	100 000		100 000				
UBS GROUP AG-REG-S 2.125%/VAR 22-13.10.26*	EUR	320 000			320 000	292 846	0.30	
UBS GROUP AG-REG-S 2.875%/VAR 22-02.04.32*	EUR	340 000		100 000	240 000	199 882	0.21	
VIRGIN MONEY UK PLC-REG-S 2.875%/VAR 20-24.06.25*	EUR	250 000			250 000	235 846	0.25	
VIRGIN MONEY UK PLC-REG-S 4.625%/VAR 23-29.10.28*	EUR		110 000		110 000	101 040	0.11	
VOLKSWAGEN INTERNATIONAL FIN-REG-S-SUB 4.375%/VAR 22-PRP*	EUR	200 000		200 000				
TOTAL EUR						1 330 892	1.38	

GBP

BARCLAYS PLC-REG-S 7.090%/VAR 23-06.11.29*	GBP		350 000		350 000	387 624	0.40	
TOTAL GBP						387 624	0.40	

USD

ALLIANZ SE-REG-S-SUB 6.350%/VAR 23-06.09.53*	USD		200 000	200 000				
ALLY FINANCIAL INC 6.992%/VAR 23-13.06.29*	USD		140 000		140 000	121 781	0.13	
AMERICAN EXPRESS CO-SUB 5.625%/VAR 23-28.07.34*	USD		270 000		270 000	223 941	0.23	
BANK OF AMERICA CORP 5.015%/VAR 22-22.07.33*	USD	300 000	800 000	130 000	970 000	789 245	0.82	
BK OF AMERICA CORP 3.004%/VAR 18-20.12.23*	USD	650 000		650 000				
CAPITAL ONE FINANCIAL CORP 6.312%/VAR 23-08.06.29*	USD		380 000		380 000	331 112	0.34	
CITIGROUP INC 2.520%/VAR 21-03.11.32*	USD	360 000			360 000	243 729	0.25	
DEUTSCHE BANK AG/NEW YORK NY 2.222%/VAR 20-18.09.24*	USD	200 000		200 000				
FIFTH THIRD BANCORP 6.361%/VAR 22-27.10.28*	USD	100 000			100 000	88 574	0.09	
FIFTH THIRD BANCORP 6.339%/VAR 23-27.07.29*	USD		125 000		125 000	110 184	0.11	
GOLDMAN SACHS GROUP INC 3.615%/VAR 22-15.03.28*	USD	425 000		35 000	390 000	324 959	0.34	
JPMORGAN CHASE & CO 2.739%/VAR 19-15.10.30*	USD	510 000		40 000	470 000	351 402	0.37	
JPMORGAN CHASE & CO 5.299%/VAR 23-24.07.29*	USD		570 000		570 000	499 408	0.52	
JPMORGAN CHASE & CO-SUB 2.956%/VAR 20-13.05.31*	USD	320 000	100 000	70 000	350 000	256 847	0.27	
LLOYDS BANKING GROUP PLC 3.574%/3M LIBOR+120.5BP 17-07.11.28*	USD	300 000			300 000	242 403	0.25	
MITSUBISHI UFJ FINANCIAL GROUP INC 0.953%/VAR 21-19.07.25*	USD	600 000			600 000	525 443	0.55	
MORGAN STANLEY 0.731%/VAR 21-05.04.24*	USD	385 000		385 000				
MORGAN STANLEY 5.123%/VAR 23-01.02.29*	USD		225 000	25 000	200 000	173 290	0.18	
MORGAN STANLEY 5.424%/VAR 23-21.07.34*	USD		120 000		120 000	99 670	0.10	
NATWEST GROUP PLC 4.519%/VAR 18-25.06.24*	USD		200 000	200 000				
PRUDENTIAL FUNDING PLC-REG-S-SUB 2.950%/VAR 21-03.11.33*	USD	520 000			520 000	386 536	0.40	
SANTANDER HOLDINGS USA INC 6.499%/VAR 23-09.03.29*	USD		165 000		165 000	145 229	0.15	
SANTANDER UK GROUP HOLDINGS 6.833%/VAR 22-21.11.26*	USD		240 000	240 000				
SANTANDER UK GROUP HOLDINGS PLC 6.534%/VAR 23-10.01.29*	USD		450 000		450 000	400 646	0.42	
STANDARD CHARTERED PLC-REG-S 3.885%/VAR 18-15.03.24*	USD	800 000		800 000				
US BANCORP 5.775%/VAR 23-12.06.29*	USD		190 000		190 000	166 263	0.17	
US BANCORP 5.836%/VAR 23-12.06.34*	USD		260 000		260 000	217 937	0.23	
WESTPAC BANKING CORP-SUB 4.110%/VAR 19-24.07.34*	USD	370 000		30 000	340 000	263 100	0.27	
TOTAL USD						5 961 701	6.20	
Total Notes, floating rate						7 680 217	7.98	

Medium term notes, fixed rate

AUD

AIR NEW ZEALAND LTD 6.50000% 22-25.05.29*	AUD	250 000		250 000				
AURIZON NETWORK PTY LTD-REG-S 4.00000% 17-21.06.24*	AUD	140 000	200 000		340 000	193 964	0.20	
AUSGRID FINANCE PTY LTD-REG-S 3.75000% 17-30.10.24*	AUD	200 000		200 000				
AUSGRID FINANCE PTY LTD 1.81400% 20-05.02.27*	AUD	700 000			700 000	353 526	0.37	
BANCO SANTANDER SA 4.00000% 17-19.01.23*	AUD	400 000		400 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LEND LEASE FINANCE LTD-REG-S 3.7000% 21-31.03.31*	AUD	300 000			300 000	130 244	0.14	
LENDLEASE FINANCE LTD-REG-S 3.40000% 20-27.10.27*	AUD	500 000			500 000	251 499	0.26	
OPTUS FINANCE PTY LTD-REG-S 2.50000% 20-01.07.30*	AUD	350 000			350 000	160 726	0.17	
QANTAS AIRWAYS LTD 3.15000% 21-27.09.28*	AUD	200 000		200 000				
TRANSURBAN QUEENSLAND FINANCE PTY LTD 3.25000% 21-05.08.31*	AUD	600 000			600 000	270 248	0.28	
TOTAL AUD						1 360 209	1.41	
CAD								
JOHN DEERE FINANCIAL INC 4.95000% 23-14.06.27*	CAD		430 000		430 000	278 583	0.29	
TOTAL CAD						278 583	0.29	
EUR								
ABN AMRO BANK NV-REG-S 3.62500% 23-10.01.26*	EUR		200 000	200 000				
ABN AMRO BANK NV-REG-S 3.87500% 23-21.12.26*	EUR		300 000		300 000	287 625	0.30	
AEROPORTI DI ROMA SPA-REG-S 1.75000% 21-30.07.31*	EUR	135 000			135 000	103 576	0.11	
AEROPORTI DI ROMA SPA-REG-S 4.87500% 23-10.07.33*	EUR		140 000		140 000	129 475	0.13	
AIR LIQUIDE FINANCE SA-REG-S 2.87500% 22-16.09.32*	EUR	100 000			100 000	88 809	0.09	
AKELIUS RESIDENTIAL PROPERTY AB-REG-S 1.75000% 17-07.02.25*	EUR	220 000			220 000	202 204	0.21	
AMPRION GMBH-REG-S 3.87500% 23-07.09.28*	EUR		200 000		200 000	190 975	0.20	
AROUNDTOWN SA-REG-S 2.00000% 18-02.11.26*	EUR	200 000		200 000				
ASB BANK LTD-REG-S 0.25000% 21-08.09.28*	EUR	255 000			255 000	202 907	0.21	
ASSA ABLOY AB-REG-S 3.87500% 23-13.09.30*	EUR		145 000		145 000	138 955	0.14	
ASTRAZENECA PLC-REG-S 0.37500% 21-03.06.29*	EUR	330 000			330 000	264 295	0.27	
AUSTRALIA PACIFIC AIR MELBOURNE-REG-S 1.75000% 14-15.10.24*	EUR	220 000			220 000	206 248	0.21	
AUTOROUTES DU SUD DE LA FRANCE SA-REG-S 2.75000% 22-02.09.32*	EUR	300 000		300 000				
AUTOSTRADE PER L'ITALIA SPA-REG-S 5.12500% 23-14.06.33*	EUR		195 000	195 000				
BANCO SANTANDER SA-REG-S 4.25000% 23-12.06.30*	EUR		300 000	300 000				
BANQUE FEDER DU CRE MUTUEL SA-REG-S-SUB 5.12500% 23-13.01.33*	EUR		100 000		100 000	93 333	0.10	
BANQUE FEDER DU CREDIT MUTUEL-REG-S-SUB 2.37500% 16-24.03.26*	EUR	200 000		200 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.50000% 18-16.11.22*	EUR	500 000		500 000				
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 1.37500% 20-02.04.30*	EUR	200 000			200 000	157 479	0.16	
BG ENERGY CAPITAL PLC-REG-S 1.25000% 14-21.11.22*	EUR	270 000		270 000				
BP CAPITAL MARKETS BV-REG-S 4.32300% 23-12.05.35*	EUR		285 000		285 000	264 081	0.27	
BPCE SA-REG-S 4.50000% 23-13.01.33*	EUR		700 000	100 000	600 000	560 481	0.58	
CADENT FINANCE PLC-REG-S 4.25000% 23-05.07.29*	EUR		240 000		240 000	228 639	0.24	
CANAL DE ISABEL II GESTION SA-REG-S 1.68000% 15-26.02.25*	EUR	100 000			100 000	93 044	0.10	
CARLSBERG BREWERIES AS-REG-S 4.25000% 23-05.10.33*	EUR		280 000		280 000	267 410	0.28	
CEZ AS-REG-S 2.37500% 22-06.04.27*	EUR		185 000	185 000				
CHORUS LTD 3.62500% 22-07.09.29*	EUR	110 000			110 000	102 084	0.11	
CNH INDUSTRIAL FINANCE EUROPE SA-REG-S 1.87500% 18-19.01.26*	EUR	250 000			250 000	229 733	0.24	
COOPERATIEVE RABOBANK UA-REG-S 4.00000% 23-10.01.30*	EUR		500 000		500 000	471 760	0.49	
CPI PROPERTY GROUP SA-REG-S 2.75000% 20-12.05.26*	EUR	250 000			250 000	198 850	0.21	
CREDIT AGRICOLE SA LONDON-REG-S 1.25000% 16-14.04.26*	EUR	300 000			300 000	271 041	0.28	
CREDIT SUISSE SCHWEIZ AG-REG-S 3.39000% 22-05.12.25*	EUR		385 000		385 000	365 552	0.38	
CTP NV-REG-S 0.87500% 22-20.01.26*	EUR	325 000			325 000	277 927	0.29	
DAIMLER TRUCK INTERNATIONAL FIN-REG-S 1.25000% 22-06.04.25*	EUR	200 000		200 000				
DANFOSS FINANCE I BV-REG-S 0.12500% 21-28.04.26*	EUR	260 000			260 000	226 364	0.24	
DANSKE BANK AS-REG-S-SUB 1.50000% 20-02.09.30*	EUR	155 000			155 000	138 683	0.14	
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	535 000		135 000	400 000	384 265	0.40	
E.ON SE-REG-S 0.87500% 22-08.01.25*	EUR	110 000		110 000				
EDP - ENERGIAS DE PORTUGAL SA-REG-S 3.87500% 23-26.06.28*	EUR		100 000	100 000				
EDP FINANCE BV-REG-S 3.87500% 22-11.03.30*	EUR	100 000			100 000	94 540	0.10	
ELECTRICITE DE FRANCE-REG-S 2.00000% 19-09.12.49*	EUR	300 000			300 000	151 791	0.16	
ELECTRICITE DE FRANCE-REG-S 4.62500% 23-25.01.43*	EUR		300 000	300 000				
ELENIA VERKKO OYJ-REG-S 0.37500% 20-06.02.27*	EUR	155 000			155 000	131 405	0.14	
ELIA TRANSMISSION BELGIUM SA-REG-S 0.87500% 20-28.04.30*	EUR	200 000		100 000	100 000	78 795	0.08	
ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29*	EUR		115 000		115 000	111 450	0.12	
ENGIE SA-REG-S 3.62500% 23-11.01.30*	EUR		300 000		300 000	280 696	0.29	
EUROGRID GMBH-REG-S 3.27900% 22-05.09.31*	EUR	100 000			100 000	90 202	0.09	
FERROVIE DELLO STATO ITALIANE SPA-REG-S 3.75000% 22-14.04.27*	EUR	300 000			300 000	283 767	0.29	
GAS NETWORKS IRELAND-REG-S 1.37500% 16-05.12.26*	EUR	150 000			150 000	133 983	0.14	
GAS NETWORKS IRELAND-REG-S 0.12500% 19-04.12.24*	EUR	175 000		175 000				
GLOBALWORTH REAL ESTATE INVEST-REG-S 3.00000% 18-29.03.25*	EUR	500 000		100 000	400 000	328 435	0.34	
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	300 000		300 000				
GOLDMAN SACHS GROUP INC-REG-S 2.00000% 18-01.11.28*	EUR	155 000		155 000				
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR		400 000	400 000				
ING BANK NV-REG-S 4.12500% 23-02.10.26*	EUR		300 000		300 000	289 890	0.30	
KBC GROUP NV-REG-S 1.12500% 19-25.01.24*	EUR	200 000		100 000	100 000	95 536	0.10	
KONINKLIJKE KPN NV-REG-S 0.87500% 21-15.11.33*	EUR	300 000			300 000	211 247	0.22	
LINDE PLC-REG-S 1.37500% 22-31.03.31*	EUR	400 000			400 000	324 083	0.34	
LSEG NETHERLANDS BV-REG-S 0.25000% 21-06.04.28*	EUR	155 000			155 000	126 938	0.13	
LSEG NETHERLANDS BV-REG-S 0.75000% 21-06.04.33*	EUR	125 000			125 000	87 863	0.09	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 19-28.02.23*	EUR		500 000	500 000				
MOBICO GROUP PLC-REG-S 4.87500% 23-26.09.31*	EUR		100 000		100 000	91 236	0.09	
NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30*	EUR		105 000		105 000	99 392	0.10	
NATIONAL GRID PLC-REG-S 3.87500% 23-16.01.29*	EUR		175 000	175 000				
NBN CO LTD-REG-S 4.12500% 23-15.03.29*	EUR		200 000		200 000	191 823	0.20	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	220 000		120 000	100 000	86 087	0.09	
NN GROUP NV-REG-S 0.87500% 17-13.01.23*	EUR	500 000		500 000				
OP CORPORATE BANK PLC 4.12500% 22-18.04.27*	EUR	180 000			180 000	173 266	0.18	
ORANO SA-REG-S 5.37500% 22-15.05.27*	EUR		200 000	200 000				
ORSTED AS REG-S 3.25000% 22-13.09.31*	EUR	115 000		115 000				
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	225 000			225 000	192 922	0.20	
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 0.25000% 20-22.01.25*	EUR	400 000			400 000	363 094	0.38	
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR	100 000			100 000	95 292	0.10	
REDEXIS GAS FINANCE BV-REG-S 1.87500% 15-27.04.27*	EUR	395 000		100 000	295 000	259 889	0.27	
REN FINANCE B V-REG-S 2.50000% 15-12.02.25*	EUR	240 000		100 000	140 000	131 966	0.14	
RENTOKIL INITIAL FINANCE BV-REG-S 4.37500% 22-27.06.30*	EUR	135 000			135 000	128 911	0.13	
RTE EDF TRANSPORT SA-REG-S 1.00000% 16-19.10.26*	EUR	200 000			200 000	177 786	0.18	
RTE RSU DE TRNSPRT D'ELCTRICTE SDR-REG-S 3.75000% 23-04.07.35*	EUR		200 000	200 000				
RWE AG-REG-S 2.75000% 22-24.05.30*	EUR	255 000		20 000	235 000	206 293	0.21	
RYANAIR DAC-REG-S 0.87500% 21-25.05.26*	EUR	260 000		260 000				
SANOHI-REG-S 0.50000% 18-21.03.23*	EUR		200 000	200 000				
SANTANDER CONSUMER FINANCE SA-REG-S 0.87500% 18-30.05.23*	EUR		500 000	500 000				
SCHNEIDER ELECTRIC SE-REG-S 3.12500% 23-13.10.29*	EUR		200 000		200 000	186 765	0.19	
SELP FINANCE SARL-REG-S 3.75000% 22-10.08.27*	EUR	155 000			155 000	142 284	0.15	
SOCIETE GENERALE SA-REG-S-SUB 5.62500% 23-02.06.33*	EUR		300 000		300 000	278 616	0.29	
STATNETT SF-REG-S 3.50000% 23-08.06.33*	EUR		170 000	170 000				
SVENSKA HANDELSBANKEN AB-REG-S 0.37500% 18-03.07.23*	EUR		600 000	600 000				
SVENSKA HANDELSBANKEN AB-REG-S 1.00000% 20-15.04.25*	EUR	105 000		105 000				
TDC NET A/S-REG-S 5.61800% 23-06.02.30*	EUR		100 000	100 000				
TELEFONAKTIEBOLAGET LM ERICSSON-REG-S 1.12500% 22-08.02.27*	EUR	545 000		545 000				
TERNA -RETE ELETTRICA NAZIONALE-REG-S 3.62500% 23-21.04.29*	EUR		315 000		315 000	294 600	0.31	
TORONTO-DOMINION BANK/THE-REG-S 3.63100% 22-13.12.29*	EUR		640 000	640 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.99400% 20-08.04.32*	EUR	100 000			100 000			
UNICAJA BANCO SA-REG-S 4.50000% 22-30.06.25*	EUR	200 000		200 000				
VAR ENERGI ASA-REG-S 5.50000% 23-04.05.29*	EUR		100 000		100 000	97 426	0.10	
VF CORP 4.25000% 23-07.03.29*	EUR		280 000	100 000	180 000	164 791	0.17	
VODAFONE GROUP PLC-REG-S 5.50000% 19-24.05.39*	EUR	240 000			240 000	176 408	0.18	
VOLKSWAGEN INTERNATIONAL FIN-REG-S 4.12500% 22-15.11.25*	EUR		100 000	100 000				
VONOVIA SE-REG-S 1.62500% 21-01.09.51*	EUR	200 000		100 000	100 000	43 611	0.05	
VONOVIA SE-REG-S 5.00000% 22-23.11.30*	EUR		100 000		100 000	94 299	0.10	
WESTERN POWER DISTRIBUTION EAST-REG-S 3.94900% 22-20.09.32*	EUR	100 000			100 000	91 842	0.10	
WPP FINANCE SA-REG-S 4.12500% 23-30.05.28*	EUR		140 000	140 000				
TOTAL EUR						12 735 018	13.24	
GBP								
ANGLIAN WATER SERVICES FINANCING-REG-S 4.50000% 13-22.02.26*	GBP	100 000			100 000	107 292	0.11	
ANNINGTON FUNDING PLC-REG-S 4.75000% 22-09.08.33*	GBP	205 000			205 000	189 620	0.20	
BAT CAPITAL CORP-REG-S 2.12500% 17-15.08.25*	GBP	430 000			430 000	443 134	0.46	
BAT INTERNATIONAL FINANCE PLC-REG-S 2.25000% 16-09.09.52*	GBP	140 000			140 000	58 533	0.06	
CADENT FINANCE PLC-REG-S 2.75000% 16-22.09.46*	GBP	160 000			160 000	96 029	0.10	
GATWICK FUNDING LTD-REG-S 5.25000% 12-23.01.26*	GBP	100 000	100 000	200 000				
LLOYDS BANKING GROUP PLC-REG-S 2.25000% 17-16.10.24*	GBP	140 000			140 000	149 151	0.16	
MACQUARIE GROUP LTD-REG-S 4.08000% 22-31.05.29*	GBP	220 000			220 000	217 731	0.23	
SEVERN TRENT UTILITIES FINAN PLC-REG-S 4.62500% 22-30.11.34*	GBP		170 000		170 000	164 951	0.17	
TELEFONICA EMISIONES SA 5.28900% 09-09.12.22*	GBP	300 000		300 000				
THAMES WATER UTILITIES FINANCE PLC 5.12500% 06-28.09.37*	GBP	150 000		150 000				
VICINITY CENTRES TRUST-REG-S 3.37500% 16-07.04.26*	GBP	110 000			110 000	114 249	0.12	
WESTERN POWER DISTRIBUTION-REG-S 5.75000% 11-16.04.32*	GBP	100 000			100 000	107 432	0.11	
TOTAL GBP						1 648 120	1.71	
USD								
BANK OF AMERICA CORP 3.30000% 13-11.01.23*	USD		500 000	500 000				
BANK OF AMERICA CORP 3.87500% 15-01.08.25*	USD	1 250 000			1 250 000	1 101 209	1.14	
CASTLE PEAK POWER FINANCE CO LTD-REG-S 2.12500% 21-03.03.31*	USD	300 000			300 000	211 135	0.22	
GC TREASURY CENTER CO LTD-REG-S 4.40000% 22-30.03.32*	USD	200 000		200 000				
GC TREASURY CENTER CO LTD-REG-S 5.20000% 22-30.03.52*	USD	200 000		200 000				
GENERAL ELECTRIC CO 6.75000% 02-15.03.32*	USD	254 000		254 000				
INDIAN RAILWAY FINANCE CORP LTD-REG-S 2.80000% 21-10.02.31*	USD	315 000		315 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
JOHN DEERE CAPITAL CORP 3.35000% 22-18.04.29*	USD	560 000		560 000				
MIRVAC GROUP FINANCE LTD-REG-S 3.62500% 17-18.03.27*	USD	400 000			400 000	333 710	0.35	
MORGAN STANLEY 4.00000% 15-23.07.25*	USD	550 000		110 000	440 000	387 531	0.40	
MORGAN STANLEY-SUB 4.35000% 14-08.09.26*	USD	200 000			200 000	172 200	0.18	
OVERSEA-CHINESE BANKING CORP-REG-S-SUB 4.25000% 14-19.06.24*	USD	350 000		350 000				
PHOENIX GROUP HOLDINGS PLC-REG-S-SUB 5.37500% 17-06.07.27*	USD	200 000			200 000	167 449	0.17	
REC LTD-REG-S 2.25000% 21-01.09.26*	USD	960 000		560 000	400 000	327 669	0.34	
REC LTD-REG-S 5.62500% 23-11.04.28*	USD		200 000	200 000				
ROYAL BANK OF CANADA 5.20000% 23-20.07.26*	USD		635 000	185 000	450 000	402 846	0.42	
SAUDI ARABIAN OIL CO-REG-S 3.50000% 19-16.04.29*	USD	200 000		200 000				
SHINHAN BANK CO LTD-REG-S-SUB 4.37500% 22-13.04.32*	USD	200 000			200 000	155 409	0.16	
SHINHAN BANK-REG-S 4.50000% 23-12.04.28*	USD		200 000	200 000				
SIAM COMMERCIAL BK CAYMAN ISLAND-REG-S 2.75000% 17-16.05.23*	USD		700 000	700 000				
SUN HUNG KAI PROP CAP MRKT LTD-REG-S 2.87500% 20-21.01.30*	USD	425 000		425 000				
SUN HUNG KAI PROPERTIES CAPITAL-REG-S 3.62500% 12-16.01.23*	USD		500 000	500 000				
TENCENT HOLDINGS LTD-REG-S 4.52500% 19-11.04.49*	USD	450 000			450 000	290 904	0.30	
TORONTO-DOMINION BANK 2.35000% 22-08.03.24*	USD	250 000	500 000	750 000				
WALT DISNEY CO/THE 1.85000% 16-30.07.26*	USD	300 000		300 000				
TOTAL USD						3 550 064	3.69	
Total Medium term notes, fixed rate						19 571 993	20.34	

Medium term notes, zero coupon

EUR

APRR SA-REG-S 0.00000% 20-20.01.23*	EUR		400 000	400 000				
NOVO NORDISK FINCE NETHERLANDS BV-REG-S 0.00000% 21-04.06.24*	EUR	200 000			200 000	187 892	0.20	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.00000% 20-20.02.23*	EUR		300 000	300 000				
STEDIN HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	145 000			145 000	123 917	0.13	
TOTAL EUR						311 809	0.32	
Total Medium term notes, zero coupon						311 809	0.32	

Medium term notes, floating rate

EUR

ABANCA CORP BANCARIA SA-REG-S 0.500%/VAR 21-08.09.27*	EUR	200 000			200 000	166 803	0.17	
ACHMEA BV-REG-S-SUB 6.750%/VAR 23-26.12.43*	EUR		240 000	240 000				
ALLIANZ SE-REG-S-SUB 4.750%/3M EURIBOR+360BP 13-PRP*	EUR	200 000		200 000				
AXA SA-REG-S-SUB 3.250%/VAR 18-28.05.49*	EUR	350 000		100 000	250 000	217 082	0.23	
AXA SA-REG-S-SUB 3.375%/VAR 16-06.07.47*	EUR	290 000			290 000	263 131	0.27	
AXA SA-REG-S-SUB 5.500%/VAR 23-11.07.43*	EUR		125 000	125 000				
BANCO DE SABADELL SA-REG-S 5.000%/VAR 23-07.06.29*	EUR		300 000		300 000	290 387	0.30	
BANCO SANTANDER SA-REG-S-SUB 5.750%/VAR 23-23.08.33*	EUR		200 000		200 000	190 949	0.20	
BANK OF IRELAND GROUP PLC-REG-S 1.875%/VAR 22-05.06.26*	EUR	205 000		205 000				
BARCLAYS PLC-REG-S 3.375%/VAR 20-02.04.25*	EUR	185 000		185 000				
BARCLAYS PLC-REG-S 4.918%/VAR 23-08.08.30*	EUR		210 000		210 000	198 586	0.21	
BNP PARIBAS SA-REG-S 2.750%/VAR 22-25.07.28*	EUR	200 000			200 000	180 676	0.19	
BPCE SA-REG-S-SUB 5.750%/VAR 23-01.06.33*	EUR		100 000		100 000	96 655	0.10	
CAIXABANK SA-REG-S 0.750%/VAR 20-10.07.26*	EUR	200 000		200 000				
CAIXABANK SA-REG-S-SUB 6.250%/VAR 22-23.02.33*	EUR		300 000	300 000				
COMMERZBANK AG-REG-S 5.125%/VAR 23-18.01.30*	EUR		100 000	100 000				
COMMONWEALTH BK OF AUSTRIA-REG-S-SUB 1.936%/VAR 17-03.10.29*	EUR	100 000			100 000	92 601	0.10	
CREDIT AGRICOLE SA-REG-S 1.000%/VAR 20-22.04.26*	EUR	300 000			300 000	274 409	0.29	
DBS GROUP HOLDINGS LTD-REG-S-SUB 1.500%/VAR 18-11.04.28*	EUR	360 000		360 000				
DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25*	EUR	200 000		200 000				
DEUTSCHE BANK AG-REG-S 1.750%/VAR 20-19.11.30*	EUR	100 000			100 000	77 428	0.08	
ENEL SPA-REG-S-SUB 6.375%/VAR 23-PRP*	EUR		100 000	100 000				
ENEL SPA-REG-S-SUB 6.625%/VAR 23-PRP*	EUR		100 000	100 000				
IBERDROLA INTERNATIONAL BV-REG-S-SUB 2.625%/VAR 18-PRP*	EUR	200 000		200 000				
JYSKE BANK A/S 4.625%/VAR 22-11.04.26*	EUR	330 000		330 000				
KBC GROUP NV-REG-S 1.500%/VAR 22-29.03.26*	EUR	200 000		200 000				
KBC GROUP NV-REG-S 4.375%/VAR 22-23.11.27*	EUR		200 000		200 000	192 042	0.20	
KBC GROUP NV-REG-S-SUB 4.875%/VAR 23-25.04.33*	EUR		200 000		200 000	187 736	0.20	
ORANGE SA-REG-S-SUB 5.375%/VAR 23-PRP*	EUR		100 000	100 000				
TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	190 000			190 000	175 455	0.18	
TOTAL SE-REG-S-SUB 2.125%/VAR 21-PRP*	EUR	240 000			240 000	165 359	0.17	
UBS GROUP AG-REG-S 0.650%/VAR 20-14.01.28*	EUR	200 000		200 000				
UBS GROUP AG-REG-S 4.625%/VAR 23-17.03.28*	EUR		250 000		250 000	240 312	0.25	
TOTAL EUR						3 009 613	3.13	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GBP								
AVIVA PLC-REG-S-SUB 5.125%/VAR 15-04.06.50*	GBP	260 000		100 000	160 000	154 026	0.16	
CYBG PLC-REG-S 3.375%/VAR 18-24.04.26*	GBP	140 000			140 000	144 764	0.15	
M&G PLC-REG-S-SUB 5.000%/VAR 15-20.07.55*	GBP	130 000			130 000	118 747	0.12	
VIRGIN MONEY UK PLC-REG-S 7.625%/VAR 23-23.08.29*	GBP		165 000		165 000	182 764	0.19	
YORKSHIRE WATER SERVICES FIN-REG-S 3.750%/VAR 10-22.03.46*	GBP	100 000		100 000				
TOTAL GBP						600 301	0.62	
USD								
BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	400 000		30 000	370 000	322 627	0.34	
MORGAN STANLEY 2.239%/VAR 21-21.07.32*	USD	660 000			660 000	442 994	0.46	
TENCENT HOLDINGS LTD-REG-S 3M LIBOR+60.5BP 18-19.01.23*	USD		400 000	400 000				
TRUIST FINANCIAL CORP 5.867%/VAR 23-08.06.34*	USD		130 000		130 000	107 624	0.11	
WELLS FARGO & CO 3.526%/VAR 22-24.03.28*	USD	400 000		400 000				
TOTAL USD						873 245	0.91	
Total Medium term notes, floating rate						4 483 159	4.66	
Bonds, fixed rate								
EUR								
ABBOTT IRELAND FINING DAC-REG-S 0.87500% 18-27.09.23*	EUR	425 000		425 000				
ALSTRIA OFFICE REIT-AG-REG-S 1.50000% 20-23.06.26*	EUR	200 000			200 000	145 602	0.15	
ATHORA HOLDING LTD-REG-S 6.62500% 23-16.06.28*	EUR		235 000		235 000	223 041	0.23	
AUTOSTRADA PER L'ITALIA SPA REG-S 2.00000% 21-15.01.30*	EUR		300 000		300 000	239 805	0.25	
BOUYGUES SA-REG-S 3.87500% 23-17.07.31*	EUR		300 000		300 000	283 589	0.29	
BOUYGUES SA-REG-S 4.62500% 22-07.06.32*	EUR	600 000			600 000	595 276	0.62	
BPCE SA-REG-S 0.25000% 20-15.01.26*	EUR	400 000		400 000				
CHUBB INA HOLDINGS INC 2.50000% 18-15.03.38*	EUR	350 000			350 000	258 672	0.27	
DEUTSCHE BOERSE AG-REG-S 3.87500% 23-28.09.33*	EUR		500 000		500 000	475 718	0.49	
FCC AQUALIA SA-REG-S 2.62900% 17-08.06.27*	EUR	210 000		110 000	100 000	90 592	0.09	
IMPERIAL BRANDS FINANCE PLC-REG-S 1.37500% 17-27.01.25*	EUR	280 000		100 000	180 000	166 940	0.17	
INTERNATIONAL BUSINESS MACHINES CORP 4.00000% 23-06.02.43*	EUR		260 000	260 000				
LIBERTY MUTUAL GROUP INC-REG-S 2.75000% 16-04.05.26*	EUR	110 000			110 000	102 163	0.11	
LONZA FINANCE INTERNATIONAL NV-REG-S 3.87500% 23-25.05.33*	EUR		150 000		150 000	138 708	0.14	
MAPFRE SA-REG-S-SUB 2.87500% 22-13.04.30*	EUR	200 000			200 000	164 512	0.17	
POSCO-REG-S 0.50000% 20-17.01.24*	EUR	585 000		185 000	400 000	381 133	0.40	
RESA SA/BELGIUM-REG-S 1.00000% 16-22.07.26*	EUR	500 000		200 000	300 000	264 798	0.28	
SARTORIUS FINANCE BV-REG-S 4.37500% 23-14.09.29*	EUR		100 000		100 000	95 502	0.10	
TAURON POLSKA ENERGIA SA-REG-S 2.37500% 17-05.07.27*	EUR	270 000			270 000	228 719	0.24	
TRANSPORT ET INFRASTRUCTURES GAZ-REG-S 2.20000% 15-05.08.25*	EUR	200 000		100 000	100 000	92 759	0.10	
UMG GROUPE VYV 1.62500% 19-02.07.29*	EUR	100 000			100 000	81 945	0.09	
UTAH ACQUISITION SUB INC-REG-S 3.12500% 16-22.11.28*	EUR	100 000			100 000			
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 4.12500% 18-16.11.38*	EUR	300 000		300 000				
WINTERSHALL DEA FINANCE-REG-S 1.82300% 19-25.09.31*	EUR		200 000		200 000	151 520	0.16	
TOTAL EUR						4 180 992	4.35	
GBP								
BERKELEY GROUP PLC/THE-REG-S 2.50000% 21-11.08.31*	GBP	240 000		100 000	140 000	102 624	0.11	
CE ELECTRIC UK FUNDING COMPANY 7.25000% 97-15.12.22*	GBP	200 000		200 000				
CPUK FINANCE LTD-REG-S 5.87600% 23-28.08.27*	GBP		215 000		215 000	231 714	0.24	
DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31*	GBP	285 000			285 000	221 977	0.23	
NORTHUMBRIAN WATER FINANCE PLC-REG-S 1.62500% 16-11.10.26*	GBP	110 000			110 000	107 016	0.11	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 5.00000% 23-12.01.28*	GBP		200 000		200 000	215 016	0.22	
ROTHESAY LIFE PLC-REG-S-SUB 3.37500% 19-12.07.26*	GBP	415 000			415 000	417 923	0.43	
SCOTTISH WIDOWS PLC-REG-S-SUB 5.50000% 13-16.06.23*	GBP	190 000	250 000	440 000				
TOTAL GBP						1 296 271	1.35	
USD								
BALTIMORE GAS & ELECTRIC CO 3.50000% 16-15.08.46*	USD	185 000		15 000	170 000	99 934	0.10	
CENTERPOINT ENERGY HOUSTON ELEC 4.95000% 23-01.04.33*	USD		240 000		240 000	201 707	0.21	
CK HUTCHISON INTERNATIONAL 23 LTD-REG-S 4.87500% 23-21.04.33*	USD		430 000	430 000				
CONSUMERS ENERGY COMPANY 3.25000% 16-15.08.46*	USD	70 000			70 000	40 414	0.04	
COUNTRY GARDEN HOLDINGS CO LTD-REG-S 2.70000% 21-12.07.26*	USD	505 000			505 000	17 234	0.02	
DUKE ENERGY CAROLINAS LLC 4.00000% 12-30.09.42*	USD	235 000			235 000	156 421	0.16	
DUKE ENERGY OHIO INC 5.25000% 23-01.04.33*	USD		95 000		95 000	81 237	0.08	
DUKE ENERGY PROGRESS LLC 5.25000% 23-15.03.33*	USD		200 000		200 000	171 532	0.18	
GOLDMAN SACHS GROUP INC-SUB 5.15000% 15-22.05.45*	USD	250 000		10 000	240 000	177 055	0.18	
KROGER CO 3.70000% 17-01.08.27*	USD	85 000		85 000				

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
KUBOTA CREDIT CORP USA-REG-S 4.95800% 23-31.05.26*	USD		515 000		515 000	459 504	0.48
NATL RURAL UTIL COOPERATIVE FIN CORP 3.70000% 19-15.03.29*	USD	150 000			150 000	122 419	0.13
PACIFIC GAS AND ELECTRIC CO 6.75000% 23-15.01.53*	USD		360 000	20 000	340 000	273 849	0.28
PACIFICORP 6.00000% 09-15.01.39*	USD	200 000			200 000	166 873	0.17
PHILLIPS 66 4.65000% 14-15.11.34*	USD	100 000			100 000	79 135	0.08
REYNOLDS AMERICAN INC 4.45000% 15-12.06.25*	USD	100 000		38 000	62 000	55 018	0.06
SHELL INTERNATIONAL FINANCE BV 4.37500% 15-11.05.45*	USD	165 000		15 000	150 000	106 580	0.11
SOUTHERN CALIFORNIA EDISON CO 4.00000% 17-01.04.47*	USD	150 000			150 000	93 437	0.10
SOUTHERN CALIFORNIA EDISON CO 3.70000% 18-01.08.25*	USD	140 000			140 000	122 345	0.13
SOUTHERN CALIFORNIA EDISON CO 2.85000% 19-01.08.29*	USD	135 000			135 000	104 396	0.11
STAR ENERGY GEOTHERMAL DARAJAT II-REG-S 4.85000% 20-14.10.38*	USD	390 000			390 000	292 709	0.30
TIME WARNER CABLE LLC 4.50000% 12-15.09.42*	USD	150 000			150 000	89 657	0.09
TOTAL USD						2 911 458	3.03
Total Bonds, fixed rate						8 388 721	8.72

Bonds, floating rate

EUR

AG INSURANCE SA/NV-REG-S-SUB 3.500%/VAR 15-30.06.47*	EUR	200 000			200 000	177 465	0.18
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 4.625%/VAR 23-13.01.31*	EUR		400 000	400 000			
BP CAPITAL MARKETS PLC-REG-S 3.250%/VAR 20-PRP*	EUR	235 000		100 000	135 000	121 743	0.13
BP CAPITAL MARKETS PLC-REG-S-SUB 3.625%/VAR 20-PRP*	EUR	195 000			195 000	164 597	0.17
BPCE SA-REG-S 4.625%/VAR 23-02.03.30*	EUR		200 000	200 000			
COMMERZBANK AG-REG-S 5.250%/VAR 23-25.03.29*	EUR		100 000		100 000	96 302	0.10
ELM BV-REG-S-SUB 2.600%/VAR 15-PRP*	EUR	150 000			150 000	135 597	0.14
OMV AG-REG-S-SUB 2.875%/VAR 18-PRP*	EUR	200 000		200 000			
SOCIETE GENERALE SA-REG-S 0.500%/VAR 21-12.06.29*	EUR	200 000		100 000	100 000	79 218	0.08
SWISS LIFE AG VIA DEMETER INV BV-SUB 4.375%/VAR 15-PRP*	EUR	240 000			240 000	224 801	0.23
UNIBAIL-RODAMCO SE-REG-S-SUB 2.125%/VAR 18-PRP*	EUR	400 000		400 000			
UNIBAIL-RODAMCO SE-REG-S-SUB 2.875%/VAR 18-PRP*	EUR	100 000	200 000		300 000	231 222	0.24
UNICAJA BANCO SA-REG-S 1.000%/VAR 21-01.12.26*	EUR		200 000		200 000	176 138	0.18
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.375%/VAR 18-PRP*	EUR	300 000		300 000			
TOTAL EUR						1 407 085	1.46

GBP

M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	390 000			390 000	373 777	0.39
YORKSHIRE BUILDING SOCIETY-REG-S 7.375%/VAR 23-12.09.27*	GBP		100 000		100 000	111 144	0.12
TOTAL GBP						484 921	0.50

USD

QBE INSURANCE GROUP LTD-REG-S-SUB 6.750%/VAR 14-02.12.44*	USD	500 000			500 000	448 708	0.47
TOTAL USD						448 708	0.47
Total Bonds, floating rate						2 340 714	2.43
Total Securities traded on an exchange						77 948 370	81.02

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

Notes, fixed rate

CAD

CANADIAN PACIFIC RAILWAY CO 2.54000% 21-28.02.28*	CAD	250 000			250 000	146 322	0.15
METROPOLITAN LIFE GLOBAL FUNDIN I-REG-S 1.95000% 21-20.03.28*	CAD	400 000			400 000	225 451	0.23
PEPSICO INC 2.15000% 17-06.05.24*	CAD	200 000			200 000	128 953	0.13
TOTAL CAD						500 727	0.52

USD

AKER BP ASA-144A 2.00000% 21-15.07.26*	USD	200 000		200 000			
AKER BP ASA-144A 3.00000% 20-15.01.25*	USD	220 000		220 000			
AKER BP ASA-144A 3.10000% 21-15.07.31*	USD	200 000		200 000			
AKER BP ASA-144A 4.00000% 20-15.01.31*	USD	400 000			400 000	307 219	0.32
AKER BP ASA-144A 5.60000% 23-13.06.28*	USD		150 000		150 000	132 593	0.14
ALCON FINANCE CORP-144A 5.75000% 22-06.12.52*	USD	200 000			200 000	163 895	0.17
AMGEN INC 5.25000% 23-02.03.30*	USD		75 000		75 000	65 523	0.07
AUSTRALIA & NEW ZEALAND BNK-REG-S-SUB 4.50000% 14-19.03.24*	USD	200 000			200 000	180 540	0.19
AVOLON HOLDINGS FUNDING LTD-144A 2.12500% 21-21.02.26*	USD	150 000			150 000	121 679	0.13
BANK OF MONTREAL 5.20000% 23-12.12.24*	USD		340 000	30 000	310 000	279 626	0.29
BAXTER INTERNATIONAL INC 2.27200% 22-01.12.28*	USD	200 000		20 000	180 000	135 554	0.14
BROADCOM INC-144A 1.95000% 21-15.02.28*	USD	120 000			120 000	92 159	0.10

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BROADCOM INC-144A 2.60000% 21-15.02.33*	USD	410 000			410 000	270 715	0.28	
BROADCOM INC-144A 3.41900% 21-15.04.33*	USD	240 000			240 000	169 821	0.18	
CAMERON LNG LLC-144A 3.30200% 19-15.01.35*	USD	230 000			230 000	160 201	0.17	
CANADIAN IMPERIAL BANK OF COMMERCE 5.14400% 23-28.04.25*	USD		140 000		140 000	125 711	0.13	
CCO LLC/CAPITAL 5.37500% 17-01.05.47*	USD	100 000		100 000				
CHEVRON PHILLIPS CHEMICAL CO LLC-144A 3.30000% 18-01.05.23*	USD		500 000	500 000				
CHEVRON PHILLIPS CHEMICAL CO LLC-144A 5.12500% 20-01.04.25*	USD	170 000			170 000	153 320	0.16	
COLONIAL ENTERPRISES INC-144A 3.25000% 20-15.05.30*	USD	175 000		175 000				
COLUMBIA PIPELINES HOL COMPANY LLC-144A 6.05500% 23-15.08.26*	USD		70 000		70 000	63 610	0.07	
COLUMBIA PIPELINES OPERATING CO LLC-144A 6.03600% 23-15.11.33*	USD		275 000		275 000	237 662	0.25	
COMCAST CORP 2.93700% 22-01.11.56*	USD	600 000		20 000	580 000	279 643	0.29	
COMMONWEALTH BANK OF AUSTRALIA 5.07900% 23-10.01.25*	USD		270 000		270 000	244 323	0.25	
CONSTELLATION ENERGY GENERATION LLC 6.50000% 23-01.10.53*	USD		165 000		165 000	141 035	0.15	
CONTINENTAL RESOURCES-144A 2.26800% 21-15.11.26*	USD	180 000		180 000				
CORPORACION ANDINA DE FOMENTO 6.00000% 23-26.04.27*	USD		470 000		470 000	429 053	0.45	
CSL FINANCE PLC-144A 4.05000% 22-27.04.29*	USD	360 000			360 000	302 170	0.31	
DELL INTERNATIONAL LLC / EMC CORP 5.85000% 21-15.07.25*	USD	120 000			120 000	109 001	0.11	
DELL INTERNATIONAL LLC / EMC CORP 5.30000% 21-01.10.29*	USD	460 000			460 000	399 352	0.42	
ENEL FINANCE INTERNATIONAL NV-144A 7.50000% 22-14.10.32*	USD	200 000			200 000	188 155	0.20	
EQT CORP-144A 3.12500% 21-15.05.26*	USD	130 000		10 000	120 000	101 139	0.11	
ERAC USA FINANCE LLC-144A 5.62500% 12-15.03.42*	USD	175 000		15 000	160 000	131 006	0.14	
EXELON CORP-144A 2.75000% 22-15.03.27*	USD	150 000		150 000				
GLENCORE FUNDING LLC-144A 4.87500% 19-12.03.29*	USD	190 000		190 000				
HCA INC 3.62500% 23-15.03.32*	USD		120 000		120 000	87 722	0.09	
HCA INC-144A 3.62500% 22-15.03.32*	USD	130 000		130 000				
HONEYWELL INTERNATIONAL INC 4.95000% 22-15.02.28*	USD		240 000		240 000	215 774	0.22	
INFOR INC-144A 1.75000% 20-15.07.25*	USD	170 000			170 000	142 653	0.15	
JABIL INC 5.45000% 23-01.02.29*	USD		45 000	45 000				
KENVUE INC-144A 5.35000% 23-22.03.26*	USD		50 000	50 000				
KINDER MORGAN INC-144A 5.62500% 13-15.11.23*	USD	395 000			395 000	359 342	0.37	
LIBERTY MUTUAL GROUP INC-144A 4.56900% 19-01.02.29*	USD	250 000		20 000	230 000	194 144	0.20	
MAGALLANES INC-144A 5.39100% 22-15.03.62*	USD	80 000		80 000				
MARVELL TECHNOLOGY INC 5.75000% 23-15.02.29*	USD		85 000	85 000				
MARVELL TECHNOLOGY INC 5.95000% 23-15.09.33*	USD		60 000	60 000				
MPLX LP 4.25000% 20-01.12.27*	USD	80 000			80 000	67 723	0.07	
NISOURCE INC 5.40000% 23-30.06.33*	USD		100 000		100 000	84 682	0.09	
NORDEA BANK ABP-144A-SUB 4.25000% 12-21.09.22*	USD	800 000	-800 000					
NXP BV / NXP FUNDING LLC / NXP USA 3.15000% 22-01.05.27*	USD	55 000		55 000				
ONCOR ELECTRIC DELIVERY CO 3.70000% 19-15.11.28*	USD	100 000			100 000	83 311	0.09	
ONCOR ELECTRIC DELIVERY CO 3.80000% 19-01.06.49*	USD	145 000		5 000	140 000	86 612	0.09	
PENSKE TRUCK LEASING/PTL FIN CORP-144A 6.05000% 23-01.08.28*	USD		100 000		100 000	89 284	0.09	
PHILLIPS 66 CO-144A 4.68000% 22-15.02.45*	USD	190 000	30 000	220 000				
PHILLIPS 66 COMPANY 4.68000% 23-15.02.45*	USD		220 000	10 000	210 000	145 458	0.15	
SOCIETE GENERALE SA-SUB-144A 7.36700% 23-10.01.53*	USD		475 000		475 000	374 876	0.39	
SWISS RE TREASURY (US) CORP-144A 4.25000% 12-06.12.42*	USD	175 000		175 000				
TEACHERS INSURANCE&ANNUITY ASS-144A-SUB 4.90000% 14-15.09.44*	USD	120 000			120 000	88 297	0.09	
TECK RESOURCES LTD 3.90000% 20-15.07.30*	USD	140 000			140 000	108 357	0.11	
TRITON CONTAINER INTERNATIONAL LTD-144A 2.05000% 21-15.04.26*	USD	190 000			190 000	153 542	0.16	
TRITON CONTAINER INTERNATIONAL LTD-144A 1.15000% 21-07.06.24*	USD	190 000			190 000	166 581	0.17	
WALMART INC 4.50000% 22-09.09.52*	USD	125 000		125 000				
WARNERMEDIA HOLDINGS INC 5.39100% 23-15.03.62*	USD		80 000	10 000	70 000	44 616	0.05	
TOTAL USD						7 477 678	7.77	
Total Notes, fixed rate						7 978 405	8.29	
Notes, floating rate								
USD								
CHARLES SCHWAB CORP 6.136%/VAR 23-24.08.34*	USD		215 000		215 000	183 256	0.19	
STATE STREET CORP 2.901%/VAR 20-30.03.26*	USD	200 000		200 000				
TOTAL USD						183 256	0.19	
Total Notes, floating rate						183 256	0.19	
Medium term notes, fixed rate								
AUD								
AIR NEW ZEALAND LTD 5.70000% 22-25.05.26*	AUD	300 000			300 000	170 491	0.18	
AURIZON FINANCE PTY LTD 3.00000% 21-09.03.28*	AUD	400 000			400 000	197 348	0.21	
NETWORK FINANCE CO PTY LTD 2.57900% 21-03.10.28*	AUD	700 000		70 000	630 000	306 982	0.32	
VICTORIA POWER NETWORKS FINANCE PTY LTD 2.13200% 21-21.04.28*	AUD	300 000			300 000	144 905	0.15	
WORLEY FINANCIAL SERVICES PTY LTD-REG-S 5.95000% 23-13.10.28*	AUD		680 000		680 000	376 440	0.39	
TOTAL AUD						1 196 166	1.24	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CAD								
BELL CANADA 4.75000% 14-29.09.44*	CAD	100 000			100 000	54 805	0.06	
TOTAL CAD						54 805	0.06	

GBP

NATIONAL GRID ELECTRICITY TRANSM-REG-S 4.00000% 12-08.06.27*	GBP	110 000			110 000	114 048	0.12	
TOTAL GBP						114 048	0.12	
Total Medium term notes, fixed rate						1 365 019	1.42	

Medium term notes, floating rate

AUD

NATIONAL AUSTRALIA BANK-SUB 6.322%/VAR 22-03.08.32*	AUD	300 000			300 000	172 595	0.18	
QBE INSURANCE GROUP LTD-SUB 3M BBSW+310BP 23-28.06.39*	AUD		500 000		500 000	293 818	0.31	
TOTAL AUD						466 413	0.48	
Total Medium term notes, floating rate						466 413	0.48	

Bonds, fixed rate

AUD

NSW ELECTRICITY NETWORKS FIN PTY-REG-S 2.54300% 20-23.09.30*	AUD	400 000			400 000	175 662	0.18	
TOTAL AUD						175 662	0.18	

USD

FIVE CORNERS FUNDING TRUST-144A 4.41900% 13-15.11.23*	USD	475 000			475 000	431 927	0.45	
MONONGAHELA POWER CO-144A 5.85000% 23-15.02.34*	USD		115 000		115 000	99 702	0.10	
MONONGAHELA POWER CO-144A 5.40000% 13-15.12.43*	USD	125 000		5 000	120 000	92 463	0.10	
SOUTHWESTERN PUBLIC SERVICE CO 3.40000% 16-15.08.46*	USD	200 000			200 000	110 280	0.11	
TOTAL USD						734 372	0.76	
Total Bonds, fixed rate						910 034	0.95	

Bonds, floating rate

EUR

BANKINTER SA-REG-S 4.375%/VAR 23-03.05.30*	EUR		200 000	200 000				
TOTAL EUR							0.00	

USD

SCENTRE GROUP TRUST 2-REG-S-SUB 4.750%/VAR 20-24.09.80*	USD	330 000			330 000	269 419	0.28	
TOTAL USD						269 419	0.28	
Total Bonds, floating rate						269 419	0.28	
Total Securities traded on other regulated markets which are open to the public						11 172 546	11.61	

Securities traded neither on an exchange nor on a regulated market

Medium term notes, fixed rate

AUD

STOCKLAND TRUST-REG-S 2.30000% 21-24.03.28**	AUD	300 000			300 000	146 782	0.16	
TOTAL AUD						146 782	0.16	
Total Medium term notes, fixed rate						146 782	0.16	

Medium term notes, floating rate

AUD

SUNCORP GROUP LTD-SUB 3M BBSW+235BP 23-27.06.34**	AUD		270 000		270 000	156 037	0.17	
TOTAL AUD						156 037	0.17	

EUR

DEUTSCHE BANK AG-REG-S 1.000%/VAR 20-19.11.25**	EUR		200 000	200 000				
TOTAL EUR							0.00	
Total Medium term notes, floating rate						156 037	0.17	
Total Securities traded neither on an exchange nor on a regulated market						302 818	0.33	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
Total securities and similar instruments					89 423 734	92.96	
(thereof in lending)						0.00	
Bank deposits at sight					5 564 512	5.78	
Derivative financial instruments					79 544	0.08	
Other assets					1 139 483	1.18	
Total fund assets					96 207 273	100.00	
Short-term bank liabilities					-470 547		
Other liabilities					-1 502		
Net fund assets					95 735 224		

Valuation categories	Market value as of 31.10.2023		in % of the total fund assets ³
Investments valued at prices paid on the main market	88 420 565		91.89
Investments valuation based on market-observed parameters	1 082 713		1.15
Investments valued with suitable valuation models taking account of the current market circumstances	–		–
TOTAL	89 503 278		93.04

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-BUXL FUTURE 07.12.23*	-4	EUR	-463 339	39 093	0.04
EURO-BUND FUTURE 07.12.23*	-11	EUR	-1 364 863	24 019	0.02
AUSTRALIA 10YR BOND FUTURE 15.12.23*	-26	AUD	-1 621 630	106 087	0.11
US 2YR TREASURY NOTE FUTURE 29.12.23*	-84	USD	-15 473 978	44 493	0.05
			-18 923 810	213 692	0.22

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-BOBL FUTURE 07.12.23*	11	EUR	1 230 482	6 599	0.01
US ULTRA LONG BOND (CBT) FUTURE 19.12.23*	28	USD	2 868 250	-375 204	-0.39
US 10YR ULTRA NOTE FUTURE 19.12.23*	17	USD	1 683 664	-93 636	-0.10
US 10YR TREASURY NOTE FUTURE 19.12.23*	99	USD	9 565 550	-351 919	-0.37
US 5YR TREASURY NOTE FUTURE 29.12.23*	82	USD	7 796 469	-82 537	-0.09
CAN 10YR BOND FUTURE 18.12.23*	7	CAD	527 387	-17 346	-0.02
			23 671 802	-914 043	-0.96

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**						
AUD	6 775 000	CHF	3 931 127	06.11.2023	27 695	0.03
CAD	2 130 000	CHF	1 428 346	06.11.2023	32 199	0.03
EUR	28 130 000	CHF	27 142 336	06.11.2023	85 478	0.09
USD	63 210 000	CHF	58 130 514	06.11.2023	613 222	0.64
GBP	4 260 000	CHF	4 725 079	06.11.2023	21 301	0.03
					779 895	0.82

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 08.06.23	EUR	16	16
EURO-BOBL FUTURE 08.06.23	EUR	6	6
EURO-BUXL FUTURE 08.06.23	EUR	4	4
EURO-BUND FUTURE 08.12.22	EUR	15	0
EURO-BUND FUTURE 08.03.23	EUR	18	18
EURO-BOBL FUTURE 08.03.23	EUR	6	6
EURO-BUXL FUTURE 08.03.23	EUR	4	4
EURO-BUND FUTURE 07.09.23	EUR	16	16
EURO-BOBL FUTURE 07.09.23	EUR	8	8
EURO-BUXL FUTURE 07.09.23	EUR	4	4
EURO-BUXL FUTURE 07.12.23	EUR	0	4
EURO-BUND FUTURE 07.12.23	EUR	1	12
EURO-BOBL FUTURE 07.12.23	EUR	8	8
LONG GILT FUTURE 28.12.22	GBP	12	0
AUSTRALIA 10YR BOND FUTURE 15.12.22	AUD	26	26
US 10YR ULTRA NOTE FUTURE 20.12.22	USD	5	0
US 2YR TREASURY NOTE FUTURE 30.12.22	USD	3	0
AUST 10Y BOND FUTURE 15.03.23	AUD	26	26
US 10YR ULTRA NOTE FUTURE 22.03.23	USD	5	5
US 2YR TREASURY NOTE FUTURE 31.03.23	USD	3	3
AUSTRALIA 10YR BOND FUTURE 15.06.23	AUD	26	26
US 2YR TREASURY NOTE FUTURE 30.06.23	USD	50	50
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	55	55
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	26	26
AUSTRALIA 10YR BOND FUTURE 15.12.23	AUD	0	26
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	13	97

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO-BOBL FUTURE 07.12.23	EUR	11	0
CAN 10YR BOND FUTURE 19.12.22	CAD	0	14
AUSTRALIA 10YR BOND FUTURE 15.12.22	AUD	0	30
US ULTRA LONG BOND (CBT) FUTURE 20.12.22	USD	0	9
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	0	137
US 5YR TREASURY NOTE FUTURE 30.12.22	USD	0	33
US ULTRA LONG BOND (CBT) FUTURE 22.03.23	USD	22	22
US 10YR TREASURY NOTE FUTURE 22.03.23	USD	137	137
US 5YR TREASURY NOTE FUTURE 31.03.23	USD	45	45

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
CAN 10YR BOND FUTURE 22.03.23	CAD	14	14
US 10YR ULTRA NOTE FUTURE 21.06.23	USD	17	17
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	28	28
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	132	132
US 5YR TREASURY NOTE FUTURE 30.06.23	USD	57	57
CAN 10YR BOND FUTURE 21.06.23	CAD	14	14
CAN 10YR BOND FUTURE 20.09.23	CAD	7	7
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	47	47
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	17	17
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	87	87
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	27	27
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	28	0
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	17	0
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	99	0
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	82	0
CAN 10YR BOND FUTURE 18.12.23	CAD	7	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
AUD	5 980 000	CHF	3 815 027	06.12.2022
GBP	5 670 000	CHF	6 482 411	06.12.2022
CAD	2 130 000	CHF	1 555 126	06.12.2022
EUR	27 370 000	CHF	26 955 632	06.12.2022
USD	58 525 000	CHF	58 095 854	06.12.2022
CHF	1 108 084	USD	1 100 000	06.12.2022
USD	61 560 000	CHF	57 234 166	06.01.2023
AUD	5 980 000	CHF	3 795 349	06.01.2023
EUR	28 070 000	CHF	27 565 329	06.01.2023
GBP	5 670 000	CHF	6 480 320	06.01.2023
CAD	2 130 000	CHF	1 474 461	06.01.2023
EUR	27 685 000	CHF	27 226 304	06.02.2023
USD	60 590 000	CHF	55 998 047	06.02.2023
GBP	5 670 000	CHF	6 333 281	06.02.2023
AUD	5 980 000	CHF	3 806 793	06.02.2023
CAD	2 130 000	CHF	1 453 271	06.02.2023
USD	650 000	CHF	597 822	06.02.2023
EUR	850 000	CHF	837 321	06.02.2023
EUR	1 175 000	CHF	1 171 844	06.02.2023
EUR	225 000	CHF	226 064	06.02.2023
EUR	190 000	CHF	188 285	06.02.2023
EUR	415 000	CHF	415 494	06.02.2023
CAD	2 130 000	CHF	1 454 059	06.03.2023
AUD	5 980 000	CHF	3 868 448	06.03.2023
GBP	5 670 000	CHF	6 344 071	06.03.2023
USD	64 495 000	CHF	58 508 490	06.03.2023
EUR	31 155 000	CHF	31 094 027	06.03.2023
CAD	2 130 000	CHF	1 468 131	06.04.2023
AUD	5 980 000	CHF	3 779 713	06.04.2023
USD	61 165 000	CHF	57 360 243	06.04.2023
EUR	30 820 000	CHF	30 774 482	06.04.2023
GBP	5 670 000	CHF	6 375 929	06.04.2023
CHF	925 214	USD	990 000	06.04.2023
CHF	432 595	EUR	435 000	06.04.2023
AUD	5 980 000	CHF	3 681 356	04.05.2023
CAD	2 130 000	CHF	1 444 050	04.05.2023
GBP	5 670 000	CHF	6 453 968	04.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	63 000 000	CHF	57 369 047	04.05.2023
EUR	30 655 000	CHF	30 496 146	04.05.2023
USD	370 000	CHF	330 704	04.05.2023
AUD	5 980 000	CHF	3 589 795	06.06.2023
CAD	2 130 000	CHF	1 406 527	06.06.2023
EUR	30 655 000	CHF	30 140 017	06.06.2023
GBP	5 670 000	CHF	6 336 958	06.06.2023
USD	62 815 000	CHF	56 266 989	06.06.2023
CHF	2 002 260	EUR	2 060 000	06.06.2023
USD	625 000	GBP	505 515	06.06.2023
USD	675 000	GBP	539 563	06.06.2023
AUD	5 980 000	CHF	3 580 977	06.07.2023
CAD	2 130 000	CHF	1 434 008	06.07.2023
GBP	4 625 000	CHF	5 236 240	06.07.2023
USD	63 945 000	CHF	57 769 448	06.07.2023
EUR	28 595 000	CHF	27 859 365	06.07.2023
CHF	149 751	USD	165 000	06.07.2023
CHF	112 442	GBP	100 000	06.07.2023
CHF	272 020	EUR	280 000	06.07.2023
EUR	300 000	USD	322 605	06.07.2023
AUD	360 000	USD	240 540	06.07.2023
USD	62 920 000	CHF	56 417 828	04.08.2023
AUD	6 340 000	CHF	3 786 776	04.08.2023
GBP	4 525 000	CHF	5 133 760	04.08.2023
CAD	2 130 000	CHF	1 437 837	04.08.2023
EUR	28 615 000	CHF	27 907 866	04.08.2023
USD	480 000	EUR	430 901	04.08.2023
USD	615 000	GBP	478 577	04.08.2023
USD	505 000	EUR	457 744	04.08.2023
USD	780 000	CHF	682 816	04.08.2023
CAD	2 130 000	CHF	1 399 527	06.09.2023
EUR	28 220 000	CHF	27 117 222	06.09.2023
GBP	4 050 000	CHF	4 522 827	06.09.2023
AUD	6 775 000	CHF	3 900 101	06.09.2023
USD	64 915 000	CHF	56 727 524	06.09.2023
USD	175 000	CHF	153 078	06.09.2023
GBP	210 000	CHF	235 224	06.09.2023
USD	64 835 000	CHF	57 044 154	05.10.2023
CAD	2 130 000	CHF	1 387 852	05.10.2023
AUD	6 775 000	CHF	3 862 973	05.10.2023
GBP	4 260 000	CHF	4 744 916	05.10.2023
EUR	28 220 000	CHF	26 912 426	05.10.2023
USD	770 000	CHF	686 893	05.10.2023
USD	190 000	CHF	173 226	05.10.2023
AUD	6 775 000	CHF	3 931 127	06.11.2023
CAD	2 130 000	CHF	1 428 346	06.11.2023
EUR	28 130 000	CHF	27 142 336	06.11.2023
USD	63 210 000	CHF	58 130 514	06.11.2023
GBP	4 260 000	CHF	4 725 079	06.11.2023

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	42 595 611.79	44.49%
Net overall exposure to derivatives	13 058 903.17	13.64%
Commitment arising from securities lending and repurchase agreements	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Global Corporate Bonds (CHF hedged) II

Class I-X

0.02%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	GBP 1 = CHF 1.10
CAD 1 = CHF 0.66	JPY 1 = CHF 0.01
EUR 1 = CHF 0.96	USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Global Corporate Bonds Passive (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		1 704 460 812.73	1 548 054 638.93	1 913 134 961.11
Class I-A1	CH0184182621			
Net asset value per unit in CHF		842.03	857.04	1 068.45
Number of units outstanding		32 654.1510	29 342.6840	36 175.7630
Class I-A2	CH0184182639	¹		
Net asset value per unit in CHF		N/A	848.99	1 058.41
Number of units outstanding		0.0000	3 111.0000	3 111.0000
Class I-A3	CH0184182647			
Net asset value per unit in CHF		835.94	850.41	1 059.65
Number of units outstanding		106 454.9610	95 741.9140	87 831.6580
Class I-B	CH0184182662			
Net asset value per unit in CHF		866.44	880.29	1 095.44
Number of units outstanding		47 282.1300	40 774.8660	47 283.3960
Class I-X	CH0184182670			
Net asset value per unit in CHF		899.13	913.24	1 136.11
Number of units outstanding		1 720 569.1510	1 536 238.8700	1 519 500.5910

¹ in circulation until 24.1.2023

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-0.7%	-19.1%	0.1%
Class I-A2	CHF	¹	-19.1%	0.1%
Class I-A3	CHF	-0.7%	-19.0%	0.2%
Class I-B	CHF	-0.5%	-18.8%	0.4%
Class I-X	CHF	-0.4%	-18.8%	0.4%
Benchmark:				
Bloomberg Global Aggregate Corporates (CHF hedged)	CHF	-0.5%	-19.1%	0.5%

¹ in circulation until 24.1.2023

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	27.69
United Kingdom	3.31
France	3.30
Canada	2.49
Germany	2.44
Japan	1.32
Netherlands	1.24
Australia	1.15
Spain	0.95
Switzerland	0.91
Others	4.43
TOTAL	49.23

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	1 724 370 338.57 ¹	1 618 882 008.52
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 675 013 846.11	1 537 406 037.59
– Units of other collective investment schemes	7 120 627.62	7 566 255.44
Derivative financial instruments	-10 353 712.17	-41 734 886.00
Other assets	20 406 083.10	16 355 770.80
TOTAL fund assets	3 416 557 183.23	3 138 475 186.35
Loans	-1 712 068 192.99 ²	-1 590 395 798.76
Other liabilities	-28 177.51	-24 748.66
Net fund assets	1 704 460 812.73	1 548 054 638.93

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	150 310.84	3 243.57
Negative interest	-29 109.14	-56 860.35
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	59 408 801.73	53 711 105.88
– from units of other collective investment schemes	351 167.52	47 325.73
Purchase of current net income on issue of units	3 884 616.51	2 122 196.85
TOTAL income	63 765 787.46	55 827 011.68
Expenses		
Interest payable	-103 610.70	-29.96
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-85 360.70	-100 445.26
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-2 104.03	-9 812.45
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-220 699.66	-211 956.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-15 776.88	-20 644.64
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-33 700.65	-330.83
Payment of current net income on redemption of units	-1 806 029.08	-1 866 438.09
TOTAL expenses	-2 288 105.50	-2 230 481.03
Net income	61 477 681.96	53 596 530.65
Realized capital gains and losses	-3 273 632.08	-36 621 955.92
Realized result	58 204 049.88	16 974 574.73
Unrealized capital gains and losses	-69 770 203.39	-374 044 055.79
TOTAL result	-11 566 153.51	-357 069 481.06

¹ CHF 1 849 589.18 from receivables of securities transactions and CHF 1 714 585 887.57 from receivables of currency forward transactions.

² CHF -8 924 282.75 from liabilities of securities transactions and CHF -1 703 117 343.19 from liabilities of currency forward transactions.

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	61 477 681.96	53 596 530.65
Available for distribution	61 477 681.96	53 596 530.65
Less federal withholding tax ¹	-21 517 188.69	-18 758 785.73
Net income retained for reinvestment	-39 960 493.27	-34 837 744.92
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	1 548 054 638.93	1 913 134 961.11
Paid federal withholding tax	-20 259 575.03	-18 645 795.96
Balance of unit movements	188 231 902.34	10 634 954.84
Total result	-11 566 153.51	-357 069 481.06
Net fund assets at the end of the reporting period	1 704 460 812.73	1 548 054 638.93

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	29 342.6840	36 175.7630
Units issued	5 524.6180	2 740.2300
Units redeemed	-2 213.1510	-9 573.3090
Situation at the end of the period	32 654.1510	29 342.6840
Difference between units issued and units redeemed	3 311.4670	-6 833.0790
Class I-A2		
Situation at the beginning of the financial year	3 111.0000	3 111.0000
Units issued	0.0000	0.0000
Units redeemed	-3 111.0000	0.0000
Situation at the end of the period	0.0000	3 111.0000
Difference between units issued and units redeemed	-3 111.0000	0.0000
Class I-A3		
Situation at the beginning of the financial year	95 741.9140	87 831.6580
Units issued	22 436.1110	23 096.4100
Units redeemed	-11 723.0640	-15 186.1540
Situation at the end of the period	106 454.9610	95 741.9140
Difference between units issued and units redeemed	10 713.0470	7 910.2560

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Class I-B	Number	Number
Situation at the beginning of the financial year	40 774.8660	47 283.3960
Units issued	15 991.3170	3 980.2670
Units redeemed	-9 484.0530	-10 488.7970
Situation at the end of the period	47 282.1300	40 774.8660
Difference between units issued and units redeemed	6 507.2640	-6 508.5300

Class I-X	Number	Number
Situation at the beginning of the financial year	1 536 238.8700	1 519 500.5910
Units issued	289 667.0320	117 731.0860
Units redeemed	-105 336.7510	-100 992.8070
Situation at the end of the period	1 720 569.1510	1 536 238.8700
Difference between units issued and units redeemed	184 330.2810	16 738.2790

Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 1.2.2024		
Gross accumulation	CHF	27.681
Less federal withholding tax ¹	CHF	-9.689
Net accumulation per unit	CHF	17.992

Class I-A3		
Reinvestment on 1.2.2024		
Gross accumulation	CHF	28.169
Less federal withholding tax ¹	CHF	-9.860
Net accumulation per unit	CHF	18.309

Class I-B		
Reinvestment on 1.2.2024		
Gross accumulation	CHF	31.024
Less federal withholding tax ¹	CHF	-10.859
Net accumulation per unit	CHF	20.165

Class I-X		
Reinvestment on 1.2.2024		
Gross accumulation	CHF	32.610
Less federal withholding tax ¹	CHF	-11.414
Net accumulation per unit	CHF	21.196

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
CAD								
ALIMENTATION COUCHE TARD INC 3.05600% 17-26.07.24*	CAD	3 200 000		3 200 000				
BANK OF MONTREAL 3.19000% 18-01.03.28*	CAD		60 000		60 000	36 134	0.00	
FAIRFAX FINANCIAL HOLDINGS LTD 4.95000% 15-03.03.25*	CAD	350 000			350 000	225 909	0.01	
ROGERS COMMUNICATIONS INC 6.75000% 09-09.11.39*	CAD		675 000		675 000	450 234	0.01	
ROGERS COMMUNICATIONS INC 6.75000% 09-09.11.39*	CAD	675 000		675 000				
ROYAL BANK OF CANADA-REG-S 4.93000% 10-16.07.25*	CAD	3 250 000			3 250 000	2 113 472	0.06	
ROYAL BANK OF CANADA 4.61200% 22-26.07.27*	CAD		1 000 000		1 000 000	632 112	0.02	
ROYAL BANK OF CANADA 5.22800% 23-24.06.30*	CAD		2 000 000		2 000 000	1 271 007	0.04	
TORONTO-DOMINION BANK/THE 4.21000% 22-01.06.27*	CAD	1 200 000			1 200 000	749 346	0.02	
TORONTO-DOMINION BANK 2.85000% 19-08.03.24*	CAD		60 000		60 000	38 960	0.00	
TOTAL CAD						5 517 174	0.16	
EUR								
ABBOTT IRELAND FINANCING DAC-REG-S 0.37500% 19-19.11.27*	EUR	500 000			500 000	423 481	0.01	
ABBVIE INC 2.12500% 20-01.06.29*	EUR		1 000 000	300 000	700 000	615 350	0.02	
ACHMEA BV-REG-S 3.62500% 22-29.11.25*	EUR		1 000 000		1 000 000	954 122	0.03	
AIR PRODUCTS & CHEMICALS INC 1.00000% 15-12.02.25*	EUR	300 000			300 000	278 880	0.01	
AMERICAN HONDA FINANCE CORP 0.30000% 21-07.07.28*	EUR		200 000		200 000	162 488	0.00	
AMERICAN TOWER CORP 0.45000% 21-15.01.27*	EUR	300 000			300 000	254 466	0.01	
AMERICAN TOWER CORP 1.25000% 21-21.05.33*	EUR	500 000			500 000	351 136	0.01	
ARKEMA SA-REG-S 0.75000% 19-03.12.29*	EUR		400 000		400 000	319 284	0.01	
ASAHU GROUP HOLDINGS LTD-REG-S 0.54100% 20-23.10.28*	EUR		500 000		500 000	407 033	0.01	
ASML HOLDING NV-REG-S 0.25000% 20-25.02.30*	EUR	750 000			750 000	585 040	0.02	
AT&T INC 0.25000% 19-04.03.26*	EUR		1 100 000		1 100 000	971 352	0.03	
AT&T INC 2.35000% 18-05.09.29*	EUR	500 000			500 000	435 307	0.01	
BAYER AG-REG-S 0.62500% 21-12.07.31*	EUR	400 000	1 000 000		1 400 000	1 012 831	0.03	
BECTON DICKINSON EURO FINANCE SARL 1.20800% 19-04.06.26*	EUR	500 000			500 000	448 711	0.01	
BECTON DICKINSON EURO FINANCE SARL 3.55300% 23-13.09.29*	EUR		1 350 000		1 350 000	1 261 620	0.04	
BOOKING HOLDINGS INC 4.00000% 22-15.11.26*	EUR		1 200 000		1 200 000	1 163 196	0.03	
BP CAPITAL MARKETS PLC-REG-S 2.82200% 20-07.04.32*	EUR	1 200 000			1 200 000	1 040 135	0.03	
CAPGEMINI SE-REG-S 2.37500% 20-15.04.32*	EUR	800 000			800 000	680 687	0.02	
CHUBB INA HOLDINGS INC 0.87500% 19-15.06.27*	EUR	350 000			350 000	302 295	0.01	
CK HUTCHISON GROUP TELECOM FIN-REG-S 1.50000% 19-17.10.31*	EUR	1 000 000			1 000 000	749 651	0.02	
COCA-COLA EUROPEAN PARTNERS PLC-REG-S 2.37500% 13-07.05.25*	EUR	250 000			250 000	234 803	0.01	
COMCAST CORP 0.75000% 20-20.02.32*	EUR	800 000			800 000	595 107	0.02	
COVIVIO-REG-S 1.12500% 19-17.09.31*	EUR		500 000		500 000	371 161	0.01	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 2.00000% 20-17.07.30*	EUR	1 400 000			1 400 000	1 087 354	0.03	
DIGITAL DUTCH FINCO BV-REG-S 1.50000% 20-15.03.30*	EUR		500 000		500 000	384 981	0.01	
DOW CHEMICAL CO 1.12500% 20-15.03.32*	EUR		500 000		500 000	369 548	0.01	
DS SMITH PLC-REG-S 0.87500% 19-12.09.26*	EUR	500 000			500 000	435 868	0.01	
EXOR NV-REG-S 0.87500% 21-19.01.31*	EUR	700 000			700 000	528 916	0.02	
EXXON MOBIL CORP 0.83500% 20-26.06.32*	EUR	1 000 000			1 000 000	732 162	0.02	
FIDELITY NATIONAL INFO SERVICES 2.00000% 19-21.05.30*	EUR		500 000		500 000	413 150	0.01	
FIDELITY NATIONAL INFO SERVICES 2.95000% 19-21.05.39*	EUR	300 000			300 000	215 771	0.01	
FIDELITY NATIONAL INFORMATION SERVICES 1.50000% 19-21.05.27*	EUR	590 000			590 000	512 932	0.02	
GENERAL MILLS INC 0.45000% 20-15.01.26*	EUR		300 000		300 000	267 047	0.01	
GENERAL MOTORS FINANCIAL CO INC-REG-S 0.65000% 21-07.09.28*	EUR	1 000 000			1 000 000	798 161	0.02	
ICADE SANTE SAS-REG-S 1.37500% 20-17.09.30*	EUR	1 100 000			1 100 000	790 507	0.02	
ILLINOIS TOOL WORKS INC 2.12500% 15-22.05.30*	EUR	350 000			350 000	304 847	0.01	
JAB HOLDINGS BV-REG-S 1.00000% 19-20.12.27*	EUR	1 300 000			1 300 000	1 104 738	0.03	
KERRY GROUP FINANCIAL SERVICES U-REG-S 0.87500% 21-01.12.31*	EUR	1 000 000			1 000 000	753 241	0.02	
LEG IMMOBILIEN SE-REG-S 1.00000% 21-19.11.32*	EUR	700 000			700 000	463 249	0.01	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	1 300 000			1 300 000	1 082 563	0.03	
MEDTRONIC GLOBAL HOLDINGS SCA 1.12500% 19-07.03.27*	EUR	235 000			235 000	207 522	0.01	
MEDTRONIC GLOBAL HOLDINGS SCA 1.62500% 19-07.03.31*	EUR	800 000			800 000	660 661	0.02	
MEDTRONIC GLOBAL HOLDINGS SCA 1.37500% 20-15.10.40*	EUR	500 000			500 000	305 338	0.01	
MITSUBISHI UF FINANCIAL GROUP INC-REG-S 0.33900% 19-19.07.24*	EUR	665 000			665 000	622 655	0.02	
MMS USA INVESTMENTS INC-REG-S 0.62500% 19-13.06.25*	EUR		1 000 000		1 000 000	911 181	0.03	
MONDELEZ INTERNATIONAL HLDING NET-REG-S 0.87500% 19-01.10.31*	EUR		400 000		400 000	302 443	0.01	
MONDELEZ INTERNATIONAL HOLDINGS N-REG-S 1.25000% 21-09.09.41*	EUR	400 000			400 000	233 366	0.01	
MONDELEZ INTL 0.75000% 21-17.03.33*	EUR		600 000		600 000	426 113	0.01	
NASDAQ INC 0.87500% 20-13.02.30*	EUR	600 000			600 000	473 726	0.01	
PEPSICO INC 0.75000% 21-14.10.33*	EUR	1 500 000			1 500 000	1 084 882	0.03	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
PHILIP MORRIS INTERNATIONAL INC 2.75000% 13-19.03.25*	EUR	400 000			400 000		378 072	0.01	
PROLOGIS EURO FINANCE LLC 1.50000% 19-10.09.49*	EUR	400 000	400 000		800 000		375 770	0.01	
PROLOGIS EURO FINANCE LLC 0.50000% 21-16.02.32*	EUR	1 000 000	1 000 000		2 000 000		1 375 030	0.04	
PUBLIC STORAGE 0.50000% 21-09.09.30*	EUR	400 000			400 000		293 911	0.01	
RICHEMONT INTERNATIONAL HOLDING SA-REG-S 1.62500% 20-26.05.40*	EUR	300 000			300 000		199 894	0.01	
SAP SE-REG-S 0.12500% 20-18.05.26*	EUR		1 000 000		1 000 000		881 612	0.03	
SODEXO SA-REG-S 1.00000% 20-17.07.28*	EUR	1 000 000			1 000 000		848 568	0.02	
TDF INFRASTRUCTURE SASU-REG-S 5.62500% 23-21.07.28*	EUR		800 000		800 000		768 332	0.02	
TELSTRA GROUP LTD-REG-S 3.75000% 23-04.05.31*	EUR		1 000 000		1 000 000		949 283	0.03	
TERNA RETE ELETTRICA NAZIONALE-REG-S 0.75000% 20-24.07.32*	EUR		800 000		800 000		577 694	0.02	
THERMO FISHER SCIENTIFIC FINANCE I BV 0.80000% 21-18.10.30*	EUR		1 000 000		1 000 000		782 490	0.02	
THERMO FISHER SCIENTIFIC FINANCE I BV 2.00000% 21-18.10.51*	EUR	500 000			500 000		279 424	0.01	
UBS GROUP AG-REG-S 0.87500% 21-03.11.31*	EUR	1 000 000			1 000 000		707 202	0.02	
UNILEVER FINANCE NETHERLANDS BV-REG-S 1.75000% 20-25.03.30*	EUR	1 500 000			1 500 000		1 279 873	0.04	
UNILEVER FINANCE NETHERLANDS BV-REG-S 3.50000% 23-23.02.35*	EUR		600 000		600 000		552 724	0.02	
VERIZON COMMUNICATIONS INC 1.30000% 20-18.05.33*	EUR	1 500 000			1 500 000		1 101 276	0.03	
VONOVIA SE-REG-S 1.00000% 21-16.06.33*	EUR	200 000	800 000		1 000 000		658 023	0.02	
VONOVIA SE-REG-S 1.87500% 22-28.06.28*	EUR	800 000			800 000		671 141	0.02	
WELLS FARGO & CO-REG-S 0.62500% 20-14.08.30*	EUR		1 200 000		1 200 000		894 103	0.03	
WOLTERS KLUWER NV-REG-S 2.50000% 14-13.05.24*	EUR	300 000			300 000		286 106	0.01	
WPC EUROBOOND BV 1.35000% 19-15.04.28*	EUR	800 000			800 000		654 155	0.02	
TOTAL EUR							43 605 738	1.28	
GBP									
APPLE INC 3.60000% 15-31.07.42*	GBP	200 000			200 000		173 441	0.01	
FIDELITY NATIONAL INFORMATION SERVICES 3.36000% 19-21.05.31*	GBP	400 000			400 000		369 356	0.01	
FISERV INC 3.00000% 19-01.07.31*	GBP	220 000			220 000		197 920	0.01	
HAMMERSON PLC 6.00000% 04-23.02.26*	GBP	550 000			550 000		583 845	0.02	
PRUDENTIAL FUNDING PLC 5.87500% 99-11.05.29*	GBP	260 000			260 000		287 161	0.01	
TIME WARNER CABLE LLC 5.25000% 12-15.07.42*	GBP	200 000			200 000		172 174	0.01	
VERIZON COMMUNICATIONS INC 1.12500% 20-03.11.28*	GBP		1 000 000		1 000 000		886 665	0.03	
VERIZON COMMUNICATIONS INC 1.87500% 20-03.11.38*	GBP	500 000			500 000		317 907	0.01	
WELLCOME TRUST LTD/THE-REG-S 1.50000% 21-14.07.71*	GBP	200 000			200 000		76 519	0.00	
TOTAL GBP							3 064 987	0.09	
USD									
3M CO 2.25000% 16-19.09.26*	USD	400 000			400 000		329 822	0.01	
3M CO 3.70000% 20-15.04.50*	USD	600 000			600 000		361 269	0.01	
7-ELEVEN INC-REG-S 2.80000% 21-10.02.51*	USD	300 000			300 000		145 291	0.00	
ABBOTT LABORATORIES 5.30000% 10-27.05.40*	USD	200 000			200 000		170 557	0.00	
ABBOTT LABORATORIES 3.75000% 16-30.11.26*	USD	566 000			566 000		492 884	0.01	
ABBOTT LABORATORIES 4.90000% 16-30.11.46*	USD	780 000			780 000		612 277	0.02	
ABBOTT LABORATORIES 3.87500% 17-15.09.25*	USD	250 000			250 000		221 530	0.01	
ABBVIE INC 3.20000% 20-21.11.29*	USD	1 100 000			1 100 000		872 388	0.03	
ABBVIE INC 3.80000% 20-15.03.25*	USD	2 700 000			2 700 000		2 391 873	0.07	
ABBVIE INC 4.05000% 20-21.11.39*	USD	650 000			650 000		462 181	0.01	
ABBVIE INC 4.25000% 20-21.11.49*	USD	1 700 000			1 700 000		1 161 068	0.03	
ABBVIE INC 4.45000% 16-14.05.46*	USD	1 000 000	800 000	600 000	1 200 000		848 678	0.02	
ABBVIE INC 4.50000% 15-14.05.35*	USD	900 000			900 000		715 519	0.02	
ABN AMRO BANK NV-144A-SUB 4.75000% 15-28.07.25*	USD	1 500 000			1 500 000		1 313 912	0.04	
ACTIVISION BLIZZARD INC 3.40000% 17-15.09.26*	USD	750 000			750 000		645 462	0.02	
ACTIVISION BLIZZARD INC 2.50000% 20-15.09.50*	USD	500 000			500 000		254 368	0.01	
ADANI PORTS & SPECIAL ECO ZONE-REG-S 3.10000% 21-02.02.31*	USD		600 000		600 000		354 592	0.01	
ADANI PORTS&SPECIAL ECO ZONE LTD-REG-S 4.00000% 17-30.07.27*	USD	1 000 000			1 000 000		745 704	0.02	
ADOBE INC 3.25000% 15-01.02.25*	USD	500 000			500 000		443 137	0.01	
AEP TRANSMISSION CO LLC 3.75000% 18-01.12.47*	USD		1 000 000		1 000 000		616 659	0.02	
AERCAP IRE CAP LTD/GLB AVIA TRUST 3.87500% 18-23.01.28*	USD	750 000		750 000					
AERCAP IRE CAP LTD/GLB AVIA TRUST 1.75000% 21-30.01.26*	USD	2 000 000			2 000 000		1 636 680	0.05	
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	2 000 000			2 000 000		1 619 032	0.05	
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 3.40000% 21-29.10.33*	USD	830 000			830 000		564 845	0.02	
AETNA INC 3.50000% 14-15.11.24*	USD	950 000			950 000		842 751	0.02	
AETNA INC 3.87500% 17-15.08.47*	USD	550 000			550 000		329 563	0.01	
AFLAC INC 1.12500% 21-15.03.26*	USD	1 500 000			1 500 000		1 225 682	0.04	
AGILENT TECHNOLOGIES INC 3.05000% 16-22.09.26*	USD	750 000			750 000		632 841	0.02	
AIA GROUP LTD-REG-S 3.37500% 20-07.04.30*	USD	1 000 000			1 000 000		783 911	0.02	
AIR LEASE CORP 3.12500% 20-01.12.30*	USD	700 000			700 000		507 154	0.01	
AIR LEASE CORP 5.85000% 22-15.12.27*	USD		2 000 000	750 000	1 250 000		1 111 567	0.03	
AIR PRODUCTS AND CHEMICALS INC 4.80000% 23-03.03.33*	USD		1 500 000		1 500 000		1 276 670	0.04	
ALEXANDRIA REAL ESTATE EQUITIES INC 4.30000% 15-15.01.26*	USD	800 000			800 000		701 320	0.02	
ALEXANDRIA REAL ESTATE EQUITY INC 1.87500% 20-01.02.33*	USD	925 000			925 000		573 563	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ALEXANDRIA REAL ESTATE EQUITIES INC 3.55000% 22-15.03.52*	USD	750 000			750 000	407 060	0.01	
ALIBABA GROUP HOLDING LTD 4.00000% 17-06.12.37*	USD	1 200 000			1 200 000	822 976	0.02	
ALIBABA GROUP HOLDING LTD 4.40000% 17-06.12.57*	USD	400 000			400 000	242 281	0.01	
ALIBABA GROUP HOLDING LTD 3.15000% 21-09.02.51*	USD	600 000	800 000	400 000	1 000 000	496 041	0.01	
ALLSTATE CORP 4.50000% 13-15.06.43*	USD	525 000			525 000	361 244	0.01	
ALLSTATE CORP/THE 1.45000% 20-15.12.30*	USD	700 000			700 000	462 981	0.01	
ALLY FINANCIAL INC 3.87500% 19-21.05.24*	USD	1 900 000			1 900 000	1 700 251	0.05	
ALPHABET INC 1.10000% 20-15.08.30*	USD	1 000 000			1 000 000	697 529	0.02	
ALPHABET INC 2.25000% 20-15.08.60*	USD	1 000 000			1 000 000	460 174	0.01	
ALPHABET INC 3.37500% 16-25.02.24*	USD	350 000			350 000	316 184	0.01	
ALTRIA GROUP INC 3.70000% 21-04.02.51*	USD		1 000 000		1 000 000	530 214	0.02	
ALTRIA GROUP INC 3.87500% 16-16.09.46*	USD	1 000 000			1 000 000	562 117	0.02	
ALTRIA GROUP INC 4.80000% 19-14.02.29*	USD	800 000			800 000	681 875	0.02	
ALTRIA GROUP INC 5.80000% 19-14.02.39*	USD	1 000 000			1 000 000	808 917	0.02	
AMAZON.COM INC 0.45000% 21-12.05.24*	USD	1 800 000		1 800 000				
AMAZON.COM INC 1.00000% 21-12.05.26*	USD	1 000 000	2 000 000		3 000 000	2 455 580	0.07	
AMAZON.COM INC 1.50000% 20-03.06.30*	USD	1 500 000		500 000	1 000 000	709 292	0.02	
AMAZON.COM INC 3.10000% 21-12.05.51*	USD	1 000 000			1 000 000	563 841	0.02	
AMAZON.COM INC 3.15000% 18-22.08.27*	USD	1 200 000			1 200 000	1 010 375	0.03	
AMAZON.COM INC 3.25000% 21-12.05.61*	USD	750 000	600 000		1 350 000	735 726	0.02	
AMAZON.COM INC 3.87500% 18-22.08.37*	USD	1 000 000			1 000 000	745 361	0.02	
AMAZON.COM INC 3.95000% 22-13.04.52*	USD	700 000			700 000	465 714	0.01	
AMAZON.COM INC 4.25000% 18-22.08.57*	USD	800 000			800 000	550 950	0.02	
AMAZON.COM INC 4.70000% 22-01.12.32*	USD		2 800 000	1 750 000	1 050 000	896 085	0.03	
AMEREN CORP 3.65000% 15-15.02.26*	USD	1 500 000			1 500 000	1 298 577	0.04	
AMERICA MOVIL SAB DE CV 6.37500% 05-01.03.35*	USD	950 000			950 000	866 709	0.03	
AMERICA MOVIL SAB DE CV 6.12500% 10-30.03.40*	USD	450 000			450 000	392 527	0.01	
AMERICAN EXPRESS CO 2.50000% 19-30.07.24*	USD	1 750 000		1 750 000				
AMERICAN EXPRESS CO 2.25000% 22-04.03.25*	USD		3 000 000	1 500 000	1 500 000	1 298 284	0.04	
AMERICAN FINANCIAL GROUP INC 4.50000% 17-15.06.47*	USD	450 000			450 000	293 451	0.01	
AMERICAN HONDA FINANCE CORP 4.60000% 23-17.04.30*	USD		2 500 000		2 500 000	2 115 810	0.06	
AMERICAN INTERNATIONAL GROUP INC 4.50000% 14-16.07.44*	USD	1 150 000			1 150 000	796 289	0.02	
AMERICAN INTL GROUP INC 2.50000% 20-30.06.25*	USD	78 000	1 164 000		1 242 000	1 066 720	0.03	
AMERICAN TOWER CORP 4.40000% 16-15.02.26*	USD	750 000			750 000	657 051	0.02	
AMERICAN TOWER CORP 2.90000% 20-15.01.30*	USD	900 000			900 000	667 932	0.02	
AMERICAN TOWER CORP 2.95000% 20-15.01.51*	USD	800 000			800 000	387 520	0.01	
AMERICAN TOWER CORP 1.45000% 21-15.09.26*	USD	785 000			785 000	627 017	0.02	
AMERICAN TOWER CORP 5.55000% 23-15.07.33*	USD		1 200 000		1 200 000	1 005 774	0.03	
AMERICAN WATER CAPITAL CORP 4.00000% 16-01.12.46*	USD	500 000			500 000	321 267	0.01	
AMERICAN WATER CAPITAL CORP 3.75000% 18-01.09.28*	USD	1 000 000			1 000 000	835 027	0.02	
AMERIPRISE FINANCIAL INC 2.87500% 16-15.09.26*	USD	450 000			450 000	381 099	0.01	
AMERSOURCEBERGEN CORP 3.45000% 17-15.12.27*	USD	1 200 000			1 200 000	1 006 020	0.03	
AMGEN INC 2.00000% 21-15.01.32*	USD	1 000 000			1 000 000	673 391	0.02	
AMGEN INC 3.15000% 20-21.02.40*	USD	500 000			500 000	304 740	0.01	
AMGEN INC 3.37500% 20-21.02.50*	USD	1 000 000			1 000 000	562 369	0.02	
AMGEN INC 4.05000% 22-18.08.29*	USD	2 000 000		1 000 000	1 000 000	832 400	0.02	
AMGEN INC 4.40000% 15-01.05.45*	USD	500 000			500 000	341 752	0.01	
AMGEN INC 4.40000% 22-22.02.62*	USD	750 000			750 000	472 193	0.01	
AMGEN INC 5.15000% 23-02.03.28*	USD		865 000		865 000	768 286	0.02	
AMGEN INC 5.25000% 23-02.03.25*	USD		2 000 000	1 000 000	1 000 000	902 708	0.03	
AMGEN INC 5.25000% 23-02.03.33*	USD		1 000 000		1 000 000	848 715	0.02	
AMGEN INC 5.60000% 23-02.03.43*	USD		1 500 000		1 500 000	1 217 532	0.04	
AMGEN INC 5.65000% 23-02.03.53*	USD		500 000		500 000	400 200	0.01	
ANALOG DEVICES INC 2.80000% 21-01.10.41*	USD		1 000 000		1 000 000	577 198	0.02	
ANGLO AMERICAN CAPITAL PLC-144A 3.62500% 17-11.09.24*	USD	2 000 000		2 000 000				
ANGLO AMERICAN CAPITAL PLC-144A 2.87500% 21-17.03.31*	USD	1 000 000			1 000 000	706 244	0.02	
ANHEUSER-BUSCH COS 4.70000% 19-01.02.36*	USD	1 600 000			1 600 000	1 281 408	0.04	
ANHEUSER-BUSCH COS 4.90000% 19-01.02.46*	USD	1 500 000	750 000	650 000	1 600 000	1 212 589	0.04	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.00000% 18-13.04.28*	USD		1 700 000	700 000	1 000 000	855 822	0.03	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75000% 19-23.01.29*	USD	1 000 000			1 000 000	878 271	0.03	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.35000% 20-01.06.40*	USD	1 000 000			1 000 000	734 782	0.02	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.50000% 20-01.06.50*	USD		1 000 000		1 000 000	722 610	0.02	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.60000% 20-01.06.60*	USD	700 000		700 000				
ANHEUSER-BUSCH WORLDWIDE INC 5.55000% 19-23.01.49*	USD	2 400 000		500 000	1 900 000	1 568 667	0.05	
ANTHEM INC 1.50000% 21-15.03.26*	USD	1 500 000			1 500 000	1 236 528	0.04	
ANTHEM INC 2.55000% 21-15.03.31*	USD	1 200 000			1 200 000	863 737	0.03	
ANTHEM INC 4.62500% 12-15.05.42*	USD	1 680 000			1 680 000	1 225 863	0.04	
AON CORP / AON GLOBAL HOLDINGS PLC 2.60000% 21-02.12.31*	USD	1 000 000			1 000 000	697 048	0.02	
AON GLOBAL LTD 4.60000% 14-14.06.44*	USD	525 000			525 000	372 470	0.01	
APPLE INC 0.70000% 21-08.02.26*	USD		2 000 000		2 000 000	1 644 011	0.05	
APPLE INC 1.40000% 21-05.08.28*	USD	1 000 000			1 000 000	766 025	0.02	
APPLE INC 1.65000% 21-08.02.31*	USD	1 000 000		1 000 000				
APPLE INC 2.55000% 20-20.08.60*	USD	1 000 000			1 000 000	498 457	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
APPLE INC 2.70000% 21-05.08.51*	USD	1 000 000			1 000 000	526 294	0.02	
APPLE INC 2.80000% 21-08.02.61*	USD		350 000		350 000	175 890	0.01	
APPLE INC 2.95000% 19-11.09.49*	USD	650 000			650 000	368 402	0.01	
APPLE INC 3.00000% 17-20.06.27*	USD	2 000 000		1 000 000	1 000 000	844 286	0.02	
APPLE INC 3.00000% 17-13.11.27*	USD	1 350 000		1 350 000				
APPLE INC 3.20000% 15-13.05.25*	USD	1 600 000			1 600 000	1 410 504	0.04	
APPLE INC 3.35000% 22-08.08.32*	USD	1 500 000			1 500 000	1 172 042	0.03	
APPLE INC 3.85000% 13-04.05.43*	USD	1 000 000			1 000 000	703 825	0.02	
APPLE INC 3.95000% 22-08.08.52*	USD		800 000	800 000				
APPLE INC 4.25000% 17-09.02.47*	USD	600 000			600 000	441 062	0.01	
APPLE INC 4.30000% 23-10.05.33*	USD		1 200 000		1 200 000	1 009 839	0.03	
APPLE INC 4.65000% 16-23.02.46*	USD	900 000			900 000	698 769	0.02	
APPLE INC 4.85000% 23-10.05.53*	USD		1 000 000		1 000 000	790 506	0.02	
APTIV PLC 4.15000% 22-01.05.52*	USD	730 000			730 000	437 469	0.01	
ARCELORMITTAL SA 6.55000% 22-29.11.27*	USD		1 200 000		1 200 000	1 097 205	0.03	
ARCHER-DANIELS-MIDLAND CO 3.75000% 17-15.09.47*	USD	300 000			300 000	190 920	0.01	
ARCHER-DANIELS-MIDLAND CO 3.25000% 20-27.03.30*	USD	400 000			400 000	315 335	0.01	
ARES CAPITAL CORP 2.15000% 21-15.07.26*	USD	1 000 000			1 000 000	799 290	0.02	
ARES CAPITAL CORP 4.20000% 19-10.06.24*	USD	635 000		635 000				
ARIZONA PUBLIC SERVICE CO 5.55000% 23-01.08.33*	USD		250 000		250 000	213 733	0.01	
ARROW ELECTRONICS INC 3.25000% 17-08.09.24*	USD	550 000			550 000	487 628	0.01	
ASHTREAD CAPITAL INC-144A 2.45000% 21-12.08.31*	USD	1 000 000			1 000 000	671 174	0.02	
ASTRAZENECA FINANCE LLC 2.25000% 21-28.05.31*	USD		1 000 000		1 000 000	715 910	0.02	
ASTRAZENECA PLC 3.37500% 15-16.11.25*	USD	300 000			300 000	262 088	0.01	
ASTRAZENECA PLC 3.50000% 18-17.08.23*	USD	500 000		500 000				
ASTRAZENECA PLC 4.37500% 18-17.08.48*	USD	450 000			450 000	324 738	0.01	
AT&T INC 2.25000% 20-01.02.32*	USD	1 000 000			1 000 000	672 517	0.02	
AT&T INC 2.30000% 20-01.06.27*	USD	2 000 000		710 000	1 290 000	1 037 180	0.03	
AT&T INC 2.55000% 21-01.12.33*	USD		2 000 000		2 000 000	1 306 287	0.04	
AT&T INC 2.95000% 19-15.07.26*	USD	700 000			700 000	592 371	0.02	
AT&T INC 3.30000% 20-01.02.52*	USD	1 200 000		500 000	700 000	371 344	0.01	
AT&T INC 3.50000% 20-01.06.41*	USD	2 500 000		1 200 000	1 300 000	790 926	0.02	
AT&T INC 3.50000% 21-15.09.53*	USD	731 000	600 000		1 331 000	713 259	0.02	
AT&T INC 3.55000% 21-15.09.55*	USD	863 000	700 000		1 563 000	826 843	0.02	
AT&T INC 3.65000% 20-01.06.51*	USD	1 800 000		500 000	1 300 000	728 146	0.02	
AT&T INC 3.65000% 21-15.09.59*	USD		1 300 000		1 300 000	684 477	0.02	
AT&T INC 4.10000% 18-15.02.28*	USD	635 000			635 000	534 803	0.02	
AT&T INC 4.30000% 18-15.02.30*	USD	925 000			925 000	754 934	0.02	
AT&T INC 4.35000% 13-15.06.45*	USD	557 000			557 000	363 556	0.01	
AT&T INC 4.50000% 15-15.05.35*	USD	650 000			650 000	493 298	0.01	
AT&T INC 4.50000% 16-09.03.48*	USD	1 525 000		700 000	825 000	543 635	0.02	
AT&T INC 5.53900% 23-20.02.26*	USD		2 000 000	2 000 000				
ATHENE HOLDING LTD 3.50000% 20-15.01.31*	USD	1 000 000			1 000 000	723 290	0.02	
ATMOS ENERGY CORP 3.37500% 19-15.09.49*	USD	1 000 000			1 000 000	571 754	0.02	
AUTODESK INC 4.37500% 15-15.06.25*	USD	350 000			350 000	311 332	0.01	
AUTOZONE INC 3.25000% 15-15.04.25*	USD	925 000			925 000	810 940	0.02	
AVALON BAY COMMUNITIES INC 3.30000% 19-01.06.29*	USD	900 000			900 000	715 365	0.02	
BAE SYSTEMS PLC-144A 3.00000% 20-15.09.50*	USD	700 000			700 000	368 041	0.01	
BAIDU INC 4.12500% 15-30.06.25*	USD	800 000			800 000	705 660	0.02	
BAIDU INC 4.87500% 18-14.11.28*	USD	500 000			500 000	433 584	0.01	
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.08000% 18-15.12.47*	USD	1 000 000			1 000 000	648 934	0.02	
BANCO DEL CREDITO DEL PERU-REG-S 2.70000% 19-11.01.25*	USD	900 000			900 000	780 321	0.02	
BANCO DEL CREDITO DEL PERU-REG-S 4.25000% 13-01.04.23*	USD	400 000		400 000				
BANCO SANTANDER SA 3.30600% 19-27.06.29*	USD	1 200 000			1 200 000	932 339	0.03	
BANCO SANTANDER SA 5.14700% 22-18.08.25*	USD		2 000 000	1 000 000	1 000 000	886 506	0.03	
BANK OF AMERICA CORP 4.00000% 14-01.04.24*	USD	1 000 000		1 000 000				
BANK OF AMERICA CORP-SUB 6.11000% 07-29.01.37*	USD	1 375 000		400 000	975 000	843 081	0.02	
BANK OF NOVA SCOTIA/THE 1.35000% 21-24.06.26*	USD	2 000 000		1 000 000	1 000 000	807 004	0.02	
BANK OF TOKYO-MITSUBISHI UFJ LTD-144A 4.70000% 14-10.03.44*	USD	200 000			200 000	146 760	0.00	
BARCLAYS PLC 3.65000% 15-16.03.25*	USD	1 800 000			1 800 000	1 575 276	0.05	
BARCLAYS PLC 4.95000% 17-10.01.47*	USD	600 000			600 000	418 330	0.01	
BARCLAYS PLC-SUB 5.20000% 16-12.05.26*	USD	1 000 000			1 000 000	869 151	0.03	
BARRICK NORTH AMERICA FINANCE LLC 5.75000% 13-01.05.43*	USD	610 000			610 000	510 993	0.01	
BAT CAPITAL CORP 2.72600% 20-25.03.31*	USD	1 600 000			1 600 000	1 097 324	0.03	
BAT CAPITAL CORP 3.22200% 18-15.08.24*	USD	2 350 000		2 350 000				
BAYER US FINANCE II LLC-144A 4.37500% 18-15.12.28*	USD	1 800 000			1 800 000	1 501 049	0.04	
BBVA BANCOMER SA/TEXAS-REG-S 4.37500% 14-10.04.24*	USD	700 000		700 000				
BECTON DICKINSON AND CO 3.73400% 14-15.12.24*	USD	1 500 000			1 500 000	1 331 557	0.04	
BECTON DICKINSON AND CO 4.68500% 14-15.12.44*	USD	200 000			200 000	145 477	0.00	
BECTON DICKINSON AND CO 4.66900% 17-06.06.47*	USD	500 000			500 000	358 366	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BERKSHIRE HATHAWAY 4.25000% 19-15.01.49*	USD	650 000			650 000	456 659	0.01	
BERKSHIRE HATHAWAY ENERGY CO 4.50000% 15-01.02.45*	USD		1 500 000		1 500 000	1 049 632	0.03	
BERKSHIRE HATHAWAY FINANCE CORP 1.45000% 20-15.10.30*	USD	1 000 000			1 000 000	696 486	0.02	
BERKSHIRE HATHAWAY FINANCE CORP 2.50000% 21-15.01.51*	USD	750 000			750 000	362 951	0.01	
BERKSHIRE HATHAWAY FINANCE CORP 3.85000% 22-15.03.52*	USD	1 000 000	600 000	600 000	1 000 000	634 439	0.02	
BG ENERGY CAPITAL PLC-144A 5.12500% 11-15.10.41*	USD	500 000			500 000	380 602	0.01	
BHARTI AIRTEL LTD-REG-S 4.37500% 15-10.06.25*	USD	300 000			300 000	266 408	0.01	
BHARTI AIRTEL LTD-REG-S 3.25000% 21-03.06.31*	USD		800 000		800 000	590 797	0.02	
BHP BILLITON FINANCE USA LTD 5.00000% 13-30.09.43*	USD	850 000			850 000	668 321	0.02	
BHP BILLITON FINANCE USA LTD 5.25000% 23-08.09.26*	USD		1 300 000		1 300 000	1 174 303	0.03	
BLACKROCK INC 1.90000% 20-28.01.31*	USD	1 000 000			1 000 000	701 959	0.02	
BLACKROCK INC/NEW YORK 2.10000% 21-25.02.32*	USD	700 000			700 000	480 286	0.01	
BMW US CAPITAL LLC-144A 3.95000% 18-14.08.28*	USD	900 000			900 000	759 324	0.02	
BNP PARIBAS SA-REG-S-SUB 4.62500% 17-13.03.27*	USD	900 000			900 000	767 925	0.02	
BOARDWALK PIPELINES LP 5.95000% 16-01.06.26*	USD	500 000			500 000	450 743	0.01	
BOEING CO 2.85000% 14-30.10.24*	USD	350 000			350 000	308 679	0.01	
BOEING CO 3.20000% 19-01.03.29*	USD	1 000 000			1 000 000	786 353	0.02	
BOEING CO 3.65000% 17-01.03.47*	USD	560 000			560 000	317 410	0.01	
BOEING CO 3.85000% 18-01.11.48*	USD	600 000			600 000	353 024	0.01	
BOEING CO 4.87500% 20-01.05.25*	USD	1 000 000			1 000 000	894 030	0.03	
BOEING CO 5.15000% 20-01.05.30*	USD	2 300 000			2 300 000	1 961 144	0.06	
BOEING CO 5.80500% 20-01.05.50*	USD	1 200 000	500 000		1 700 000	1 331 887	0.04	
BOEING CO 5.87500% 09-15.02.40*	USD	800 000			800 000	651 171	0.02	
BOEING CO 5.93000% 20-01.05.60*	USD	500 000			500 000	382 814	0.01	
BOEING CO/THE 2.19600% 21-04.02.26*	USD	2 000 000			2 000 000	1 672 364	0.05	
BOOKING HOLDINGS INC 4.62500% 20-13.04.30*	USD	1 000 000			1 000 000	847 875	0.02	
BOOKING HOLDINGS INC 3.55000% 17-15.03.28*	USD	950 000			950 000	799 474	0.02	
BOSTON PROPERTIES LP 3.65000% 16-01.02.26*	USD	1 600 000			1 600 000	1 355 469	0.04	
BOSTON PROPERTIES LP 2.45000% 21-01.10.33*	USD	750 000			750 000	443 647	0.01	
BOSTON SCIENTIFIC CORP 4.70000% 19-01.03.49*	USD	215 000			215 000	155 952	0.00	
BOSTON SCIENTIFIC CORP 2.65000% 20-01.06.30*	USD		1 500 000		1 500 000	1 122 785	0.03	
BP CAPITAL MARKETS AMERICA INC 4.23400% 18-06.11.28*	USD	1 400 000			1 400 000	1 196 318	0.04	
BP CAPITAL MARKETS AMERICA INC 1.74900% 20-10.08.30*	USD	950 000			950 000	669 672	0.02	
BP CAPITAL MARKETS AMERICA INC 3.06000% 21-17.06.41*	USD	750 000			750 000	451 446	0.01	
BP CAPITAL MARKETS AMERICA INC 4.81200% 23-13.02.33*	USD		800 000		800 000	665 204	0.02	
BP CAPITAL MARKETS PLC 3.11900% 18-04.05.26*	USD	700 000			700 000	601 343	0.02	
BP CAPITAL MARKETS PLC 2.93900% 20-04.06.51*	USD	1 400 000			1 400 000	732 530	0.02	
BRANCH BANKING & TRUST CO-SUB 3.62500% 15-16.09.25*	USD	250 000			250 000	214 639	0.01	
BRASKEM NETHERLANDS FINANCE BV-REG-S 4.50000% 19-31.01.30*	USD	1 000 000			1 000 000	697 280	0.02	
BRIGHTHOUSE FINANCIAL INC 4.70000% 18-22.06.47*	USD	450 000			450 000	268 977	0.01	
BRISTOL MYERS SQUIBB CO 3.40000% 20-26.07.29*	USD	1 100 000			1 100 000	898 120	0.03	
BRISTOL MYERS SQUIBB CO 5.00000% 20-15.08.45*	USD	950 000			950 000	736 010	0.02	
BRISTOL MYERS SQUIBB CO 3.70000% 22-15.03.52*	USD	1 000 000			1 000 000	610 927	0.02	
BRISTOL-MYERS SQUIBB CO 3.20000% 20-15.06.26*	USD		3 000 000	1 950 000	1 050 000	905 480	0.03	
BRISTOL-MYERS SQUIBB CO 2.55000% 20-13.11.50*	USD	1 000 000			1 000 000	484 957	0.01	
BRIXMOR OPERATING PARTNERSHIP LP 4.12500% 16-15.06.26*	USD	950 000			950 000	813 563	0.02	
BROADCOM CORP/CAYMAN FIN LTD 3.87500% 18-15.01.27*	USD	2 550 000		1 200 000	1 350 000	1 148 297	0.03	
BROADCOM INC 4.30000% 20-15.11.32*	USD	1 500 000		750 000	750 000	580 838	0.02	
BROOKFIELD FINANCE INC 3.90000% 18-25.01.28*	USD	3 000 000			3 000 000	2 488 684	0.07	
BROWN-FORMAN CORP 4.50000% 15-15.07.45*	USD	300 000			300 000	218 311	0.01	
BUNGE LTD FINANCE CORP 3.25000% 16-15.08.26*	USD	450 000			450 000	381 404	0.01	
BUNGE LTD FINANCE CORP 2.75000% 21-14.05.31*	USD	1 000 000			1 000 000	720 419	0.02	
BURLINGTON NORTHERN SANTA FE LLC 3.65000% 15-01.09.25*	USD	1 000 000			1 000 000	881 345	0.03	
CAMPBELL SOUP CO 4.80000% 18-15.03.48*	USD	425 000			425 000	293 527	0.01	
CANADIAN NATIONAL RAILWAY CO 2.75000% 16-01.03.26*	USD	750 000			750 000	640 969	0.02	
CANADIAN NATIONAL RAILWAY CO 4.40000% 22-05.08.52*	USD		750 000		750 000	527 348	0.02	
CANADIAN PACIFIC RAILWAY 3.00000% 21-02.12.41*	USD	750 000			750 000	547 843	0.02	
CAPITAL ONE FINANCIAL CORP 3.7500 14-24.04.24*	USD	450 000		450 000				
CAPITAL ONE FINANCIAL CORP-SUB 3.75000% 16-28.07.26*	USD	925 000			925 000	772 862	0.02	
CARDINAL HEALTH INC 4.60000% 13-15.03.43*	USD	567 000			567 000	390 876	0.01	
CARDINAL HEALTH INC 3.41000% 17-15.06.27*	USD	950 000			950 000	792 087	0.02	
CATERPILLAR INC 4.75000% 14-15.05.64*	USD	900 000			900 000	655 983	0.02	
CCO LLC/CAPITAL 2.30000% 20-01.02.32*	USD		1 000 000		1 000 000	650 162	0.02	
CCO LLC/CAPITAL 3.70000% 20-01.04.51*	USD	700 000			700 000	349 236	0.01	
CCO LLC/CAPITAL 4.20000% 17-15.03.28*	USD	2 000 000			2 000 000	1 656 452	0.05	
CCO LLC/CAPITAL 6.38400% 16-23.10.35*	USD	377 000			377 000	310 087	0.01	
CELANESE US HOLDINGS LLC 6.05000% 22-15.03.25*	USD		2 000 000	1 459 000	541 000	490 819	0.01	
CELANESE US HOLDINGS LLC 6.33000% 22-15.07.29*	USD	2 000 000		750 000	1 250 000	1 096 538	0.03	
CENCOSUD SA-REG-S 4.37500% 17-17.07.27*	USD	200 000			200 000	166 812	0.00	
CENTENE CORP 2.45000% 21-15.07.28*	USD		2 500 000		2 500 000	1 913 812	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CENTENE CORP 2.62500% 21-01.08.31*	USD		1 000 000		1 000 000	683 448	0.02	
CENTERPOINT ENERGY RESOURCES CORP 4.40000% 22-01.07.32*	USD		1 300 000		1 300 000	1 037 856	0.03	
CENTRICA PLC-144A 5.37500% 13-16.10.43*	USD	500 000			500 000	362 606	0.01	
CERRO DEL AGUILA SA-REG-S 4.12500% 17-16.08.27*	USD	500 000			500 000	408 954	0.01	
CHARLES SCHWAB CORP 3.45000% 15-13.02.26*	USD	637 000			637 000	544 667	0.02	
CHARLES SCHWAB CORP 1.65000% 20-11.03.31*	USD	1 400 000			1 400 000	907 528	0.03	
CHARTER COMMUNICATIONS OPERATING 3.50000% 21-01.06.41*	USD	700 000			700 000	381 711	0.01	
CHARTER COMMUNICATIONS OPERATING LLC / 3.90000% 21-01.06.52*	USD	700 000	1 000 000		1 700 000	873 251	0.03	
CHARTER COMMUNICATIONS OPERATING 4.40000% 21-01.12.61*	USD	950 000			950 000	503 377	0.01	
CHEVRON CORP 2.23600% 20-11.05.30*	USD	1 000 000			1 000 000	745 119	0.02	
CHEVRON USA INC 2.34300% 20-12.08.50*	USD	500 000			500 000	240 972	0.01	
CHUBB CORP 6.50000% 08-15.05.38*	USD	250 000			250 000	235 045	0.01	
CHUBB INA HOLDINGS INC 2.70000% 13-13.03.23*	USD	350 000		350 000				
CHUBB INA HOLDINGS INC 3.35000% 14-15.05.24*	USD	400 000			400 000	358 934	0.01	
CHUBB INA HOLDINGS INC 4.35000% 15-03.11.45*	USD	450 000			450 000	319 615	0.01	
CIGNA CORP 2.40000% 20-15.03.30*	USD	1 500 000			1 500 000	1 101 229	0.03	
CIGNA CORP 3.40000% 21-15.03.51*	USD	750 000			750 000	420 553	0.01	
CIGNA CORP 4.90000% 19-15.12.48*	USD	730 000			730 000	531 261	0.02	
CISCO SYSTEMS INC 5.90000% 09-15.02.39*	USD	925 000			925 000	837 164	0.02	
CITIBANK NA 3.65000% 19-23.01.24*	USD	3 650 000		3 650 000				
CITIGROUP INC 3.75000% 14-16.06.24*	USD	400 000		400 000				
CITIGROUP INC 4.65000% 15-30.07.45*	USD	825 000			825 000	577 028	0.02	
CITIGROUP INC 4.65000% 18-23.07.48*	USD	600 000			600 000	420 558	0.01	
CITIGROUP INC 8.12500% 09-15.07.39*	USD	290 000			290 000	297 573	0.01	
CITIGROUP INC-SUB 3.87500% 15-26.03.25*	USD	600 000			600 000	526 675	0.02	
CITIGROUP INC-SUB 4.60000% 16-09.03.26*	USD	1 450 000			1 450 000	1 264 730	0.04	
CITIGROUP INC-SUB 4.12500% 16-25.07.28*	USD	950 000			950 000	776 050	0.02	
CITIGROUP INC-SUB 5.30000% 14-06.05.44*	USD	950 000			950 000	704 635	0.02	
CITIGROUP INC-SUB 6.12500% 06-25.08.36*	USD	450 000			450 000	385 717	0.01	
CK HUTCHISON INTERNATIONAL 21 LTD-144A 3.12500% 21-15.04.41*	USD	750 000			750 000	460 610	0.01	
CLOROX CO 4.60000% 22-01.05.32*	USD	1 000 000			1 000 000	821 436	0.02	
CME GROUP INC 5.30000% 13-15.09.43*	USD	875 000			875 000	738 836	0.02	
CNA FINANCIAL CORP 3.45000% 17-15.08.27*	USD	325 000			325 000	270 772	0.01	
COCA-COLA CO 3.37500% 20-25.03.27*	USD	2 500 000			2 500 000	2 147 040	0.06	
COCA-COLA CO/THE 1.65000% 20-01.06.30*	USD	1 000 000			1 000 000	718 770	0.02	
COCA-COLA CO/THE 2.25000% 21-05.01.32*	USD	1 000 000			1 000 000	719 707	0.02	
COCA-COLA CO/THE 2.50000% 20-15.03.51*	USD	800 000			800 000	401 577	0.01	
COLGATE-PALMOLIVE CO 3.25000% 22-15.08.32*	USD		1 600 000		1 600 000	1 225 386	0.04	
COLORADO INTERSTATE GAS/ ISSUING-144A 4.15000% 16-15.08.26*	USD	600 000			600 000	516 857	0.02	
COLUMBIA PIPELINE GROUP INC 5.80000% 15-01.06.45*	USD	500 000			500 000	384 894	0.01	
COMCAST CORP 1.95000% 20-15.01.31*	USD	1 000 000			1 000 000	698 048	0.02	
COMCAST CORP 2.45000% 20-15.08.52*	USD	800 000			800 000	366 167	0.01	
COMCAST CORP 3.55000% 18-01.05.28*	USD	3 700 000		2 250 000	1 450 000	1 209 493	0.04	
COMCAST CORP 3.75000% 20-01.04.40*	USD	1 450 000			1 450 000	969 743	0.03	
COMCAST CORP 3.90000% 18-01.03.38*	USD		900 000		900 000	635 339	0.02	
COMCAST CORP 4.15000% 18-15.10.28*	USD	1 060 000			1 060 000	901 140	0.03	
COMCAST CORP 4.25000% 13-15.01.33*	USD	750 000		750 000				
COMCAST CORP 4.60000% 15-15.08.45*	USD		350 000		350 000	249 231	0.01	
COMCAST CORP 4.60000% 18-15.10.38*	USD	800 000			800 000	604 824	0.02	
COMCAST CORP 4.70000% 18-15.10.48*	USD	725 000			725 000	525 653	0.02	
COMCAST CORP 4.80000% 23-15.05.33*	USD		1 200 000		1 200 000	996 042	0.03	
COMCAST CORP 4.95000% 18-15.10.58*	USD	700 000			700 000	512 690	0.02	
COMCAST CORP 5.35000% 22-15.11.27*	USD		1 000 000		1 000 000	903 531	0.03	
CONAGRA BRANDS INC 5.40000% 18-01.11.48*	USD	685 000			685 000	498 938	0.01	
CONAGRA INC 4.60000% 18-01.11.25*	USD	570 000			570 000	503 675	0.01	
CONCENTRIX CORP 6.65000% 23-02.08.26*	USD		535 000		535 000	483 884	0.01	
CONNECTICUT LIGHT & POWER CO 2.50000% 13-15.01.23*	USD	210 000		210 000				
CONSOLIDATED EDISON CO OF NEW YORK INC 3.85000% 16-15.06.46*	USD	700 000			700 000	431 943	0.01	
CONSOLIDATED EDISON CO OF NEW YORK INC 5.20000% 23-01.03.33*	USD		1 200 000		1 200 000	1 026 692	0.03	
CONSTELLATION BRANDS INC 3.70000% 16-06.12.26*	USD	1 400 000			1 400 000	1 196 255	0.04	
CONSTELLATION BRANDS INC 2.25000% 21-01.08.31*	USD	1 000 000			1 000 000	691 556	0.02	
CORNING INC 4.37500% 17-15.11.57*	USD	950 000			950 000	614 351	0.02	
COSTCO WHOLESALE CORP 3.00000% 17-18.05.27*	USD	900 000			900 000	758 847	0.02	
CREDIT SUISSE AG/NEW YORK NY 0.49500% 21-02.02.24*	USD	2 000 000		2 000 000				
CREDIT SUISSE AG/NEW YORK NY 7.95000% 23-09.01.25*	USD		1 475 000		1 475 000	1 361 469	0.04	
CRH AMERICA FINANCE INC-144A 4.40000% 17-09.05.47*	USD	500 000			500 000	339 976	0.01	
CROWN CASTLE INC 5.10000% 23-01.05.33*	USD		1 200 000		1 200 000	970 098	0.03	
CROWN CASTLE INTERNATIONAL CORP 3.70000% 16-15.05.26*	USD	2 150 000		1 000 000	1 150 000	983 707	0.03	
CROWN CASTLE INTERNATIONAL CORP 2.90000% 21-01.04.41*	USD	750 000			750 000	411 545	0.01	
CSX CORP 3.80000% 16-01.11.46*	USD	750 000			750 000	471 101	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CSX CORP 4.25000% 18-15.03.29*	USD	800 000			800 000	679 386	0.02	
CSX CORP 4.50000% 14-01.08.54*	USD	350 000		350 000				
CSX CORP 4.50000% 22-15.11.52*	USD		1 000 000		1 000 000	694 259	0.02	
CVS HEALTH CORP 1.87500% 20-28.02.31*	USD	1 000 000			1 000 000	676 532	0.02	
CVS HEALTH CORP 3.62500% 20-01.04.27*	USD	2 000 000			2 000 000	1 689 492	0.05	
CVS HEALTH CORP 3.87500% 15-20.07.25*	USD	100 000			100 000	88 036	0.00	
CVS HEALTH CORP 4.30000% 18-25.03.28*	USD	1 000 000			1 000 000	852 614	0.02	
CVS HEALTH CORP 4.78000% 18-25.03.38*	USD		1 000 000		1 000 000	752 697	0.02	
CVS HEALTH CORP 5.05000% 18-25.03.48*	USD	2 095 000	500 000	800 000	1 795 000	1 284 101	0.04	
CVS HEALTH CORP 5.12500% 15-20.07.45*	USD	1 150 000			1 150 000	835 533	0.02	
CVS HEALTH CORP 5.25000% 23-21.02.33*	USD		2 300 000	700 000	1 600 000	1 342 864	0.04	
CVS HEALTH CORP 5.62500% 23-21.02.53*	USD		800 000		800 000	616 961	0.02	
DANAHER CORP 2.60000% 20-01.10.50*	USD	1 200 000			1 200 000	600 975	0.02	
DARDEN RESTAURANTS INC 3.85000% 17-01.05.27*	USD	450 000			450 000	379 805	0.01	
DDR CORP 3.62500% 15-01.02.25*	USD	950 000			950 000	829 912	0.02	
DEERE & CO 3.90000% 12-09.06.42*	USD	400 000			400 000	285 039	0.01	
DELL INTERNATIONAL LLC / EMC CORP 5.75000% 23-01.02.33*	USD		1 000 000		1 000 000	860 511	0.03	
DELL INTERNATIONAL LLC / EMC CORP 6.02000% 21-15.06.26*	USD	1 200 000		574 000	626 000	570 421	0.02	
DELL INTERNATIONAL LLC / EMC CORP 8.35000% 21-15.07.46*	USD	585 000			585 000	594 748	0.02	
DENSO CORP-REG-S 1.23900% 21-16.09.26*	USD	400 000			400 000	320 359	0.01	
DEUTSCHE BANK AG/NEW YORK NY 4.10000% 18-13.01.26*	USD	775 000			775 000	669 968	0.02	
DEVON ENERGY CORP 5.60000% 11-15.07.41*	USD	790 000			790 000	610 297	0.02	
DIAGEO CAPITAL PLC 2.12500% 20-29.04.32*	USD	1 000 000			1 000 000	683 509	0.02	
DIAMONDBACK ENERGY INC 3.50000% 19-01.12.29*	USD	1 000 000			1 000 000	796 118	0.02	
DIGITAL REALTY TRUST LP 3.60000% 19-01.07.29*	USD	1 900 000			1 900 000	1 500 340	0.04	
DISCOVERY COMMUNICATIONS LLC 3.45000% 15-15.03.25*	USD	500 000			500 000	437 651	0.01	
DISCOVERY COMMUNICATIONS LLC 3.95000% 17-20.03.28*	USD	650 000			650 000	534 251	0.02	
DOLLAR GENERAL CORP 5.00000% 22-01.11.32*	USD		1 000 000		1 000 000	811 055	0.02	
DOLLAR GENERAL CORP 5.20000% 23-05.07.28*	USD		400 000		400 000	349 717	0.01	
DOLLAR TREE INC 4.20000% 18-15.05.28*	USD	970 000			970 000	812 813	0.02	
DOMINION ENERGY INC 4.90000% 11-01.08.41*	USD	1 420 000			1 420 000	1 032 091	0.03	
DOMINION ENERGY INC 4.60000% 19-15.03.49*	USD	1 000 000			1 000 000	669 621	0.02	
DOMINION ENERGY INC 4.85000% 22-15.08.52*	USD		600 000		600 000	414 978	0.01	
DOMINION ENERGY INC-SUB STEP-UP 19-15.08.24*	USD	1 900 000		1 900 000				
DOVER CORP 3.15000% 15-15.11.25*	USD	600 000			600 000	518 433	0.02	
DOW CHEMICAL CO 3.60000% 20-15.11.50*	USD	700 000			700 000	401 962	0.01	
DOW CHEMICAL CO 4.80000% 19-30.11.28*	USD	800 000			800 000	696 664	0.02	
DOW CHEMICAL CO/THE 4.37500% 12-15.11.42*	USD	1 000 000			1 000 000	675 986	0.02	
DR PEPPER SNAPPLE GROUP INC 3.35000% 21-15.03.51*	USD	700 000			700 000	383 329	0.01	
DTE ENERGY CO 4.87500% 23-01.06.28*	USD		300 000		300 000	259 687	0.01	
DUKE ENERGY CORP 3.40000% 19-15.06.29*	USD	600 000			600 000	478 124	0.01	
DUKE ENERGY CORP 3.50000% 21-15.06.51*	USD	800 000		300 000	500 000	275 904	0.01	
DUKE ENERGY CORP 3.75000% 14-15.04.24*	USD	1 500 000		1 500 000				
DUKE ENERGY CORP 3.75000% 16-01.09.46*	USD	1 000 000			1 000 000	592 948	0.02	
DUKE ENERGY CORP 4.30000% 22-15.03.28*	USD		1 600 000		1 600 000	1 366 511	0.04	
DUKE ENERGY CORP 4.50000% 22-15.08.32*	USD		1 200 000		1 200 000	953 879	0.03	
DUPONT DE NEMOURS INC 4.49300% 18-15.11.25*	USD	1 095 000			1 095 000	971 086	0.03	
DUPONT DE NEMOURS INC 5.41900% 18-15.11.48*	USD	500 000			500 000	394 656	0.01	
DXC TECHNOLOGY CO 1.80000% 21-15.09.26*	USD		1 000 000		1 000 000	797 620	0.02	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.65000% 08-30.04.38*	USD	275 000			275 000	245 113	0.01	
EASTMAN CHEMICAL CO 4.80000% 12-01.09.42*	USD	500 000			500 000	348 909	0.01	
EASTMAN CHEMICAL CO 3.80000% 14-15.03.25*	USD	300 000			300 000	263 969	0.01	
EATON CORP 3.10300% 17-15.09.27*	USD	1 200 000			1 200 000	1 001 518	0.03	
EATON CORP 4.00000% 13-02.11.32*	USD	430 000			430 000	341 922	0.01	
EBAY INC 3.65000% 21-10.05.51*	USD	1 000 000		500 000	500 000	284 757	0.01	
EBAY INC 5.90000% 22-22.11.25*	USD		2 000 000	750 000	1 250 000	1 138 567	0.03	
ECOLAB INC 2.70000% 16-01.11.26*	USD	800 000			800 000	674 426	0.02	
EDISON INTERNATIONAL 4.12500% 18-15.03.28*	USD	650 000			650 000	538 077	0.02	
EDP FINANCE BV-144A 3.62500% 17-15.07.24*	USD	800 000			800 000	714 136	0.02	
ELI LILLY & CO 3.37500% 19-15.03.29*	USD	2 000 000			2 000 000	1 656 449	0.05	
ELI LILLY & CO 4.70000% 23-27.02.33*	USD		1 000 000		1 000 000	854 619	0.03	
EMERA US FINANCE LP 4.75000% 17-15.06.46*	USD	700 000			700 000	445 236	0.01	
EMERSON ELECTRIC CO 2.00000% 21-21.12.28*	USD	1 000 000			1 000 000	771 106	0.02	
EMPRESA NACIONAL DE TELECOM-REG-S 4.75000% 14-01.08.26*	USD	800 000			800 000	691 682	0.02	
ENABLE MIDSTREAM PARTNERS LP 4.95000% 18-15.05.28*	USD	1 000 000			1 000 000	860 526	0.03	
ENBRIDGE ENERGY PARTNERS LP 7.37500% 15-15.10.45*	USD	300 000			300 000	279 165	0.01	
ENBRIDGE INC 3.70000% 17-15.07.27*	USD	700 000			700 000	588 103	0.02	
ENBRIDGE INC 5.50000% 16-01.12.46*	USD	300 000			300 000	227 780	0.01	
ENERGY TRANSFER LP 4.75000% 15-15.01.26*	USD	1 000 000			1 000 000	883 070	0.03	
ENERGY TRANSFER LP 4.25000% 14-01.04.24*	USD	1 370 000		1 370 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ENERGY TRANSFER LP 4.00000% 17-01.10.27*	USD	500 000			500 000	418 944	0.01	
ENERGY TRANSFER LP 5.30000% 17-15.04.47*	USD	620 000			620 000	437 336	0.01	
ENERGY TRANSFER LP 5.75000% 22-15.02.33*	USD		1 500 000	400 000	1 100 000	938 438	0.03	
ENERGY TRANSFER LP 5.40000% 17-01.10.47*	USD	1 350 000			1 350 000	964 865	0.03	
ENERGY TRANSFER LP 6.50000% 12-01.02.42*	USD	670 000			670 000	563 648	0.02	
ENTERPRISE PRODUCTS OPERATING LLC 7.55000% 09-15.04.38*	USD	30 000			30 000	29 771	0.00	
ENTERPRISE PRODUCTS OPERATING LLC 6.45000% 10-01.09.40*	USD	850 000			850 000	769 890	0.02	
ENTERPRISE PRODUCTS OPERATING LLC 4.85000% 13-15.03.44*	USD	870 000			870 000	655 700	0.02	
ENTERPRISE PRODUCTS OPERATING LP 2.80000% 20-31.01.30*	USD	1 000 000			1 000 000	760 181	0.02	
ENTERPRISE PRODUCTS OPERATING LP 3.70000% 20-31.01.51*	USD	550 000	500 000		1 050 000	639 096	0.02	
EOG RESOURCES INC 3.15000% 15-01.04.25*	USD	900 000			900 000	789 712	0.02	
EQUIFAX INC 5.10000% 23-01.06.28*	USD		1 400 000		1 400 000	1 216 033	0.04	
EQUINIX INC 3.20000% 19-18.11.29*	USD	1 900 000			1 900 000	1 461 059	0.04	
ERP OPERATING LP 1.85000% 21-01.08.31*	USD	1 000 000			1 000 000	676 574	0.02	
ERP OPERATING LTD PARTNERSHIP 2.85000% 16-01.11.26*	USD	900 000			900 000	753 078	0.02	
ESSEX PORTFOLIO LP 1.65000% 20-15.01.31*	USD	925 000			925 000	607 031	0.02	
ESSEX PORTFOLIO LP 3.37500% 16-15.04.26*	USD	450 000			450 000	385 557	0.01	
EVERSOURCE ENERGY 3.45000% 20-15.01.50*	USD	300 000			300 000	166 213	0.00	
EVERSOURCE ENERGY 3.37500% 22-01.03.32*	USD		1 200 000		1 200 000	878 076	0.03	
EVERSOURCE ENERGY 3.15000% 15-15.01.25*	USD	1 300 000			1 300 000	1 144 127	0.03	
EXELON CORP 2.75000% 22-15.03.27*	USD		250 000		250 000	205 828	0.01	
EXELON CORP 3.95000% 16-15.06.25*	USD	190 000			190 000	167 262	0.00	
EXELON CORP 4.05000% 20-15.04.30*	USD	1 000 000			1 000 000	803 883	0.02	
EXELON CORP 5.60000% 23-15.03.53*	USD		900 000		900 000	702 644	0.02	
EXELON GENERATION CO LLC 3.25000% 20-01.06.25*	USD		1 000 000		1 000 000	870 844	0.03	
EXPEDIA GROUP INC 4.62500% 21-01.08.27*	USD	1 000 000			1 000 000	861 332	0.03	
EXPEDIA INC 5.00000% 16-15.02.26*	USD	550 000			550 000	489 247	0.01	
EXXON MOBIL CORP 2.61000% 20-15.10.30*	USD	1 500 000			1 500 000	1 132 979	0.03	
EXXON MOBIL CORP 3.04300% 16-01.03.26*	USD	1 300 000			1 300 000	1 124 216	0.03	
EXXON MOBIL CORP 3.56700% 15-06.03.45*	USD	300 000			300 000	191 178	0.01	
EXXON MOBIL CORP 4.11400% 16-01.03.46*	USD	300 000			300 000	208 091	0.01	
EXXON MOBIL CORP 4.32700% 20-19.03.50*	USD	1 200 000			1 200 000	845 690	0.02	
FEDEX CORP 3.25000% 16-01.04.26*	USD	500 000	699 000		1 199 000	1 031 538	0.03	
FEDEX CORP 4.40000% 17-15.01.47*	USD	700 000			700 000	468 090	0.01	
FEDEX CORP 5.25000% 20-15.05.50*	USD	1 000 000			1 000 000	755 981	0.02	
FIDELITY NATIONAL INFO SERVICES 2.25000% 21-01.03.31*	USD	750 000			750 000	520 174	0.02	
FISERV INC 2.75000% 19-01.07.24*	USD	2 000 000		2 000 000				
FISERV INC 3.20000% 19-01.07.26*	USD		2 500 000		2 500 000	2 125 568	0.06	
FISERV INC 3.50000% 19-01.07.29*	USD	650 000			650 000	518 898	0.02	
FOMENTO ECONOMICO MEXIC SAB DE CV 3.50000% 20-16.01.50*	USD	700 000			700 000	410 091	0.01	
FORD MOTOR CREDIT CO LLC 6.80000% 23-12.05.28*	USD		2 500 000		2 500 000	2 268 624	0.07	
FORD MOTOR CREDIT CO LLC 6.95000% 23-10.06.26*	USD		2 500 000		2 500 000	2 280 813	0.07	
FORD MOTOR CREDIT CO LLC 7.20000% 23-10.06.30*	USD		2 000 000		2 000 000	1 818 862	0.05	
FOX CORP 3.05000% 20-07.04.25*	USD		2 000 000	1 000 000	1 000 000	873 594	0.03	
FREEPORT-MCMORAN INC 5.45000% 13-15.03.43*	USD	750 000			750 000	561 380	0.02	
FS KKR CAPITAL CORP 3.40000% 20-15.01.26*	USD	1 000 000			1 000 000	832 504	0.02	
GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.94000% 21-30.09.40*	USD	700 000	800 000		1 500 000	938 775	0.03	
GATX CORP 3.50000% 17-15.03.28*	USD	1 100 000			1 100 000	892 841	0.03	
GE CAPITAL INTL FUNDING CO 4.41800% 16-15.11.35*	USD	1 529 000	1 000 000	1 529 000	1 000 000	792 356	0.02	
GE HEALTHCARE HOLDING LLC-144A 5.60000% 22-15.11.25*	USD		1 500 000	1 500 000				
GE HEALTHCARE TECHNOLOGIES INC 5.60000% 23-15.11.25*	USD		1 500 000		1 500 000	1 357 592	0.04	
GE HEALTHCARE TECHNOLOGIES INC 5.90500% 23-22.11.32*	USD		750 000		750 000	660 684	0.02	
GENERAL DYNAMICS CORP 4.25000% 20-01.04.50*	USD	900 000	700 000		1 600 000	1 134 240	0.03	
GENERAL ELECTRIC CO 4.35000% 20-01.05.50*	USD	600 000			600 000	408 916	0.01	
GENERAL MILLS INC 3.65000% 14-15.02.24*	USD	800 000		800 000				
GENERAL MILLS INC 4.20000% 18-17.04.28*	USD	900 000			900 000	767 582	0.02	
GENERAL MOTORS CO 5.00000% 14-01.04.35*	USD	300 000			300 000	227 194	0.01	
GENERAL MOTORS CO 5.95000% 18-01.04.49*	USD	500 000			500 000	367 897	0.01	
GENERAL MOTORS FINANCIAL CO INC 4.00000% 15-15.01.25*	USD	1 100 000			1 100 000	973 318	0.03	
GENERAL MOTORS FINANCIAL CO 3.85000% 18-05.01.28*	USD	2 000 000		1 000 000	1 000 000	819 621	0.02	
GENERAL MOTORS FINANCIAL CO INC 2.75000% 20-20.06.25*	USD	1 000 000			1 000 000	858 806	0.03	
GENERAL MOTORS FINANCIAL CO INC 1.50000% 21-10.06.26*	USD	2 000 000			2 000 000	1 606 721	0.05	
GENERAL MOTORS FINANCIAL CO INC 6.40000% 23-09.01.33*	USD		1 800 000	500 000	1 300 000	1 133 461	0.03	
GENERAL MOTORS FINANCIAL CO INC 5.85000% 23-06.04.30*	USD		2 000 000	1 000 000	1 000 000	860 113	0.03	
GEORGIA POWER CO 3.70000% 20-30.01.50*	USD		800 000		800 000	478 435	0.01	
GEORGIA POWER CO 4.30000% 12-15.03.42*	USD	900 000			900 000	626 684	0.02	
GEORGIA POWER CO 5.12500% 22-15.05.52*	USD		1 200 000	800 000	400 000	301 484	0.01	
GILEAD SCIENCES INC 3.50000% 14-01.02.25*	USD	350 000			350 000	309 512	0.01	
GILEAD SCIENCES INC 4.75000% 15-01.03.46*	USD	1 420 000			1 420 000	1 044 530	0.03	
GILEAD SCIENCES INC 2.95000% 16-01.03.27*	USD	500 000			500 000	417 110	0.01	
GILEAD SCIENCES INC 1.65000% 20-01.10.30*	USD	1 500 000			1 500 000	1 042 601	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GILEAD SCIENCES INC 5.25000% 23-15.10.33*	USD		1 000 000		1 000 000	862 065	0.03	
GLAXOSMITHKLINE CAPITAL INC 4.20000% 13-18.03.43*	USD	450 000			450 000	322 867	0.01	
GLAXOSMITHKLINE CAPITAL INC 3.87500% 18-15.05.28*	USD	900 000			900 000	768 098	0.02	
GLENCORE FUNDING LLC-144A 2.85000% 21-27.04.31*	USD	1 000 000			1 000 000	710 436	0.02	
GLENCORE FUNDING LLC-REG-S 4.00000% 15-16.04.25*	USD	642 000			642 000	566 441	0.02	
GLOBAL PAYMENTS INC 3.20000% 19-15.08.29*	USD	950 000			950 000	725 627	0.02	
GLOBAL PAYMENTS INC 5.95000% 22-15.08.52*	USD	600 000		200 000	400 000	307 322	0.01	
GLOBAL PAYMENTS INC 4.80000% 16-01.04.26*	USD	450 000	700 000		1 150 000	1 010 898	0.03	
GOLDMAN SACHS GROUP INC 4.80000% 14-08.07.44*	USD	1 275 000		400 000	875 000	631 057	0.02	
GOLDMAN SACHS GROUP INC-SUB 6.75000% 07-01.10.37*	USD	1 664 000			1 664 000	1 479 293	0.04	
GOLDMAN SACHS GROUP INC 3.80000% 20-15.03.30*	USD	800 000			800 000	629 018	0.02	
GOLDMAN SACHS GROUP INC 3.50000% 15-23.01.25*	USD	1 750 000		1 750 000				
GRUPO BIMBO SA DE CV-REG-S 3.87500% 14-27.06.24*	USD	500 000			500 000	448 145	0.01	
GRUPO BIMBO SA DE CV-REGS 4.87500% 14-27.06.44*	USD	300 000			300 000	217 517	0.01	
GRUPO TELEVISIA SAB 5.00000% 14-13.05.45*	USD	975 000			975 000	663 256	0.02	
GSK CONSUMER HEALTHCARE CAPITAL US-144A 3.37500% 22-24.03.27*	USD	1 250 000		1 250 000				
GSK CONSUMER HEALTHCARE CAPITAL US-144A 3.62500% 22-24.03.32*	USD	1 000 000		1 000 000				
GSK CONSUMER HEALTHCARE CAPITAL US 3.37500% 22-24.03.27*	USD		1 250 000		1 250 000	1 049 027	0.03	
GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.62500% 22-24.03.32*	USD		1 000 000		1 000 000	758 105	0.02	
GTL TRADE FINANCE INC-REG-S 7.25000% 14-16.04.44*	USD	500 000			500 000	451 612	0.01	
HALLIBURTON CO 4.75000% 13-01.08.43*	USD	1 000 000			1 000 000	721 031	0.02	
HARTFORD FINANCIAL SERVICES GROUP INC 4.40000% 18-15.03.48*	USD	350 000			350 000	236 592	0.01	
HARTFORD FINANCIAL SERVICES GROUP 2.80000% 19-19.08.29*	USD	1 000 000			1 000 000	769 927	0.02	
HASBRO INC 3.50000% 17-15.09.27*	USD	800 000			800 000	663 118	0.02	
HASBRO INC 5.10000% 14-15.05.44*	USD	600 000			600 000	419 480	0.01	
HCA INC 2.37500% 21-15.07.31*	USD	1 000 000			1 000 000	676 659	0.02	
HCA INC 5.25000% 16-15.06.26*	USD	900 000			900 000	799 682	0.02	
HCA INC 5.25000% 19-15.06.49*	USD	1 125 000			1 125 000	786 952	0.02	
HEALTHPEAK OP LLC 1.35000% 21-01.02.27*	USD	1 000 000			1 000 000	783 974	0.02	
HEALTHPEAK OP LLC 6.75000% 11-01.02.41*	USD	200 000			200 000	173 575	0.01	
HERSHEY CO/THE 0.90000% 20-01.06.25*	USD	500 000			500 000	423 303	0.01	
HESS CORP 5.60000% 10-15.02.41*	USD	500 000			500 000	422 497	0.01	
HESS CORP 7.87500% 99-01.10.29*	USD	225 000			225 000	224 906	0.01	
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.25*	USD	825 000	300 000		1 125 000	1 003 417	0.03	
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.45*	USD	650 000			650 000	542 169	0.02	
HEWLETT-PACKARD CO 2.20000% 20-17.06.25*	USD		1 500 000		1 500 000	1 288 849	0.04	
HEWLETT-PACKARD CO 6.00000% 11-15.09.41*	USD	450 000			450 000	370 860	0.01	
HKT CAPITAL NO 4 LTD-REG-S 3.00000% 16-14.07.26*	USD	1 000 000			1 000 000	844 706	0.02	
HOME DEPOT INC 3.12500% 20-15.12.49*	USD	1 700 000			1 700 000	941 273	0.03	
HOME DEPOT INC 4.00000% 22-15.09.25*	USD		2 000 000		2 000 000	1 775 387	0.05	
HOME DEPOT INC/THE 2.95000% 19-15.06.29*	USD	1 000 000			1 000 000	798 483	0.02	
HOME DEPOT INC/THE 3.00000% 16-01.04.26*	USD	800 000		800 000				
HOME DEPOT INC/THE 4.40000% 14-15.03.45*	USD	800 000			800 000	570 173	0.02	
HOME DEPOT INC/THE 4.50000% 22-15.09.32*	USD	1 200 000			1 200 000	1 001 798	0.03	
HOME DEPOT INC/THE 5.87500% 06-16.12.36*	USD	825 000			825 000	743 520	0.02	
HONEYWELL INTERNATIONAL INC 3.35000% 13-01.12.23*	USD	250 000			250 000	227 055	0.01	
HONEYWELL INTERNATIONAL INC 2.50000% 16-01.11.26*	USD	850 000			850 000	715 401	0.02	
HONEYWELL INTERNATIONAL INC 3.81200% 18-21.11.47*	USD	200 000			200 000	130 444	0.00	
HONEYWELL INTERNATIONAL INC 1.35000% 20-01.06.25*	USD	2 000 000			2 000 000	1 709 662	0.05	
HONEYWELL INTERNATIONAL INC 4.50000% 23-15.01.34*	USD		2 000 000		2 000 000	1 635 667	0.05	
HOST HOTELS & RESORTS LP 2.90000% 21-15.12.31*	USD	1 000 000			1 000 000	679 324	0.02	
HP INC 1.45000% 22-17.06.26*	USD	2 000 000		2 000 000				
HSBC HOLDINGS PLC 4.30000% 16-08.03.26*	USD	1 000 000			1 000 000	872 123	0.03	
HSBC HOLDINGS PLC-SUB 4.25000% 14-14.03.24*	USD	1 300 000		1 300 000				
HSBC HOLDINGS PLC-SUB 5.25000% 14-14.03.44*	USD	650 000			650 000	476 498	0.01	
HSBC HOLDINGS PLC-SUB 6.50000% 22-15.09.37*	USD	1 100 000			1 100 000	910 481	0.03	
HSBC USA INC 5.62500% 23-17.03.25*	USD		2 000 000		2 000 000	1 808 261	0.05	
HUMANA INC 3.85000% 14-01.10.24*	USD	800 000		800 000				
HUMANA INC 4.95000% 14-01.10.44*	USD	150 000			150 000	109 135	0.00	
HUMANA INC 5.87500% 22-01.03.33*	USD		1 000 000		1 000 000	882 335	0.03	
HUTCHISON WHAMPOA INTL 12 II LTD-REG-S 3.25000% 12-08.11.22*	USD	225 000		225 000				
HYUNDAI CAPITAL AMERICA-REG-S 2.75000% 16-27.09.26*	USD	1 500 000		400 000	1 100 000	911 086	0.03	
ILLINOIS TOOL WORKS INC 3.90000% 12-01.09.42*	USD	300 000			300 000	210 204	0.01	
INDIANA MICHIGAN POWER CO 4.55000% 16-15.03.46*	USD	300 000			300 000	210 456	0.01	
ING BANK NV-REG-S-SUB 5.80000% 13-25.09.23*	USD	486 000		486 000				
ING GROEP NV 4.55000% 18-02.10.28*	USD	900 000			900 000	756 013	0.02	
INTEL CORP 3.15000% 17-11.05.27*	USD	700 000			700 000	587 171	0.02	
INTEL CORP 3.20000% 21-12.08.61*	USD	500 000			500 000	248 750	0.01	
INTEL CORP 3.40000% 20-25.03.25*	USD	2 000 000		2 000 000				
INTEL CORP 3.73400% 18-08.12.47*	USD	635 000			635 000	388 938	0.01	
INTEL CORP 3.75000% 22-05.08.27*	USD		2 000 000		2 000 000	1 708 865	0.05	
INTEL CORP 4.10000% 17-11.05.47*	USD	500 000		500 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
INTEL CORP 4.15000% 22-05.08.32*	USD	1 700 000		700 000	1 000 000	806 677	0.02	
INTEL CORP 4.75000% 20-25.03.50*	USD	600 000			600 000	428 786	0.01	
INTEL CORP 5.62500% 23-10.02.43*	USD		1 200 000		1 200 000	999 948	0.03	
INTEL CORP 5.90000% 23-10.02.63*	USD		700 000		700 000	575 953	0.02	
INTERCONTINENTAL EXCHANGE INC 3.750000% 15-01.12.25*	USD	1 200 000			1 200 000	1 048 293	0.03	
INTERCONTINENTAL EXCHANGE INC 3.750000% 18-21.09.28*	USD	700 000			700 000	581 095	0.02	
INTERCONTINENTAL EXCHANGE INC 3.00000% 20-15.06.50*	USD	1 100 000			1 100 000	585 962	0.02	
INTERCONTINENTAL EXCH INC 4.950000% 22-15.06.52*	USD	800 000	500 000		1 300 000	967 916	0.03	
INTERNATIONAL BUSINESS MACHINES CORP 3.450000% 16-19.02.26*	USD	400 000			400 000	346 870	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 3.000000% 19-15.05.24*	USD	850 000		850 000				
INTERNATIONAL BUSINESS MACHINES CORP 3.500000% 19-15.05.29*	USD	1 850 000			1 850 000	1 500 383	0.04	
INTERNATIONAL BUSINESS MACHINES CORP 4.250000% 19-15.05.49*	USD	1 300 000		500 000	800 000	532 120	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 4.000000% 22-27.07.25*	USD		2 000 000		2 000 000	1 771 660	0.05	
INTERNATIONAL BUSINESS MACHINES CORP 5.100000% 23-06.02.53*	USD		800 000		800 000	604 897	0.02	
INTERNATIONAL PAPER CO 6.000000% 11-15.11.41*	USD	850 000			850 000	711 761	0.02	
INTUIT INC 5.250000% 23-15.09.26*	USD		1 000 000		1 000 000	907 340	0.03	
ITC HOLDINGS CORP 5.300000% 13-01.07.43*	USD	125 000			125 000	95 227	0.00	
J M SMUCKER CO/THE 5.900000% 23-15.11.28*	USD		545 000		545 000	492 063	0.01	
JEFFERIES FINANCIAL GROUP INC 4.850000% 17-15.01.27*	USD	800 000			800 000	691 913	0.02	
JEFFERIES FINANCIAL GROUP INC 4.150000% 18-23.01.30*	USD	425 000			425 000	330 022	0.01	
JM SMUCKER CO/THE 4.375000% 15-15.03.45*	USD	473 000			473 000	313 913	0.01	
JOHN DEERE CAPITAL CORP 2.800000% 12-27.01.23*	USD	600 000		600 000				
JOHN DEERE CAPITAL CORP 5.150000% 23-03.03.25*	USD		2 000 000		2 000 000	1 815 641	0.05	
JOHN DEERE CAPITAL CORP 4.900000% 23-03.03.28*	USD		1 000 000		1 000 000	890 457	0.03	
JOHNSON & JOHNSON 0.550000% 20-01.09.25*	USD		2 500 000	1 300 000	1 200 000	1 002 985	0.03	
JOHNSON & JOHNSON 2.450000% 20-01.09.60*	USD	800 000			800 000	373 639	0.01	
JOHNSON & JOHNSON 3.700000% 16-01.03.46*	USD	925 000	200 000		1 125 000	755 044	0.02	
JOHNSON & JOHNSON 4.375000% 13-05.12.33*	USD	625 000			625 000	529 809	0.02	
JOHNSON CONTROLS INTERNATIONAL PLC 5.125000% 16-14.09.45*	USD	56 000			56 000	41 954	0.00	
JOHNSON CONTROLS INTERNATIONAL PLC 2.000000% 21-16.09.31*	USD	1 000 000			1 000 000	676 729	0.02	
JPMORGAN CHASE & CO 6.400000% 08-15.05.38*	USD	750 000			750 000	689 404	0.02	
JPMORGAN CHASE & CO 4.850000% 14-01.02.44*	USD	850 000			850 000	643 751	0.02	
JPMORGAN CHASE & CO 3.300000% 16-01.04.26*	USD	2 250 000			2 250 000	1 929 531	0.06	
JPMORGAN CHASE & CO-SUB 5.625000% 13-16.08.43*	USD	950 000			950 000	781 312	0.02	
JUNIPER NETWORKS INC 5.950000% 11-15.03.41*	USD	350 000			350 000	276 804	0.01	
KAISER FOUNDATION HOSPITALS 4.150000% 17-01.05.47*	USD	1 400 000			1 400 000	959 590	0.03	
KANSAS CITY POWER & LIGHT CO 4.200000% 18-15.03.48*	USD	925 000			925 000	599 206	0.02	
KELLOGG CO 3.250000% 16-01.04.26*	USD	1 200 000			1 200 000	1 030 314	0.03	
KEURIG DR PEPPER INC 4.597000% 19-25.05.28*	USD	1 100 000			1 100 000	952 532	0.03	
KIA MOTORS CORP-REG-S 3.500000% 17-25.10.27*	USD	1 000 000			1 000 000	827 359	0.02	
KILROY REALTY LP 3.450000% 17-15.12.24*	USD	1 075 000			1 075 000	943 026	0.03	
KIMBERLY-CLARK CORP 5.300000% 11-01.03.41*	USD	200 000			200 000	166 628	0.00	
KIMCO REALTY CORP 3.800000% 17-01.04.27*	USD	1 000 000			1 000 000	837 954	0.02	
KIMCO REALTY CORP 4.250000% 15-01.04.45*	USD	550 000			550 000	347 841	0.01	
KINDER MORGAN ENERGY PARTNERS LP 7.750000% 02-15.03.32*	USD	450 000			450 000	428 489	0.01	
KINDER MORGAN ENERGY PARTNERS LP 6.550000% 10-15.09.40*	USD	200 000			200 000	168 731	0.00	
KINDER MORGAN ENERGY PARTNERS LP 3.500000% 13-01.09.23*	USD	600 000		600 000				
KINDER MORGAN INC 3.250000% 20-01.08.50*	USD	500 000			500 000	257 473	0.01	
KINDER MORGAN INC 3.600000% 21-15.02.51*	USD	750 000			750 000	410 918	0.01	
KLA CORP 3.300000% 20-01.03.50*	USD	700 000		700 000				
KLA CORP 4.650000% 22-15.07.32*	USD	1 000 000		1 000 000				
KLA CORP 4.950000% 22-15.07.52*	USD		700 000		700 000	533 737	0.02	
KONINKLIJKE PHILIPS NV 6.875000% 08-11.03.38*	USD	700 000			700 000	635 802	0.02	
KRAFT HEINZ FOODS CO 4.375000% 16-01.06.46*	USD	2 250 000	750 000	1 000 000	2 000 000	1 331 687	0.04	
KRAFT HEINZ FOODS CO 3.000000% 16-01.06.26*	USD	2 000 000			2 000 000	1 700 813	0.05	
KROGER CO 4.000000% 14-01.02.24*	USD	650 000		650 000				
KROGER CO 4.650000% 17-15.01.48*	USD	260 000			260 000	179 164	0.01	
KROGER CO 5.000000% 12-15.04.42*	USD	840 000			840 000	612 681	0.02	
LABORATORY CORP AMERICA HOLDINGS 4.700000% 15-01.02.45*	USD	250 000			250 000	176 535	0.01	
LABORATORY CORP AMERICA HOLDINGS 2.300000% 19-01.12.24*	USD	1 900 000			1 900 000	1 661 264	0.05	
LAM RESEARCH CORP 2.875000% 20-15.06.50*	USD	700 000			700 000	369 428	0.01	
LEGG MASON INC 5.625000% 14-15.01.44*	USD	850 000			850 000	682 312	0.02	
LENOVO GROUP LTD-REG-S 6.536000% 22-27.07.32*	USD		1 000 000		1 000 000	885 406	0.03	
LINCOLN NATIONAL CORP 4.350000% 18-01.03.48*	USD	450 000			450 000	266 907	0.01	
LINCOLN NATIONAL CORP 3.400000% 22-01.03.32*	USD		1 200 000		1 200 000	818 575	0.02	
LLOYDS BANKING GROUP PLC-SUB 5.300000% 16-01.12.45*	USD	300 000			300 000	214 525	0.01	
LLOYDS BANKING GROUP PLC-SUB 4.650000% 16-24.03.26*	USD	760 000			760 000	655 016	0.02	
LLOYDS BANKING GROUP PLC 3.900000% 19-12.03.24*	USD	2 800 000		2 800 000				
LOEWS CORP 3.750000% 16-01.04.26*	USD	500 000			500 000	435 189	0.01	
LOWE'S COS INC 1.700000% 20-15.10.30*	USD	700 000			700 000	478 542	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
LOWE'S COS INC 2.80000% 21-15.09.41*	USD		1 000 000		1 000 000	552 763	0.02	
LOWE'S COS INC 3.00000% 20-15.10.50*	USD	1 400 000			1 400 000	700 262	0.02	
LOWE'S COS INC 3.37500% 15-15.09.25*	USD	1 125 000			1 125 000	979 005	0.03	
LOWE'S COS INC 3.75000% 22-01.04.32*	USD	2 000 000		1 000 000	1 000 000	763 432	0.02	
LOWE'S COS INC 4.45000% 22-01.04.62*	USD		1 000 000		1 000 000	621 352	0.02	
LSEGA FINANCING PLC-144A 0.65000% 21-06.04.24*	USD	2 000 000		2 000 000				
LYB INTERNATIONAL FINANCE III LLC 3.62500% 20-01.04.51*	USD	700 000			700 000	383 904	0.01	
LYONDELLBASELL INDUSTRIES NV 5.75000% 12-15.04.24*	USD	750 000		750 000				
MAGALLANES INC-144A 4.27900% 22-15.03.32*	USD	1 000 000		1 000 000				
MAGALLANES INC-144A 5.14100% 22-15.03.52*	USD		1 000 000	1 000 000				
MAGELLAN MIDSTREAM PARTNERS LP 5.15000% 13-15.10.43*	USD	490 000			490 000	353 923	0.01	
MANUFACTURERS & TRADERS TRUST CO 2.90000% 15-06.02.25*	USD	275 000			275 000	237 300	0.01	
MANULIFE FINANCIAL CORP 4.15000% 16-04.03.26*	USD	1 250 000			1 250 000	1 094 385	0.03	
MARATHON OIL CORP 5.20000% 15-01.06.45*	USD	400 000			400 000	281 032	0.01	
MARATHON PETROLEUM CORP 3.62500% 14-15.09.24*	USD	1 912 000		1 912 000				
MARKEL CORP 3.45000% 21-07.05.52*	USD	750 000			750 000	411 859	0.01	
MARRIOTT INTERNATIONAL INC/MD 3.75000% 15-01.10.25*	USD	825 000			825 000	720 543	0.02	
MARRIOTT INTERNATIONAL INC/MD 3.50000% 20-15.10.32*	USD	800 000			800 000	577 991	0.02	
MARS INC-144A 0.87500% 20-16.07.26*	USD	300 000			300 000	242 757	0.01	
MARS INC-144A 2.37500% 20-16.07.40*	USD		1 000 000		1 000 000	546 351	0.02	
MARS INC-144A 2.45000% 20-16.07.50*	USD	1 000 000		500 000	500 000	231 356	0.01	
MARSH & MCLENNAN COS INC 3.30000% 16-14.03.23*	USD	500 000		500 000				
MARSH & MCLENNAN COS INC 4.37500% 19-15.03.29*	USD	700 000	600 000		1 300 000	1 106 760	0.03	
MARSH & MCLENNAN COS INC 4.90000% 19-15.03.49*	USD	550 000			550 000	411 449	0.01	
MASTERCARD INC 2.95000% 16-21.11.26*	USD	1 000 000			1 000 000	848 712	0.02	
MASTERCARD INC 3.50000% 18-26.02.28*	USD	800 000			800 000	676 341	0.02	
MASTERCARD INC 3.85000% 20-26.03.50*	USD	700 000			700 000	465 457	0.01	
MCKESSON CORP 1.30000% 21-15.08.26*	USD	1 135 000			1 135 000	916 855	0.03	
MCKESSON CORP 3.95000% 18-16.02.28*	USD	950 000			950 000	812 204	0.02	
MEDTRONIC INC 4.37500% 15-15.03.35*	USD	644 000			644 000	512 725	0.02	
MEDTRONIC INC 4.62500% 15-15.03.45*	USD	477 000			477 000	358 274	0.01	
MEITUAN DIANPING-REG-S 3.05000% 20-28.10.30*	USD		1 000 000		1 000 000	698 054	0.02	
MERCEDES-BENZ FIN NORTH AMERICA LLC 8.50000% 01-18.01.31*	USD	246 000			246 000	258 857	0.01	
MERCK & CO INC 2.75000% 15-10.02.25*	USD	750 000			750 000	660 104	0.02	
MERCK & CO INC 2.75000% 21-10.12.51*	USD	1 000 000	1 200 000		2 200 000	1 130 554	0.03	
MERCK & CO INC 3.40000% 19-07.03.29*	USD	1 400 000			1 400 000	1 151 897	0.03	
MERCK & CO INC 3.60000% 12-15.09.42*	USD	600 000			600 000	399 735	0.01	
MERCK & CO INC 4.50000% 23-17.05.33*	USD		1 200 000		1 200 000	992 763	0.03	
META PLATFORMS INC 3.85000% 22-15.08.32*	USD		1 200 000		1 200 000	949 141	0.03	
META PLATFORMS INC 4.45000% 22-15.08.52*	USD		1 300 000		1 300 000	894 467	0.03	
META PLATFORMS INC 5.75000% 23-15.05.63*	USD		800 000		800 000	653 158	0.02	
META PLATFORMS INC-144A 3.85000% 22-15.08.32*	USD	1 200 000		1 200 000				
METLIFE INC 3.00000% 15-01.03.25*	USD	1 765 000		1 765 000				
METLIFE INC 4.87500% 13-13.11.43*	USD	725 000			725 000	538 296	0.02	
METLIFE INC 5.00000% 22-15.07.52*	USD	600 000	500 000	500 000	600 000	441 101	0.01	
METLIFE INC 5.37500% 23-15.07.33*	USD		800 000		800 000	680 800	0.02	
MEXICHEM SAB DE CV-REG-S 5.87500% 14-17.09.44*	USD	200 000			200 000	141 968	0.00	
MEXICHEM SAB DE CV-REG-S 5.50000% 17-15.01.48*	USD	500 000			500 000	330 689	0.01	
MICRON TECHNOLOGY INC 5.32700% 19-06.02.29*	USD		200 000		200 000	172 933	0.01	
MICRON TECHNOLOGY INC 3.36600% 21-01.11.41*	USD	750 000			750 000	430 141	0.01	
MICRON TECHNOLOGY INC 5.87500% 23-09.02.33*	USD		1 400 000		1 400 000	1 185 235	0.03	
MICROSOFT CORP 2.52500% 20-01.06.50*	USD	2 010 000	1 000 000	1 750 000	1 260 000	656 375	0.02	
MICROSOFT CORP 2.67500% 20-01.06.60*	USD	1 037 000			1 037 000	521 835	0.02	
MICROSOFT CORP 2.87500% 17-06.02.24*	USD	1 700 000		1 700 000				
MICROSOFT CORP 2.92100% 21-17.03.52*	USD	1 150 000	2 000 000	1 500 000	1 650 000	926 940	0.03	
MICROSOFT CORP 3.04100% 21-17.03.62*	USD	763 000			763 000	412 315	0.01	
MITSUBISHI HC CAPITAL INC-REG-S 5.08000% 22-15.09.27*	USD	1 900 000			1 900 000	1 666 860	0.05	
MITSUBISHI UFJ FINANCIAL GROUP INC 3.85000% 16-01.03.26*	USD	1 300 000			1 300 000	1 128 018	0.03	
MITSUBISHI UFJ FINANCIAL GROUP INC 3.96100% 18-02.03.28*	USD	600 000			600 000	505 785	0.01	
MITSUBISHI UFJ FINANCIAL GROUP INC 4.15300% 19-07.03.39*	USD	575 000			575 000	417 511	0.01	
MITSUBISHI UFJ FINANCIAL GROUP INC 1.41200% 20-17.07.25*	USD	1 000 000			1 000 000	841 575	0.02	
MIZUHO BANK LTD-REG-S 3.60000% 14-25.09.24*	USD	200 000			200 000	178 376	0.01	
MIZUHO FINANCIAL GROUP INC 4.01800% 18-05.03.28*	USD	1 000 000			1 000 000	839 966	0.02	
MOLSON COORS BREWING CO 5.00000% 12-01.05.42*	USD	355 000			355 000	264 353	0.01	
MOLSON COORS BREWING CO 3.00000% 16-15.07.26*	USD	950 000			950 000	803 042	0.02	
MONDELEZ INTERNATIONAL INC 2.75000% 20-13.04.30*	USD	322 000			322 000	241 315	0.01	
MONDELEZ INTERNATIONAL INC 2.62500% 20-04.09.50*	USD	500 000			500 000	247 843	0.01	
MOODY'S CORP 4.25000% 18-01.02.29*	USD	1 500 000			1 500 000	1 271 249	0.04	
MORGAN STANLEY 3.70000% 14-23.10.24*	USD	1 400 000			1 400 000	1 245 373	0.04	
MORGAN STANLEY 3.87500% 14-29.04.24*	USD	2 000 000		2 000 000				
MORGAN STANLEY 4.30000% 15-27.01.45*	USD	1 975 000			1 975 000	1 350 905	0.04	

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MORGAN STANLEY 7.25000% 02-01.04.32*	USD	505 000			505 000	490 424	0.01	
MORGAN STANLEY-SUB 5.00000% 13-24.11.25*	USD	200 000			200 000	177 853	0.01	
MOSAIC CO 3.25000% 17-15.11.22*	USD	400 000		400 000				
MOSAIC CO 4.25000% 13-15.11.23*	USD	550 000			550 000	500 178	0.01	
MOSAIC CO 5.45000% 13-15.11.33*	USD	340 000			340 000	282 782	0.01	
MOTOROLA SOLUTIONS INC 2.75000% 21-24.05.31*	USD	1 750 000		750 000	1 000 000	705 483	0.02	
MPLX LP 4.12500% 17-01.03.27*	USD	2 205 000			2 205 000	1 884 520	0.06	
MPLX LP 4.90000% 18-15.04.58*	USD	500 000			500 000	320 301	0.01	
MPLX LP 5.65000% 23-01.03.53*	USD		1 000 000		1 000 000	748 562	0.02	
NASDAQ INC 2.50000% 20-21.12.40*	USD		250 000		250 000	132 865	0.00	
NASDAQ INC 3.85000% 16-30.06.26*	USD	550 000			550 000	477 627	0.01	
NASDAQ INC 5.95000% 23-15.08.53*	USD		1 000 000		1 000 000	811 916	0.02	
NATIONAL AUSTRALIA BANK LTD/NY 3.00000% 13-20.01.23*	USD	450 000		450 000				
NATIONAL OILWELL VARCO INC 3.95000% 12-01.12.42*	USD	200 000			200 000	121 853	0.00	
NATIONAL RETAIL PROPERTIES INC 4.80000% 18-15.10.48*	USD	550 000			550 000	368 169	0.01	
NATWEST MARKETS PLC-144A 3.47900% 22-22.03.25*	USD	2 000 000			2 000 000	1 756 262	0.05	
NBC UNIVERSAL MEDIA LLC 4.45000% 12-15.01.43*	USD	1 350 000		600 000	750 000	530 011	0.02	
NETFLIX INC 6.37500% 18-15.05.29*	USD		1 500 000		1 500 000	1 402 054	0.04	
NEWCREST FINANCE PTY LTD-REG-S 5.75000% 11-15.11.41*	USD	200 000			200 000	163 825	0.00	
NEWMONT CORP 2.60000% 21-15.07.32*	USD	1 000 000			1 000 000	696 288	0.02	
NEWMONT GOLDCORP CORP 4.87500% 12-15.03.42*	USD	300 000			300 000	223 896	0.01	
NEWMONT GOLDCORP CORP 5.87500% 19-01.04.35*	USD	500 000			500 000	439 159	0.01	
NEXTERA ENERGY CAP 2.44000% 21-15.01.32*	USD	1 000 000			1 000 000	682 271	0.02	
NEXTERA ENERGY CAPITAL HOLDINGS INC 2.25000% 20-01.06.30*	USD	1 000 000			1 000 000	709 141	0.02	
NEXTERA ENERGY CAPITAL 4.90000% 23-28.02.28*	USD		2 000 000		2 000 000	1 739 384	0.05	
NIKE INC 2.37500% 16-01.11.26*	USD	450 000			450 000	376 777	0.01	
NIKE INC 3.37500% 20-27.03.50*	USD	900 000			900 000	551 122	0.02	
NIKE INC 3.62500% 13-01.05.43*	USD	250 000			250 000	168 999	0.00	
NISOURCE INC 3.49000% 17-15.05.27*	USD	500 000			500 000	418 677	0.01	
NISOURCE INC 4.80000% 13-15.02.44*	USD	975 000			975 000	698 313	0.02	
NISOURCE INC 5.25000% 23-30.03.28*	USD		300 000		300 000	265 066	0.01	
NISSAN MOTOR CO LTD-144A 4.34500% 20-17.09.27*	USD		2 000 000		2 000 000	1 651 568	0.05	
NISSAN MOTOR CO LTD-144A 4.81000% 20-17.09.30*	USD	1 000 000		1 000 000				
NOMURA HOLDINGS INC 1.85100% 20-16.07.25*	USD	1 800 000			1 800 000	1 518 361	0.04	
NOMURA HOLDINGS INC 2.60800% 21-14.07.31*	USD	1 250 000			1 250 000	853 130	0.02	
NOMURA HOLDINGS INC 6.07000% 23-12.07.28*	USD		1 300 000		1 300 000	1 160 578	0.03	
NORFOLK SOUTHERN CORP 3.95000% 12-01.10.42*	USD	150 000			150 000	99 451	0.00	
NORFOLK SOUTHERN CORP 3.85000% 13-15.01.24*	USD	550 000			550 000	498 226	0.01	
NORFOLK SOUTHERN CORP 4.05000% 18-15.08.52*	USD	696 000		696 000				
NORFOLK SOUTHERN CORP 4.10000% 21-15.05.21*	USD	500 000	750 000		1 250 000	686 120	0.02	
NOVARTIS CAPITAL CORP 3.10000% 17-17.05.27*	USD	800 000		800 000				
NOVARTIS CAPITAL CORP 1.75000% 20-14.02.25*	USD	3 000 000		3 000 000				
NOVARTIS CAPITAL CORP 2.20000% 20-14.08.30*	USD		400 000		400 000	296 000	0.01	
NSTAR ELECTRIC CO 4.55000% 22-01.06.52*	USD	700 000			700 000	486 451	0.01	
NUCOR CORP 4.30000% 22-23.05.27*	USD		1 500 000		1 500 000	1 303 027	0.04	
NUTRIEN LTD 4.90000% 23-27.03.28*	USD		1 200 000	500 000	700 000	610 248	0.02	
NUTRIEN LTD 5.00000% 19-01.04.49*	USD	500 000			500 000	354 129	0.01	
NVIDIA CORP 0.58400% 21-14.06.24*	USD	1 505 000		1 505 000				
NVIDIA CORP 3.20000% 16-16.09.26*	USD	700 000			700 000	601 285	0.02	
NVIDIA CORP 3.70000% 20-01.04.60*	USD	750 000			750 000	459 058	0.01	
O'REILLY AUTOMOTIVE INC 3.60000% 17-01.09.27*	USD	950 000			950 000	801 932	0.02	
OCCIDENTAL PETROLEUM CORP 4.20000% 18-15.03.48*	USD		800 000		800 000	490 721	0.01	
OCCIDENTAL PETROLEUM CORP 6.37500% 20-01.09.28*	USD		800 000		800 000	732 671	0.02	
OHIO POWER CO 4.00000% 19-01.06.49*	USD	500 000			500 000	314 324	0.01	
OMEGA HEALTHCARE INVESTORS INC 4.50000% 15-01.04.27*	USD	600 000			600 000	502 875	0.01	
OMEGA HEALTHCARE INVESTORS INC 5.25000% 16-15.01.26*	USD	400 000			400 000	351 737	0.01	
OMEGA HEALTHCARE INVESTORS INC 3.37500% 20-01.02.31*	USD	600 000			600 000	419 783	0.01	
OMNICOM GROUP INC 2.60000% 21-01.08.31*	USD	900 000			900 000	629 335	0.02	
OMNICOM GROUP/CAPITAL INC 3.65000% 14-01.11.24*	USD	250 000			250 000	221 927	0.01	
ONEOK INC 6.35000% 20-15.01.31*	USD	1 000 000			1 000 000	897 667	0.03	
ONEOK PARTNERS LP 6.65000% 06-01.10.36*	USD	300 000			300 000	263 048	0.01	
ONEOK PARTNERS LP 6.20000% 13-15.09.43*	USD	800 000			800 000	651 658	0.02	
ORACLE CORP 2.80000% 20-01.04.27*	USD	2 000 000			2 000 000	1 646 754	0.05	
ORACLE CORP 2.87500% 21-25.03.31*	USD	1 000 000			1 000 000	729 459	0.02	
ORACLE CORP 2.95000% 17-15.11.24*	USD	1 000 000			1 000 000	882 575	0.03	
ORACLE CORP 3.40000% 14-08.07.24*	USD	1 000 000		1 000 000				
ORACLE CORP 3.60000% 20-01.04.50*	USD	2 000 000			2 000 000	1 115 303	0.03	
ORACLE CORP 3.65000% 21-25.03.41*	USD	1 200 000	1 000 000		2 200 000	1 363 365	0.04	
ORACLE CORP 4.00000% 17-15.11.47*	USD	650 000			650 000	393 274	0.01	
ORACLE CORP 4.10000% 21-25.03.61*	USD	400 000			400 000	228 316	0.01	
ORACLE CORP 4.30000% 14-08.07.34*	USD	600 000			600 000	455 133	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ORACLE CORP 4.37500% 15-15.05.55*	USD	450 000			450 000	277 077	0.01	
ORACLE CORP 4.50000% 23-06.05.28*	USD		1 000 000		1 000 000	861 070	0.03	
ORACLE CORP 5.55000% 23-06.02.53*	USD		800 000		800 000	604 850	0.02	
ORACLE CORP 6.12500% 09-08.07.39*	USD	815 000			815 000	693 068	0.02	
ORACLE CORP 6.15000% 22-09.11.29*	USD		2 000 000	1 000 000	1 000 000	913 339	0.03	
ORANGE STEP-UP/DOWN 01-01.03.31*	USD	485 000			485 000	505 633	0.01	
ORIX CORP 3.70000% 17-18.07.27*	USD	1 025 000			1 025 000	868 335	0.03	
OWL ROCK CAPITAL CORP 3.40000% 20-15.07.26*	USD	1 000 000			1 000 000	812 004	0.02	
PACCAR FINANCIAL CORP 4.45000% 23-30.03.26*	USD		2 500 000		2 500 000	2 229 276	0.07	
PANASONIC CORP-REG-S 3.11300% 19-19.07.29*	USD	1 400 000			1 400 000	1 114 761	0.03	
PARKER-HANNIFIN CORP 4.50000% 22-15.09.29*	USD	1 200 000			1 200 000	1 014 966	0.03	
PAYPAL HOLDINGS INC 2.85000% 19-01.10.29*	USD	1 200 000			1 200 000	928 803	0.03	
PAYPAL HOLDINGS INC 3.25000% 20-01.06.50*	USD		1 000 000		1 000 000	558 730	0.02	
PAYPAL HOLDINGS INC 5.25000% 22-01.06.62*	USD	600 000		600 000				
PEPSICO INC 2.25000% 20-19.03.25*	USD	2 000 000		1 000 000	1 000 000	871 818	0.03	
PEPSICO INC 2.62500% 19-29.07.29*	USD	600 000			600 000	472 597	0.01	
PEPSICO INC 2.75000% 13-01.03.23*	USD	285 000		285 000				
PEPSICO INC 2.75000% 21-21.10.51*	USD	1 300 000			1 300 000	687 398	0.02	
PEPSICO INC 2.87500% 19-15.10.49*	USD	550 000			550 000	304 326	0.01	
PEPSICO INC 3.00000% 17-15.10.27*	USD	650 000			650 000	545 484	0.02	
PEPSICO INC 4.45000% 23-15.02.33*	USD		1 200 000		1 200 000	1 022 841	0.03	
PERKINELMER INC 3.30000% 19-15.09.29*	USD	1 050 000			1 050 000	813 939	0.02	
PFIZER INC 1.70000% 20-28.05.30*	USD	1 200 000			1 200 000	860 136	0.03	
PFIZER INC 2.75000% 16-03.06.26*	USD	700 000			700 000	596 833	0.02	
PFIZER INC 4.00000% 19-15.03.49*	USD	900 000			900 000	606 682	0.02	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.28*	USD		2 000 000	1 000 000	1 000 000	870 084	0.03	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75000% 23-19.05.33*	USD		1 600 000		1 600 000	1 332 603	0.04	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.11000% 23-19.05.43*	USD		1 500 000	750 000	750 000	599 076	0.02	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.30000% 23-19.05.53*	USD		1 000 000		1 000 000	800 027	0.02	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.34000% 23-19.05.63*	USD		1 000 000		1 000 000	779 601	0.02	
PHILIP MORRIS INTERNATIONAL INC 4.87500% 13-15.11.43*	USD	1 100 000			1 100 000	797 722	0.02	
PHILIP MORRIS INTERNATIONAL INC 2.75000% 16-25.02.26*	USD	850 000			850 000	724 566	0.02	
PHILIP MORRIS INTERNATIONAL INC 5.75000% 22-17.11.32*	USD		1 000 000		1 000 000	869 461	0.03	
PHILIP MORRIS INTERNATIONAL INC 4.87500% 23-15.02.28*	USD		1 200 000		1 200 000	1 049 439	0.03	
PHILLIPS 66 3.30000% 21-15.03.52*	USD	500 000			500 000	266 658	0.01	
PHILLIPS 66 4.87500% 14-15.11.44*	USD	750 000			750 000	561 104	0.02	
PIEDMONT NATURAL GAS CO INC 3.35000% 20-01.06.50*	USD	1 000 000		1 000 000				
PINNACLE WEST CAPITAL CORP 1.30000% 20-15.06.25*	USD	400 000			400 000	337 314	0.01	
PIONEER NATURAL RESOURCES CO 2.15000% 21-15.01.31*	USD	1 000 000			1 000 000	714 722	0.02	
PLAINS ALL AMERICAN PIPELINE LP 4.70000% 14-15.06.44*	USD	600 000			600 000	382 298	0.01	
PNC BANK NATIONAL ASSOCIATION-SUB 4.20000% 13-01.11.25*	USD	550 000			550 000	480 322	0.01	
PNC BANK NATIONAL ASSOCIATION-SUB 4.05000% 18-26.07.28*	USD	1 000 000			1 000 000	810 456	0.02	
PNC BANK NATIONAL ASSOCIATION 2.95000% 15-23.02.25*	USD	800 000			800 000	697 960	0.02	
POSCO-REG-S 2.75000% 19-15.07.24*	USD	300 000			300 000	266 610	0.01	
POSCO-REG-S 5.87500% 23-17.01.33*	USD		255 000		255 000	226 472	0.01	
PPL CAPITAL FUNDING INC 3.10000% 16-15.05.26*	USD	1 000 000			1 000 000	850 680	0.02	
PRECISION CASTPARTS CORP 3.25000% 15-15.06.25*	USD	500 000			500 000	439 258	0.01	
PROCTER & GAMBLE CO 3.10000% 13-15.08.23*	USD	300 000		300 000				
PROCTER & GAMBLE CO 2.70000% 16-02.02.26*	USD	350 000			350 000	301 540	0.01	
PROCTER & GAMBLE CO 3.00000% 20-25.03.30*	USD	1 000 000			1 000 000	792 000	0.02	
PROCTER & GAMBLE CO 3.60000% 20-25.03.50*	USD	600 000			600 000	395 182	0.01	
PROCTER & GAMBLE CO 0.55000% 20-29.10.25*	USD		2 000 000	1 000 000	1 000 000	830 233	0.02	
PROGRESS ENERGY INC 7.00000% 01-30.10.31*	USD	700 000			700 000	666 309	0.02	
PROGRESSIVE CORP/THE 4.00000% 18-01.03.29*	USD	1 000 000			1 000 000	845 948	0.02	
PROLOGIS LP 5.25000% 23-15.06.53*	USD		700 000		700 000	535 703	0.02	
PROSUS NV-REG S 3.83200% 20-08.02.51*	USD	1 000 000			1 000 000	470 951	0.01	
PROSUS NV-REG-S 3.68000% 20-21.01.30*	USD	1 500 000			1 500 000	1 078 191	0.03	
PRUDENTIAL FINANCIAL INC 3.90500% 18-07.12.47*	USD		800 000		800 000	496 615	0.01	
PUBLIC SERVICE ENTERPRISE GROUP INC 5.85000% 22-15.11.27*	USD		250 000		250 000	226 305	0.01	
PUBLIC STORAGE 0.87500% 21-15.02.26*	USD		2 500 000		2 500 000	2 040 897	0.06	
QUALCOMM INC 1.65000% 21-20.05.32*	USD	1 333 000			1 333 000	884 878	0.03	
QUALCOMM INC 4.80000% 15-20.05.45*	USD	450 000			450 000	344 376	0.01	
QUALCOMM INC 6.00000% 22-20.05.53*	USD		1 000 000	400 000	600 000	525 481	0.02	
QUEST DIAGNOSTICS INC 4.70000% 15-30.03.45*	USD	150 000			150 000	107 058	0.00	
QUEST DIAGNOSTICS INC 2.80000% 20-30.06.31*	USD	400 000			400 000	288 146	0.01	
RABOBANK NEDERLAND NV-SUB 5.25000% 15-04.08.45*	USD	1 002 000			1 002 000	751 243	0.02	
RAYTHEON TECHNOLOGIES 3.03000% 21-15.03.52*	USD		1 000 000		1 000 000	508 565	0.01	
REALTY INCOME CORP 3.00000% 16-15.01.27*	USD	950 000			950 000	788 495	0.02	
REALTY INCOME CORP 3.25000% 20-15.01.31*	USD	1 500 000			1 500 000	1 118 567	0.03	
RELIANCE INDUSTRIES LTD-REG-S 2.87500% 22-12.01.32*	USD	1 600 000	400 000		2 000 000	1 425 102	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD		750 000		750 000	417 058	0.01	
RELX CAPITAL INC 3.00000% 20-22.05.30*	USD	1 200 000			1 200 000	913 752	0.03	
REPUBLIC SERVICES INC 2.90000% 16-01.07.26*	USD	650 000			650 000	552 853	0.02	
REPUBLIC SERVICES INC 3.37500% 17-15.11.27*	USD	1 200 000			1 200 000	1 005 100	0.03	
RIO TINTO FINANCE USA LTD 4.75000% 12-22.03.42*	USD	650 000			650 000	501 030	0.01	
ROGERS COMMUNICATIONS INC 3.62500% 15-15.12.25*	USD	500 000			500 000	431 604	0.01	
ROGERS COMMUNICATIONS INC 4.35000% 19-01.05.49*	USD	400 000			400 000	247 843	0.01	
ROPER TECHNOLOGIES INC 3.85000% 15-15.12.25*	USD	500 000			500 000	437 732	0.01	
ROPER TECHNOLOGIES INC 2.95000% 19-15.09.29*	USD	590 000			590 000	457 407	0.01	
ROPER TECHNOLOGIES INC 1.75000% 20-15.02.31*	USD	1 500 000			1 500 000	1 008 545	0.03	
SABINE PASS LIQUEFACTION LLC 5.62500% 16-01.03.25*	USD	1 500 000			1 500 000	1 356 147	0.04	
SABINE PASS LIQUEFACTION LLC 5.87500% 17-30.06.26*	USD	834 000			834 000	753 316	0.02	
SALESFORCE.COM INC 1.50000% 21-15.07.28*	USD	2 000 000		1 000 000	1 000 000	766 276	0.02	
SALESFORCE.COM INC 2.90000% 21-15.07.51*	USD	750 000			750 000	401 420	0.01	
SANDS CHINA LTD 3.75000% 22-08.08.31*	USD		1 300 000		1 300 000	893 968	0.03	
SANTANDER HOLDINGS USA INC/PA 4.50000% 15-17.07.25*	USD	1 900 000			1 900 000	1 660 786	0.05	
SANTANDER UK PLC 4.00000% 14-13.03.24*	USD	700 000		700 000				
SEMPRA ENERGY 3.40000% 18-01.02.28*	USD	1 000 000			1 000 000	820 081	0.02	
SEMPRA ENERGY 4.00000% 18-01.02.48*	USD	200 000			200 000	124 266	0.00	
SF HOLDING INVESTMENT-REG-S 3.12500% 21-17.11.31*	USD	800 000			800 000	582 694	0.02	
SHELL INTERNATIONAL FINANCE 6.37500% 08-15.12.38*	USD	1 000 000	500 000		1 500 000	1 395 362	0.04	
SHELL INTERNATIONAL FINANCE BV 2.87500% 16-10.05.26*	USD	900 000			900 000	771 218	0.02	
SHELL INTERNATIONAL FINANCE BV 2.75000% 20-06.04.30*	USD		1 500 000	600 000	900 000	692 399	0.02	
SHELL INTERNATIONAL FINANCE BV 3.25000% 20-06.04.50*	USD	500 000	750 000	500 000	750 000	430 269	0.01	
SHERWIN-WILLIAMS CO 4.50000% 17-01.06.47*	USD	700 000			700 000	480 503	0.01	
SHERWIN-WILLIAMS CO/THE 2.20000% 21-15.03.32*	USD	800 000			800 000	541 412	0.02	
SHIRE ACQUISITIONS INVT IRELAND DAC 2.87500% 16-23.09.23*	USD	120 000		120 000				
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.30000% 16-15.09.46*	USD	700 000			700 000	420 393	0.01	
SIMON PROPERTY GROUP LP 4.75000% 12-15.03.42*	USD	300 000			300 000	210 238	0.01	
SIMON PROPERTY GROUP LP 3.75000% 14-01.02.24*	USD	600 000			600 000	542 758	0.02	
SIMON PROPERTY GROUP LP 2.45000% 19-13.09.29*	USD	750 000			750 000	557 198	0.02	
SIMON PROPERTY GROUP LP 3.25000% 19-13.09.49*	USD	350 000			350 000	184 477	0.01	
SIMON PROPERTY GROUP LP 2.20000% 21-01.02.31*	USD	1 200 000		500 000	700 000	482 011	0.01	
SIMON PROPERTY GROUP LP 5.85000% 23-08.03.53*	USD		600 000		600 000	475 025	0.01	
SK HYNIX INC-REG-S 6.50000% 23-17.01.33*	USD		1 200 000		1 200 000	1 045 571	0.03	
SKY PLC-144A 3.12500% 12-26.11.22*	USD	315 000		315 000				
SOEITE GENERALE SA-144A-SUB 5.00000% 14-17.01.24*	USD	1 000 000		1 000 000				
SOLVAY FINANCE AMERICA LLC-144A 4.45000% 15-03.12.25*	USD	1 000 000			1 000 000	908 762	0.03	
SOUTHERN CO 4.25000% 16-01.07.36*	USD	1 000 000			1 000 000	737 493	0.02	
SOUTHERN CO 4.40000% 16-01.07.46*	USD	900 000			900 000	604 157	0.02	
SOUTHERN CO/THE 4.85000% 23-15.06.28*	USD		2 000 000		2 000 000	1 739 000	0.05	
SOUTHERN COPPER CORP 6.75000% 10-16.04.40*	USD	875 000			875 000	788 004	0.02	
SOUTHWEST AIRLINES CO 5.12500% 20-15.06.27*	USD	2 000 000			2 000 000	1 756 225	0.05	
SOUTHWESTERN ELECTRIC POWER 4.10000% 18-15.09.28*	USD	800 000			800 000	667 039	0.02	
STANDARD CHARTERED PLC-144A-SUB 5.20000% 13-26.01.24*	USD	200 000			200 000	181 312	0.01	
STANDARD CHARTERED PLC REG-S-SUB 5.70000% 14-26.03.44*	USD	1 000 000			1 000 000	745 548	0.02	
STANLEY BLACK & DECKER INC 4.85000% 18-15.11.48*	USD	395 000			395 000	273 560	0.01	
STANLEY BLACK & DECKER INC 3.00000% 22-15.05.32*	USD		1 200 000		1 200 000	856 689	0.03	
STARBUCKS CORP 3.00000% 22-14.02.32*	USD	1 000 000			1 000 000	735 242	0.02	
STARBUCKS CORP 3.75000% 17-01.12.47*	USD	950 000			950 000	581 425	0.02	
STATE STREET CORP-SUB 3.10000% 13-15.05.23*	USD	185 000		185 000				
STRYKER CORP 3.37500% 14-15.05.24*	USD	1 300 000		1 300 000				
STRYKER CORP 3.65000% 18-07.03.28*	USD	300 000			300 000	252 012	0.01	
STRYKER CORP 4.62500% 16-15.03.46*	USD	550 000			550 000	403 973	0.01	
SUMITOMO MITSUI FIN GP INC 3.54400% 18-17.01.28*	USD	1 000 000			1 000 000	822 076	0.02	
SUMITOMO MITSUI FIN GP INC 3.04000% 19-16.07.29*	USD	1 100 000		1 100 000				
SUMITOMO MITSUI FIN GP INC 2.34800% 20-15.01.25*	USD	445 000			445 000	387 497	0.01	
SUMITOMO MITSUI FIN GP INC-SUB 2.14200% 20-23.09.30*	USD	1 000 000	1 500 000		2 500 000	1 733 715	0.05	
SUMITOMO MITSUI FIN GP INC 1.47400% 20-08.07.25*	USD	2 000 000			2 000 000	1 686 908	0.05	
SUMITOMO MITSUI FINANCIAL GROUP INC-SUB 2.93000% 21-17.09.41*	USD	500 000			500 000	288 008	0.01	
SUMITOMO MITSUI FINANCIAL GROUP INC 5.76600% 23-13.01.33*	USD		1 500 000		1 500 000	1 302 423	0.04	
SUNCOR ENERGY INC 6.85000% 08-01.06.39*	USD	740 000			740 000	655 187	0.02	
SUZANO AUSTRIA GMBH 6.00000% 19-15.01.29*	USD	1 600 000			1 600 000	1 397 910	0.04	
SYNCHRONY FINANCIAL 4.25000% 14-15.08.24*	USD	1 800 000			1 800 000	1 603 811	0.05	
SYSCO CORP 2.40000% 20-15.02.30*	USD	400 000			400 000	293 117	0.01	
SYSCO CORP 3.75000% 15-01.10.25*	USD	700 000			700 000	610 381	0.02	
SYSCO CORP 4.45000% 18-15.03.48*	USD	580 000			580 000	390 794	0.01	
T-MOBILE USA INC 2.62500% 21-15.04.26*	USD	2 000 000			2 000 000	1 682 185	0.05	
T-MOBILE USA INC 2.70000% 22-15.03.32*	USD	1 000 000			1 000 000	693 658	0.02	
T-MOBILE USA INC 3.00000% 21-15.02.41*	USD	1 000 000			1 000 000	574 423	0.02	

Security	31.10.2022			31.10.2023			Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³			
T-MOBILE USA INC 3.30000% 21-15.02.51*	USD	1 500 000	1 100 000	750 000	1 850 000	989 365	0.03		
T-MOBILE USA INC 3.87500% 21-15.04.30*	USD	2 600 000			2 600 000	2 060 197	0.06		
T-MOBILE USA INC 4.80000% 23-15.07.28*	USD		1 500 000		1 500 000	1 298 813	0.04		
TAKEDA PHARMACEUTICAL CO LTD 2.05000% 20-31.03.30*	USD	2 000 000			2 000 000	1 443 500	0.04		
TAKEDA PHARMACEUTICAL CO LTD 3.02500% 20-09.07.40*	USD	800 000			800 000	484 091	0.01		
TARGA RESOURCES CORP 6.12500% 23-15.03.33*	USD		2 000 000		2 000 000	1 743 187	0.05		
TARGET CORP 3.50000% 14-01.07.24*	USD	825 000		825 000					
TARGET CORP 3.90000% 17-15.11.47*	USD	1 000 000		500 000	500 000	324 937	0.01		
TARGET CORP 4.40000% 23-15.01.33*	USD		1 300 000	500 000	800 000	656 501	0.02		
TARGET CORP 4.80000% 23-15.01.53*	USD		700 000		700 000	518 108	0.02		
TELEFONICA EMISIONES SA 5.21300% 17-08.03.47*	USD	900 000			900 000	623 095	0.02		
TEXAS INSTRUMENTS INC 4.15000% 18-15.05.48*	USD	200 000			200 000	137 772	0.00		
TEXAS INSTRUMENTS INC 1.12500% 21-15.09.26*	USD	535 000			535 000	435 700	0.01		
TEXAS INSTRUMENTS INC 4.10000% 22-16.08.52*	USD		600 000		600 000	401 993	0.01		
TEXAS INSTRUMENTS INC 4.90000% 23-14.03.33*	USD		1 000 000		1 000 000	856 241	0.03		
THERMO FISHER SCIENTIFIC INC 5.30000% 13-01.02.44*	USD	430 000			430 000	349 262	0.01		
THERMO FISHER SCIENTIFIC INC 2.00000% 21-15.10.31*	USD	1 325 000			1 325 000	909 871	0.03		
THOMSON REUTERS CORP 4.30000% 13-23.11.23*	USD	500 000			500 000	454 305	0.01		
TJX COS INC/THE 1.60000% 20-15.05.31*	USD	550 000			550 000	376 305	0.01		
TORONTO-DOMINION BANK 5.15600% 23-10.01.28*	USD		2 000 000		2 000 000	1 754 723	0.05		
TOTAL CAPITAL INTERNATIONAL SA 2.70000% 12-25.01.23*	USD	350 000		350 000					
TOTAL CAPITAL INTERNATIONAL SA 3.75000% 14-10.04.24*	USD	900 000		900 000					
TOTAL CAPITAL INTERNATIONAL SA 2.82900% 19-10.01.30*	USD		1 000 000		1 000 000	776 027	0.02		
TOTAL CAPITAL INTERNATIONAL SA 3.12700% 20-29.05.50*	USD	800 000			800 000	444 961	0.01		
TOYOTA MOTOR CREDIT CORP 5.45000% 22-10.11.27*	USD		2 000 000	1 000 000	1 000 000	907 509	0.03		
TRANSCANADA PIPELINES LTD 6.10000% 10-01.06.40*	USD	555 000	800 000		1 355 000	1 132 900	0.03		
TRANSCANADA PIPELINES LTD 4.62500% 14-01.03.34*	USD	300 000			300 000	230 936	0.01		
TRANSCANADA PIPELINES LTD 4.87500% 16-15.01.26*	USD	1 500 000			1 500 000	1 332 156	0.04		
TRANSCANADA PIPELINES LTD 4.75000% 18-15.05.38*	USD	850 000			850 000	615 426	0.02		
TRAVELERS COMPANIES INC 4.00000% 17-30.05.47*	USD	925 000			925 000	611 731	0.02		
TRAVELERS COMPANIES INC 3.05000% 21-08.06.51*	USD	600 000			600 000	324 897	0.01		
TRINITY ACQUISITION PLC 4.40000% 16-15.03.26*	USD	450 000			450 000	392 819	0.01		
TRUST F/1401-REG-S 4.86900% 19-15.01.30*	USD	1 000 000			1 000 000	755 342	0.02		
TSMC ARIZONA CORP 3.12500% 21-25.10.41*	USD	1 600 000			1 600 000	1 013 941	0.03		
TSMC ARIZONA CORP 3.87500% 22-22.04.27*	USD		1 000 000		1 000 000	862 099	0.03		
TWDC ENTERPRISES 18 CORP 4.37500% 11-16.08.41*	USD	400 000			400 000	285 644	0.01		
TYSON FOODS INC 3.55000% 17-02.06.27*	USD	700 000			700 000	586 345	0.02		
TYSON FOODS INC 4.87500% 14-15.08.34*	USD	550 000			550 000	441 104	0.01		
UBS GROUP AG 4.55000% 16-17.04.26*	USD	850 000		850 000					
UBS GROUP AG 4.55000% 23-17.04.26*	USD		850 000		850 000	739 525	0.02		
UBS GROUP AG 4.87500% 23-15.05.45*	USD		700 000		700 000	507 591	0.01		
UBS GROUP AG-144A 4.12500% 16-15.04.26*	USD		250 000		250 000	215 398	0.01		
UBS GROUP AG-REG-S 4.87500% 15-15.05.45*	USD	700 000		700 000					
UNILEVER CAPITAL CORP 2.00000% 16-28.07.26*	USD	500 000			500 000	416 308	0.01		
UNILEVER CAPITAL CORP 2.90000% 17-05.05.27*	USD	1 100 000			1 100 000	920 212	0.03		
UNILEVER CAPITAL CORP 3.37500% 18-22.03.25*	USD	1 350 000		1 350 000					
UNION PACIFIC CORP 2.95000% 21-10.03.52*	USD	1 000 000			1 000 000	525 744	0.02		
UNION PACIFIC CORP 2.80000% 22-14.02.32*	USD	1 200 000			1 200 000	874 281	0.03		
UNION PACIFIC CORP 3.25000% 15-15.08.25*	USD	500 000			500 000	437 352	0.01		
UNION PACIFIC CORP 3.70000% 19-01.03.29*	USD	800 000			800 000	668 012	0.02		
UNION PACIFIC CORP 4.05000% 16-01.03.46*	USD	1 030 000			1 030 000	672 815	0.02		
UNITED AIRLINES 2014-2 CLAS A PAS THR 3.75000% 14-03.09.26*	USD	85 000			85 000	39 922	0.00		
UNITED PARCEL SERVICE INC 6.20000% 08-15.01.38*	USD	875 000			875 000	815 084	0.02		
UNITED PARCEL SERVICE INC 2.80000% 17-15.11.24*	USD	2 000 000			2 000 000	1 768 666	0.05		
UNITED PARCEL SERVICE INC 3.40000% 19-01.09.49*	USD	600 000			600 000	365 974	0.01		
UNITED PARCEL SERVICE INC 5.30000% 20-01.04.50*	USD		500 000		500 000	408 065	0.01		
UNITED TECHNOLOGIES CORP 4.50000% 12-01.06.42*	USD	1 425 000			1 425 000	1 006 310	0.03		
UNITED TECHNOLOGIES CORP 3.12500% 17-04.05.27*	USD	1 000 000			1 000 000	828 943	0.02		
UNITED TECHNOLOGIES CORP 4.62500% 18-16.11.48*	USD	650 000			650 000	455 188	0.01		
UNITED TECHNOLOGIES CORP 4.12500% 18-16.11.28*	USD	800 000			800 000	668 539	0.02		
UNITEDHEALTH GROUP INC 6.50000% 07-15.06.37*	USD	750 000			750 000	707 074	0.02		
UNITEDHEALTH GROUP INC 4.25000% 17-15.04.47*	USD	950 000			950 000	650 660	0.02		
UNITEDHEALTH GROUP INC 3.85000% 18-15.06.28*	USD	700 000			700 000	594 234	0.02		
UNITEDHEALTH GROUP INC 3.50000% 18-15.02.24*	USD	2 000 000		2 000 000					
UNITEDHEALTH GROUP INC 3.87500% 19-15.08.59*	USD	750 000			750 000	451 274	0.01		
UNITEDHEALTH GROUP INC 2.90000% 20-15.05.50*	USD	800 000			800 000	420 003	0.01		
UNITEDHEALTH GROUP INC 3.05000% 21-15.05.41*	USD	700 000			700 000	425 092	0.01		
UNITEDHEALTH GROUP INC 4.20000% 22-15.05.32*	USD	1 300 000		1 300 000		1 048 929	0.03		
UNITEDHEALTH GROUP INC 4.75000% 22-15.05.52*	USD		1 000 000	500 000	500 000	364 244	0.01		

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
UNITEDHEALTH GROUP INC 4.95000% 22-15.05.62*	USD	700 000			700 000	517 171	0.02	
UNITEDHEALTH GROUP INC 5.05000% 23-15.04.53*	USD		900 000		900 000	688 767	0.02	
UNITEDHEALTH GROUP INC 5.20000% 23-15.04.63*	USD		600 000		600 000	456 196	0.01	
US BANK NA/CINCINNATI OH 2.80000% 15-27.01.25*	USD	1 650 000			1 650 000	1 440 628	0.04	
VALE OVERSEAS LTD 3.75000% 20-08.07.30*	USD	2 000 000			2 000 000	1 537 438	0.04	
VALERO ENERGY CORP 4.00000% 22-01.06.52*	USD	750 000			750 000	443 574	0.01	
VALERO ENERGY CORP 6.62500% 07-15.06.37*	USD	465 000			465 000	415 541	0.01	
VENTAS REALITY LP 3.75000% 14-01.05.24*	USD	1 350 000		1 350 000				
VENTAS REALITY LP 4.37500% 15-01.02.45*	USD	150 000			150 000	93 201	0.00	
VENTAS REALITY LP 4.75000% 20-15.11.30*	USD	1 000 000			1 000 000	813 778	0.02	
VERIZON COMMUNICATIONS INC 4.86200% 15-21.08.46*	USD	1 000 000	500 000		1 500 000	1 086 501	0.03	
VERIZON COMMUNICATIONS INC 3.50000% 14-01.11.24*	USD	1 000 000			1 000 000	889 422	0.03	
VERIZON COMMUNICATIONS INC 4.32900% 18-21.09.28*	USD	1 750 000		750 000	1 000 000	847 326	0.02	
VERIZON COMMUNICATIONS INC 4.01600% 19-03.12.29*	USD	1 000 000			1 000 000	812 737	0.02	
VERIZON COMMUNICATIONS INC 1.75000% 20-20.01.31*	USD	283 000			283 000	190 433	0.01	
VERIZON COMMUNICATIONS INC 0.85000% 20-20.11.25*	USD		2 333 000	1 000 000	1 333 000	1 098 803	0.03	
VERIZON COMMUNICATIONS INC 3.00000% 20-20.11.60*	USD	500 000			500 000	232 933	0.01	
VERIZON COMMUNICATIONS INC 2.98700% 21-30.10.56*	USD	600 000		200 000	400 000	191 526	0.01	
VERIZON COMMUNICATIONS INC 3.55000% 21-22.03.51*	USD	1 000 000			1 000 000	571 810	0.02	
VERIZON COMMUNICATIONS INC 3.70000% 21-22.03.61*	USD	700 000			700 000	388 516	0.01	
VERIZON COMMUNICATIONS INC 0.75000% 21-22.03.24*	USD	1 500 000		1 500 000				
VERIZON COMMUNICATIONS INC 1.45000% 21-20.03.26*	USD	1 000 000		550 000	450 000	370 438	0.01	
VERIZON COMMUNICATIONS INC 2.10000% 21-22.03.28*	USD		1 500 000		1 500 000	1 164 407	0.03	
VERIZON COMMUNICATIONS INC 3.40000% 21-22.03.41*	USD	1 000 000			1 000 000	614 107	0.02	
VERIZON COMMUNICATIONS INC 3.87500% 22-01.03.52*	USD		1 900 000	400 000	1 500 000	910 547	0.03	
VF CORP 2.95000% 20-23.04.30*	USD	1 500 000			1 500 000	1 069 139	0.03	
VIACOMCBS INC 4.75000% 20-15.05.25*	USD	645 000			645 000	573 462	0.02	
VIACOMCBS INC 4.95000% 20-15.01.31*	USD	750 000			750 000	599 998	0.02	
VIACOMCBS INC 5.25000% 14-01.04.44*	USD	500 000			500 000	295 817	0.01	
VIRGINIA ELECTRIC & POWER CO 3.15000% 16-15.01.26*	USD	650 000			650 000	560 900	0.02	
VIRGINIA ELECTRIC & POWER CO 3.80000% 18-01.04.28*	USD		250 000		250 000	210 204	0.01	
VIRGINIA ELECTRIC AND POWER CO 5.00000% 23-01.04.33*	USD		1 600 000		1 600 000	1 326 826	0.04	
VISA INC 0.75000% 20-15.08.27*	USD		2 000 000		2 000 000	1 544 616	0.05	
VISA INC 1.10000% 20-15.02.31*	USD	1 000 000			1 000 000	674 139	0.02	
VISA INC 2.00000% 20-15.08.50*	USD	800 000			800 000	371 775	0.01	
VISA INC 4.30000% 15-14.12.45*	USD	725 000			725 000	526 752	0.02	
VMWARE INC 2.20000% 21-15.08.31*	USD	1 000 000		400 000	600 000	403 661	0.01	
VMWARE INC 4.50000% 20-15.05.25*	USD	2 000 000		1 000 000	1 000 000	888 803	0.03	
VODAFONE GROUP PLC 4.37500% 18-30.05.28*	USD	700 000	2 000 000	1 700 000	1 000 000	865 433	0.03	
VODAFONE GROUP PLC 5.25000% 18-30.05.48*	USD	750 000		750 000				
VODAFONE GROUP PLC 5.12500% 19-19.06.59*	USD	600 000			600 000	410 768	0.01	
VODAFONE GROUP PLC 5.62500% 23-10.02.53*	USD		700 000		700 000	535 793	0.02	
VOYA FINANCIAL INC 3.65000% 16-15.06.26*	USD	1 100 000			1 100 000	943 054	0.03	
VULCAN MATERIALS CO 3.90000% 17-01.04.27*	USD		1 400 000		1 400 000	1 189 183	0.03	
WAL-MART STORES INC 1.80000% 21-22.09.31*	USD	250 000			250 000	174 961	0.01	
WALGREENS BOOTS ALLIANCE INC 3.20000% 20-15.04.30*	USD	1 200 000			1 200 000	850 411	0.02	
WALMART INC 2.50000% 21-22.09.41*	USD	700 000			700 000	402 226	0.01	
WALMART INC 3.70000% 18-26.06.28*	USD	1 400 000			1 400 000	1 198 602	0.04	
WALMART INC 3.95000% 22-09.09.27*	USD	1 600 000			1 600 000	1 393 804	0.04	
WALMART INC 4.05000% 18-29.06.48*	USD	1 000 000			1 000 000	701 989	0.02	
WALMART INC 4.10000% 23-15.04.33*	USD		1 500 000	600 000	900 000	733 172	0.02	
WALT DISNEY CO 2.65000% 20-13.01.31*	USD	2 000 000		1 000 000	1 000 000	738 690	0.02	
WALT DISNEY CO 3.70000% 19-15.10.25*	USD	650 000			650 000	571 785	0.02	
WALT DISNEY CO 4.70000% 20-23.03.50*	USD	750 000			750 000	552 847	0.02	
WALT DISNEY CO 4.75000% 19-15.11.46*	USD	550 000			550 000	404 095	0.01	
WALT DISNEY CO 6.15000% 19-01.03.37*	USD	1 100 000			1 100 000	984 688	0.03	
WARNERMEDIA HOLDINGS 4.27900% 23-15.03.32*	USD		2 000 000		2 000 000	1 509 073	0.04	
WARNERMEDIA HOLDINGS INC 5.14100% 23-15.03.52*	USD		1 000 000		1 000 000	643 967	0.02	
WASTE CONNECTIONS INC 2.20000% 21-15.01.32*	USD	1 000 000			1 000 000	685 085	0.02	
WASTE MANAGEMENT INC 4.15000% 19-15.07.49*	USD	300 000			300 000	204 600	0.01	
WASTE MANAGEMENT INC 0.75000% 20-15.11.25*	USD	2 500 000			2 500 000	2 072 778	0.06	
WEC ENERGY GROUP INC 0.80000% 21-15.03.24*	USD	500 000			500 000	446 627	0.01	
WEC ENERGY GROUP INC 4.75000% 23-15.01.28*	USD		500 000		500 000	435 058	0.01	
WELLS FARGO & CO 3.00000% 16-23.10.26*	USD	2 450 000			2 450 000	2 042 470	0.06	
WELLS FARGO & CO-SUB 5.60600% 14-15.01.44*	USD	850 000			850 000	651 941	0.02	
WELLS FARGO BANK NA-SUB 6.60000% 07-15.01.38*	USD	1 000 000			1 000 000	892 874	0.03	
WELLTOWER INC 4.00000% 15-01.06.25*	USD	1 200 000			1 200 000	1 055 557	0.03	
WELLTOWER INC 6.50000% 11-15.03.41*	USD	125 000			125 000	107 847	0.00	
WELLTOWER OP LLC 2.80000% 21-01.06.31*	USD	1 000 000			1 000 000	712 570	0.02	
WESTERN DIGITAL CORP 4.75000% 18-15.02.26*	USD		700 000		700 000	597 338	0.02	
WESTERN MIDSTREAM OPERATING 6.35000% 23-15.01.29*	USD		775 000		775 000	701 496	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
WESTERN UNION CO 6.20000% 06-17.11.36*	USD	550 000			550 000	471 394	0.01	
WESTLAKE CHEMICAL CORP 4.37500% 17-15.11.47*	USD	250 000			250 000	157 340	0.00	
WESTPAC BANKING CORP 2.65000% 20-16.01.30*	USD	1 300 000			1 300 000	992 972	0.03	
WESTPAC BANKING CORP 5.35000% 22-18.10.24*	USD		2 140 000	1 000 000	1 140 000	1 033 454	0.03	
WEYERHAEUSER CO 4.00000% 19-15.11.29*	USD	800 000			800 000	645 378	0.02	
WHIRLPOOL CORP 2.40000% 21-15.05.31*	USD	1 000 000			1 000 000	695 294	0.02	
WHIRLPOOL CORP 4.50000% 16-01.06.46*	USD	140 000			140 000	90 943	0.00	
WILLIAMS COMPANIES INC 2.60000% 21-15.03.31*	USD	1 000 000			1 000 000	709 556	0.02	
WILLIAMS COS INC/THE 5.80000% 13-15.11.43*	USD	500 000			500 000	396 427	0.01	
WILLIAMS COS INC/THE 4.30000% 14-04.03.24*	USD	960 000		960 000				
XCEL ENERGY INC 3.50000% 19-01.12.49*	USD	600 000			600 000	337 322	0.01	
ZIMMER BIOMET HOLDINGS INC 4.45000% 15-15.08.45*	USD	550 000			550 000	374 661	0.01	
ZOETIS INC 3.00000% 17-12.09.27*	USD	1 300 000			1 300 000	1 075 007	0.03	
ZOETIS INC 3.25000% 13-01.02.23*	USD	500 000		500 000				
ZOETIS INC 5.40000% 22-14.11.25*	USD		400 000		400 000	361 395	0.01	
ZOETIS INC 5.60000% 22-16.11.32*	USD		800 000		800 000	705 763	0.02	
TOTAL USD						678 915 896	19.87	
Total Notes, fixed rate						731 103 795	21.40	
Notes, zero coupon								
EUR								
ALLIANZ FINANCE II BV-REG-S 0.00000% 21-22.11.26*	EUR		1 000 000		1 000 000	860 734	0.03	
APPLE INC 0.00000% 19-15.11.25*	EUR		2 000 000	1 000 000	1 000 000	896 304	0.03	
MEDTRONIC GLOBAL HOLDINGS SCA 0.00000% 20-15.10.25*	EUR	500 000			500 000	446 337	0.01	
TOTAL EUR						2 203 376	0.06	
Total Notes, zero coupon						2 203 376	0.06	
Notes, floating rate								
EUR								
AEGON NV-REG-S-SUB 4.000%/VAR 14-25.04.44*	EUR	625 000		625 000				
ALLIANZ SE-REG-S-SUB 4.252%/VAR 22-05.07.52*	EUR	800 000			800 000	703 583	0.02	
ASSICURAZIONI GENERALI SPA-REG-S-SUB 5.000%/VAR 16-08.06.48*	EUR	500 000			500 000	471 567	0.01	
BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR		430 000		430 000	416 155	0.01	
CITIGROUP INC-REG-S 4.112%/VAR 22-22.09.33*	EUR	700 000			700 000	648 785	0.02	
DEUTSCHE BOERSE AG-REG-S-SUB 1.250%/VAR 20-16.06.47*	EUR	500 000			500 000	418 436	0.01	
ENEL SPA-REG-S-SUB 1.875%/VAR 21-PRP*	EUR	600 000			600 000	416 272	0.01	
ENEL SPA-REG-S-SUB 3.500%/VAR 19-PRP*	EUR	500 000			500 000	464 127	0.01	
ENGIE SA-REG-S-SUB 1.500%/VAR 20-PRP*	EUR	700 000			700 000	552 985	0.02	
ENI SPA-REG-S-SUB 3.375%/VAR 20-PRP*	EUR	800 000			800 000	643 526	0.02	
HANNOVER RUECK SE-REG-S-SUB 1.375%/VAR 21-30.06.42*	EUR	600 000			600 000	423 642	0.01	
HSBC HOLDINGS PLC-REG-S 0.309%/VAR 20-13.11.26*	EUR	2 500 000			2 500 000	2 211 566	0.06	
HSBC HOLDINGS PLC-REG-S 0.770%/VAR 20-13.11.31*	EUR	1 000 000			1 000 000	745 042	0.02	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 3.250%/VAR 19-PRP*	EUR	300 000		300 000				
IBERDROLA INTERNATIONAL BV-REG-S 2.250%/VAR 20-PRP*	EUR	1 200 000	500 000		1 700 000	1 342 556	0.04	
ING GROEP NV REG-S-SUB 1.000%/VAR 21-16.11.32*	EUR		1 500 000		1 500 000	1 209 830	0.04	
ING GROEP NV-REG-S 1.750%/VAR 22-16.02.31*	EUR	1 000 000			1 000 000	811 417	0.02	
MORGAN STANLEY 0.497%/VAR 21-07.02.31*	EUR	1 200 000			1 200 000	894 684	0.03	
MUENCHENR RUECKVYR AG-REG-S-SUB 1.250%/VAR 20-26.05.41*	EUR	600 000			600 000	439 985	0.01	
NATWEST GROUP PLC-REG-S 0.750%/VAR 19-15.11.25*	EUR	1 000 000			1 000 000	924 783	0.03	
OP CORPORATE BANK PLC-REG-S SUB 1.625%/VAR 20-09.06.30*	EUR		150 000		150 000	135 125	0.00	
SAMPO OYJ-REG-S-SUB 2.500%/VAR 20-03.09.52*	EUR	400 000			400 000	294 387	0.01	
SCOR SE-REG-S-SUB 3.000%/VAR 15-08.06.46*	EUR	500 000			500 000	454 294	0.01	
TELIA CO AB-REG-S-SUB 1.375%/VAR 20-11.05.81*	EUR	500 000			500 000	430 460	0.01	
VOLKSWAGEN INTERNATIONAL FIN-REG-S-SUB 4.375%/VAR 22-PRP*	EUR		1 000 000		1 000 000	763 526	0.02	
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.875%/VAR 20-PRP*	EUR	600 000			600 000	471 783	0.01	
TOTAL EUR						16 288 519	0.48	
GBP								
AVIVA PLC-REG-S-SUB 4.000%/VAR 20-03.06.55*	GBP	500 000			500 000	405 126	0.01	
LLOYDS BANKING GROUP-REG-S-SUB 2.707%/VAR 20-03.12.35*	GBP	711 000			711 000	575 134	0.02	
TOTAL GBP						980 260	0.03	
USD								
AMERICAN EXPRESS CO 4.420%/VAR 22-03.08.33*	USD	1 000 000			1 000 000	794 477	0.02	
AMERICAN EXPRESS CO 4.990%/VAR 23-01.05.26*	USD		3 000 000	1 500 000	1 500 000	1 338 886	0.04	
BANCO SANTANDER SA 4.175%/VAR 22-24.03.28*	USD	2 000 000			2 000 000	1 666 619	0.05	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BANK OF AMERICA CORP 3.419%/VAR 18-20.12.28*	USD	2 100 000	200 000		2 300 000	1 863 144	0.05	
BANK OF AMERICA CORP 3.48300%/VAR 21-13.03.52*	USD	1 500 000			1 500 000	861 423	0.03	
BANK OF AMERICA CORP 1.658%/VAR 21-11.03.27*	USD	1 500 000			1 500 000	1 221 379	0.04	
BANK OF AMERICA CORP 0.976%/VAR 21-22.04.25*	USD	2 000 000		2 000 000				
BANK OF AMERICA CORP 1.734%/VAR 21-22.07.27*	USD	2 000 000			2 000 000	1 606 257	0.05	
BANK OF AMERICA CORP 2.299%/VAR 21-21.07.32*	USD	2 000 000			2 000 000	1 342 805	0.04	
BANK OF AMERICA CORP 2.551%/VAR 22-04.02.28*	USD	2 000 000		1 000 000	1 000 000	804 233	0.02	
BANK OF AMERICA CORP-SUB 3.846%/VAR 22-08.03.37*	USD	1 800 000			1 800 000	1 292 269	0.04	
BANK OF AMERICA CORP 5.015%/VAR 22-22.07.33*	USD	1 000 000	1 000 000		2 000 000	1 627 310	0.05	
BANK OF AMERICA CORP 5.202%/VAR 23-25.04.29*	USD		2 100 000	1 000 000	1 100 000	951 768	0.03	
BANK OF NEW YORK MELLON 4.706%/VAR 23-01.02.34*	USD		1 200 000		1 200 000	959 009	0.03	
BANK OF NEW YORK MELLON CORP 4.947%/VAR 23-26.04.27*	USD		2 000 000		2 000 000	1 768 940	0.05	
BANK OF NOVA SCOTIA-SUB COCO 4.588%/VAR 22-04.05.37*	USD		2 000 000	1 000 000	1 000 000	735 930	0.02	
BARCLAYS PLC 5.088%/VAR 19-20.06.30*	USD	1 000 000			1 000 000	788 611	0.02	
BARCLAYS PLC 7.325%/VAR 22-02.11.26*	USD		2 000 000		2 000 000	1 841 273	0.05	
CAPITAL ONE FINANCIAL CORP 5.268%/VAR 22-10.05.2033*	USD	1 200 000			1 200 000	934 049	0.03	
CAPITAL ONE FINANCIAL CORP 6.312%/VAR 23-08.06.29*	USD		1 600 000		1 600 000	1 394 157	0.04	
CITIGROUP INC 1.122%/VAR 21-28.01.27*	USD	2 000 000			2 000 000	1 618 630	0.05	
CITIGROUP INC 2.561%/VAR 21-01.05.32*	USD	1 000 000			1 000 000	690 552	0.02	
CITIGROUP INC 2.572%/VAR 20-03.06.31*	USD	1 000 000			1 000 000	712 618	0.02	
CITIGROUP INC 3.070%/VAR 22-24.02.28*	USD		1 200 000		1 200 000	982 962	0.03	
CITIGROUP INC 3.785%/VAR 22-17.03.33*	USD	1 000 000			1 000 000	738 797	0.02	
CITIGROUP INC 3.887%/VAR 17-10.01.28*	USD	800 000		800 000				
CITIGROUP INC 4.075%/VAR 18-23.04.29*	USD	950 000			950 000	786 332	0.02	
CITIGROUP INC 4.658%/VAR 22-24.05.28*	USD		2 000 000		2 000 000	1 723 818	0.05	
CITIGROUP INC 4.910%/VAR 22-24.05.33*	USD	1 300 000			1 300 000	1 048 469	0.03	
CITIGROUP INC 5.610%/VAR 22-29.09.26*	USD		3 000 000		3 000 000	2 695 092	0.08	
DEUTSCHE BANK AG/NEW YORK NY 3.547%/VAR 20-18.09.31*	USD	700 000			700 000	500 325	0.01	
DEUTSCHE BANK AG/NEW YORK NY 3.035%/VAR 21-28.05.32*	USD	1 200 000			1 200 000	813 483	0.02	
DNB BANK ASA-REG-S 1.605%/VAR 21-30.03.28*	USD	2 000 000			2 000 000	1 554 714	0.05	
ENTERPRISE PRODUCTS-SUB 5.375%/VAR 18-15.02.78*	USD	800 000			800 000	599 643	0.02	
FIFTH THIRD BANCORP 6.339%/VAR 23-27.07.29*	USD		240 000		240 000	211 553	0.01	
GOLDMAN SACHS GROUP INC/THE 1.093%/VAR 20-09.12.26*	USD	2 000 000			2 000 000	1 624 907	0.05	
GOLDMAN SACHS GROUP INC 2.615%/VAR 21-22.04.32*	USD	1 000 000			1 000 000	693 366	0.02	
GOLDMAN SACHS GROUP 2.908%/VAR 21-21.07.42*	USD	750 000			750 000	420 488	0.01	
GOLDMAN SACHS GROUP INC 2.650%/VAR 21-21.10.32*	USD	1 000 000		1 000 000				
GOLDMAN SACHS GROUP INC/THE 2.640%/VAR 22-24.02.28*	USD	3 000 000			1 500 000	1 209 248	0.04	
GOLDMAN SACHS GROUP INC/THE 3.102%/VAR 22-24.02.33*	USD	1 000 000	1 200 000	1 000 000	1 200 000	848 960	0.02	
GOLDMAN SACHS GROUP INC 4.482%/VAR 22-23.08.28*	USD		1 200 000		1 200 000	1 022 445	0.03	
HSBC HOLDINGS PLC 0.976%/VAR 21-24.05.25*	USD	4 000 000		4 000 000				
HSBC HOLDINGS PLC 3.973%/VAR 19-22.05.30*	USD	1 200 000			1 200 000	943 519	0.03	
HSBC HOLDINGS PLC 4.583%/VAR 18-19.06.29*	USD	1 500 000			1 500 000	1 243 913	0.04	
HSBC HOLDINGS PLC 6.161%/VAR 23-09.03.29*	USD		1 300 000		1 300 000	1 158 902	0.03	
HSBC HOLDINGS PLC 6.254%/VAR 23-09.03.34*	USD		2 500 000	1 000 000	1 500 000	1 295 696	0.04	
HSBC HOLDINGS PLC 7.336%/VAR 22-03.11.26*	USD		2 000 000		2 000 000	1 851 513	0.05	
HSBC HOLDINGS PLC-SUB 4.762%/VAR 22-29.03.33*	USD	1 500 000			1 500 000	1 129 364	0.03	
ING GROEP NV 4.017%/VAR 22-28.03.28*	USD		2 000 000		2 000 000	1 674 572	0.05	
ING GROEP NV 6.083%/VAR 23-11.09.27*	USD		455 000		455 000	410 122	0.01	
JP MORGAN CHASE & CO 4.032%/VAR 17-24.07.48*	USD	1 200 000			1 200 000	773 124	0.02	
JP MORGAN CHASE & CO 2.580%/VAR 21-22.04.32*	USD	1 200 000			1 200 000	843 435	0.02	
JP MORGAN CHASE & CO 3.328%/VAR 21-22.04.52*	USD	1 600 000	600 000		2 200 000	1 227 525	0.04	
JPMORGAN CHASE & CO 3.540%/VAR 17-01.05.28*	USD	1 400 000			1 400 000	1 166 203	0.03	
JPMORGAN CHASE & CO 2.739%/VAR 19-15.10.30*	USD	2 250 000			2 250 000	1 682 246	0.05	
JPMORGAN CHASE & CO 2.301%/VAR 19-15.10.25*	USD	4 800 000		4 800 000				
JPMORGAN CHASE & CO 1.764%/VAR 20-19.11.31*	USD	2 000 000			2 000 000	1 346 411	0.04	
JPMORGAN CHASE & CO 0.96900% 21-23.06.25*	USD	2 000 000		2 000 000				
JPMORGAN CHASE & CO 4.565%/VAR 22-14.06.30*	USD	1 500 000	1 500 000	1 000 000	2 000 000	1 670 427	0.05	
JPMORGAN CHASE & CO 4.851%/VAR 22-25.07.28*	USD		2 000 000		2 000 000	1 739 118	0.05	
JPMORGAN CHASE & CO 5.299%/VAR 23-24.07.29*	USD		1 200 000		1 200 000	1 051 386	0.03	
JPMORGAN CHASE 4.080%/VAR 22-26.04.26*	USD		2 000 000		2 000 000	1 764 077	0.05	
JPMORGAN CHASE-SUB 5.717%/VAR 22-14.09.33*	USD		1 200 000		1 200 000	1 022 661	0.03	
LLOYDS BANKING GROUP PLC 3.574%/3M LIBOR+120.5BP 17-07.11.28*	USD	400 000			400 000	323 204	0.01	
LLOYDS BANKING GROUP PLC-SUB 7.953%/VAR 22-15.11.33*	USD		1 200 000		1 200 000	1 107 352	0.03	
LLOYDS BANKING GROUP PLC 5.871%/VAR 23-06.03.29*	USD		3 000 000	1 500 000	1 500 000	1 321 918	0.04	
MEIJI YASUDA LIFE INS CO-REG-S-SUB 5.200%/VAR 15-20.10.45*	USD	1 000 000			1 000 000	881 912	0.03	
METLIFE INC-SUB 6.400%/3M LIBOR+220.5BP 06-15.12.36*	USD	600 000	300 000		900 000	767 835	0.02	
MITSUBISHI UFJ FINANCIAL GROUP INC 2.494%/VAR 21-13.10.32*	USD	1 200 000		600 000	600 000	411 393	0.01	
MITSUBISHI UFJ FINANCIAL GROUP 2.341%/VAR 22-19.01.28*	USD	1 000 000			1 000 000	805 591	0.02	
MITSUBISHI UFJ FINANCIAL GROUP INC 5.017%/VAR 22-20.07.28*	USD	2 000 000			2 000 000	1 746 883	0.05	
MIZUHO FINANCIAL GROUP INC 2.226%/3M LIBOR+83BP 20-25.05.26*	USD	1 500 000			1 500 000	1 280 836	0.04	
MIZUHO FINANCIAL GROUP INC 2.201%/VAR 20-10.07.31*	USD	2 000 000			2 000 000	1 391 795	0.04	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MIZUHO FINANCIAL GROUP INC 5.748%/VAR 23-06.07.34*	USD		1 400 000		1 400 000	1 192 082	0.03	
MORGAN STANLEY 0.790%/VAR 21-30.05.25*	USD	2 000 000		2 000 000				
MORGAN STANLEY 2.802%/VAR 21-25.01.52*	USD	800 000			800 000	401 417	0.01	
MORGAN STANLEY 3.591%/VAR 17-22.07.28*	USD	1 000 000			1 000 000	825 335	0.02	
MORGAN STANLEY 5.164%/VAR 23-20.04.29*	USD		2 250 000		2 250 000	1 948 156	0.06	
MORGAN STANLEY 5.424%/VAR 23-21.07.34*	USD		1 000 000		1 000 000	830 586	0.02	
MORGAN STANLEY 6.138%/VAR 22-16.10.26*	USD		2 000 000	1 000 000	1 000 000	907 514	0.03	
MORGAN STANLEY-SUB 5.948%/VAR 23-19.01.38*	USD		1 000 000		1 000 000	825 209	0.02	
NATWEST GROUP PLC 4.892%/VAR 18-18.05.29*	USD	2 000 000			2 000 000	1 683 969	0.05	
NIPPON LIFE INSURANCE CO-144A-SUB 2.750%/VAR 21-21.01.51*	USD		1 000 000		1 000 000	704 270	0.02	
NIPPON LIFE INSURANCE CO-144A-SUB 5.100%/VAR 14-16.10.44*	USD	1 538 000		1 538 000				
PNC FINANCIAL SERVICES GROUP INC/THE 5.582%/VAR 23-12.06.29*	USD		1 800 000	800 000	1 000 000	871 335	0.03	
PRUDENTIAL FINANCIAL INC-SUB 5.700%/VAR 18-15.09.48*	USD	650 000			650 000	530 005	0.02	
PRUDENTIAL FINANCIAL INC-SUB 3.700%/VAR 20-01.10.50*	USD	500 000			500 000	358 497	0.01	
PRUDENTIAL FINANCIAL INC-SUB 5.125%/VAR 22-01.03.52*	USD	800 000			800 000	619 010	0.02	
SANTANDER HOLDINGS USA INC 2.490%/VAR 21-06.01.28*	USD		3 000 000	1 500 000	1 500 000	1 175 223	0.03	
SANTANDER UK GROUP HOLDINGS 6.833%/VAR 22-21.11.26*	USD		840 000		840 000	763 210	0.02	
SANTANDER UK GRP HOLD PLC 4.796%/3M LIBOR+157BP 18-15.11.24*	USD	1 000 000		1 000 000				
SEMPRA ENERGY-SUB 4.125%/VAR 21-01.04.52*	USD	750 000			750 000	525 741	0.02	
SOUTHERN CO-SUB 3.750%/VAR 21-15.09.51*	USD	1 000 000			1 000 000	778 176	0.02	
STANDARD CHARTERED PLC-144A 4.305%/VAR 19-21.05.30*	USD	800 000			800 000	641 536	0.02	
STANDARD CHARTERED PLC-144A 6.187%/VAR 23-06.07.27*	USD		2 000 000		2 000 000	1 803 802	0.05	
STATE STREET CORP 4.141%/3M LIBOR+103BP 18-03.12.29*	USD	1 500 000			1 500 000	1 261 009	0.04	
STATE STREET CORP 5.159%/VAR 23-18.05.34*	USD		2 000 000	1 000 000	1 000 000	822 998	0.02	
SWISS RE FINANCE LUXEMBOURG-144A-SUB 5.000%/VAR 19-02.04.49*	USD	1 000 000		600 000	400 000	339 449	0.01	
TYCO ELECTRONICS GROUP SA 7.125%/RATING LKD 08-01.10.37*	USD	347 000			347 000	336 921	0.01	
UBS GROUP AG-144A 1.305%/VAR 21-02.02.27*	USD	2 000 000			2 000 000	1 611 236	0.05	
UBS GROUP AG-144A 3.126%/VAR 19-13.08.30*	USD	2 000 000			2 000 000	1 504 707	0.04	
UBS GROUP AG-144A 5.959%/VAR 23-12.01.34*	USD		2 000 000		2 000 000	1 696 861	0.05	
UBS GROUP AG-144A 9.016%/VAR 22-15.11.33*	USD		1 600 000		1 600 000	1 631 123	0.05	
UBS GROUP AG-REG-S 6.373%/VAR 22-15.07.26*	USD		250 000		250 000	226 127	0.01	
US BANCORP-SUB 4.967%/VAR 22-22.07.33*	USD		1 000 000		1 000 000	761 581	0.02	
WABTEC CORP STEP-UP/RATING LINKED 18-15.09.28*	USD	925 000			925 000	784 888	0.02	
WELLS FARGO & CO 5.557%/VAR 23-25.07.34*	USD		2 300 000		2 300 000	1 916 019	0.06	
WESTPAC BANKING CORP-SUB 2.894%/VAR 20-04.02.30*	USD	450 000			450 000	387 653	0.01	
WESTPAC BANKING CORP-SUB 3.020%/VAR 21-18.11.36*	USD	1 000 000			1 000 000	657 795	0.02	
TOTAL USD						109 645 314	3.21	
Total Notes, floating rate						126 914 093	3.71	

Medium term notes, fixed rate

AUD

AUSNET SERVICES HOLDINGS PTY LTD 2.60000% 19-31.07.29*	AUD	2 390 000			2 390 000	1 117 142	0.03	
QANTAS AIRWAYS LTD 3.15000% 21-27.09.28*	AUD	1 500 000			1 500 000	744 437	0.02	
TELSTRA GROUP LTD-REG-S 4.00000% 17-19.04.27*	AUD	800 000			800 000	441 317	0.01	
WESTPAC BANKING CORP-REG-S 4.12500% 15-04.06.26*	AUD	500 000			500 000	279 534	0.01	
WESTPAC BANKING CORP-REG-S 2.25000% 19-16.08.24*	AUD	600 000			600 000	338 442	0.01	
WOOLWORTHS LTD-REG-S 2.80000% 20-20.05.30*	AUD		1 500 000		1 500 000	703 469	0.02	
TOTAL AUD						3 624 340	0.11	

CAD

BELL CANADA 5.15000% 23-09.02.53*	CAD		1 200 000		1 200 000	684 270	0.02	
CANADIAN TIRE CORP LTD 5.61000% 05-04.09.35*	CAD		75 000		75 000	45 542	0.00	
PEMBINA PIPELINE CORP-REG-S 4.02000% 18-27.03.28*	CAD	1 300 000			1 300 000	793 550	0.02	
TELLUS CORP 4.40000% 15-29.01.46*	CAD	925 000			925 000	465 793	0.01	
TOYOTA CREDIT CANADA INC 3.04000% 18-12.07.23*	CAD	2 000 000		2 000 000				
TRANSCANADA PIPELINES LTD-REG-S 3.30000% 15-17.07.25*	CAD	1 600 000			1 600 000	1 007 580	0.03	
TOTAL CAD						2 996 736	0.09	

EUR

2I RETE GAS SPA-REG-S 1.60800% 17-31.10.27*	EUR	1 000 000			1 000 000	872 901	0.03	
3M CO 1.50000% 14-09.11.26*	EUR	400 000			400 000	354 493	0.01	
ABB FINANCE BV-REG-S 3.25000% 23-16.01.27*	EUR		1 735 000		1 735 000	1 643 051	0.05	
ABERTIS INFRAESTRUCTURAS SA-REG-S 3.00000% 19-27.03.31*	EUR	900 000			900 000	772 235	0.02	
ABN AMRO BANK NV-REG-S 2.50000% 13-29.11.23*	EUR	450 000			450 000	432 317	0.01	
ABN AMRO BANK NV-REG-S 0.87500% 19-15.01.24*	EUR	1 500 000		1 500 000				
ABN AMRO BANK NV-REG-S 0.50000% 21-23.09.29*	EUR		2 000 000		2 000 000	1 531 489	0.04	
ABN AMRO BANK NV-REG-S 4.00000% 23-16.01.28*	EUR		2 000 000		2 000 000	1 893 122	0.06	
ADECCO INTERNATIONAL FINANCIAL-REG-S 0.12500% 21-21.09.28*	EUR	1 000 000			1 000 000	805 806	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AIR LIQUIDE FINANCE-REG-S 2.37500% 13-06.09.23*	EUR	400 000		400 000				
AIRBUS SE-REG-S 1.62500% 20-09.06.30*	EUR		1 000 000		1 000 000	830 717	0.02	
AIRBUS SE-REG-S 2.37500% 20-09.06.40*	EUR	800 000			800 000	566 119	0.02	
AKELIUS RESIDENTIAL PROPERTY FIN-REG-S 0.75000% 21-22.02.30*	EUR	675 000			675 000	475 364	0.01	
AKZO NOBEL NV-REG-S 4.00000% 23-24.05.33*	EUR		800 000		800 000	733 601	0.02	
ALD SA-REG-S 0.37500% 20-19.10.23*	EUR	300 000		300 000				
ALLIANZ FINANCE II BV-REG-S 1.37500% 16-21.04.31*	EUR	400 000			400 000	325 753	0.01	
ALLIANZ FINANCE II BV-REG-S 0.87500% 17-06.12.27*	EUR	900 000			900 000	780 165	0.02	
AMADEUS IT GROUP SA-REG-S 2.87500% 20-20.05.27*	EUR	700 000			700 000	649 730	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 12-25.09.24*	EUR	750 000			750 000	714 392	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.00000% 16-17.03.28*	EUR	900 000			900 000	808 012	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.75000% 16-17.03.36*	EUR	850 000			850 000	703 498	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 20-02.04.32*	EUR	500 000			500 000	445 020	0.01	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.37500% 19-17.09.29*	EUR	900 000			900 000	701 922	0.02	
APPLE INC 1.00000% 14-10.11.22*	EUR	225 000		225 000				
APRR SA-REG-S 0.12500% 20-18.01.29*	EUR	1 000 000			1 000 000	796 376	0.02	
ARCELORMITTAL-REG-S 1.75000% 19-19.11.25*	EUR	1 000 000		400 000	600 000	549 995	0.02	
ARKEMA SA-REG-S 1.50000% 15-20.01.25*	EUR	400 000			400 000	372 029	0.01	
AROUNDTOWN SA-REG-S 0.37500% 21-15.04.27*	EUR	1 500 000			1 500 000	1 094 973	0.03	
ARVAL SERVICE LEASE SA/FRANCE-REG-S 3.37500% 22-04.01.26*	EUR		1 000 000		1 000 000	939 944	0.03	
ASB BANK LTD-REG-S 4.50000% 23-16.03.27*	EUR		640 000		640 000	619 589	0.02	
ASSICURAZIONI GENERALI SPA -REG-S 5.12500% 09-16.09.24*	EUR	375 000			375 000	363 437	0.01	
ASSICURAZIONI GENERALI SPA-REG-S-SUB 2.42900% 20-14.07.31*	EUR	620 000			620 000	471 874	0.01	
ASSICURAZIONI GENERALI SPA-REG-S-SUB 5.39900% 23-20.04.33*	EUR		700 000		700 000	647 288	0.02	
ASTRAZENECA PLC-REG-S 0.75000% 16-12.05.24*	EUR	1 000 000		1 000 000				
AUCHAN HOLDING SA-REG-S 2.87500% 20-29.01.26*	EUR	1 000 000			1 000 000	913 098	0.03	
AUTOROUTES DU SUD DE LA FRANCE SA-REG-S 1.37500% 19-21.02.31*	EUR	1 000 000			1 000 000	812 250	0.02	
AUTOSTRAD PER L'ITALIA SPA-REG-S 2.25000% 22-25.01.32*	EUR		1 000 000		1 000 000	763 467	0.02	
AUTOSTRAD PER L'ITALIA SPA-REG-S 4.75000% 23-24.01.31*	EUR		800 000		800 000	742 724	0.02	
AXA SA-REG-S 3.75000% 22-12.10.30*	EUR		1 000 000		1 000 000	956 063	0.03	
BALDER FINLAND OYJ-REG-S 1.00000% 21-20.01.29*	EUR	800 000			800 000	516 499	0.02	
BANCO BILBAO VIZCAYA ARGENT-REG-S-SUB 3.50000% 17-10.02.27*	EUR	600 000			600 000	559 591	0.02	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.37500% 19-02.10.24*	EUR	2 000 000	200 000		2 200 000	2 045 781	0.06	
BANCO SANTANDER SA-REG-S-SUB 3.12500% 17-19.01.27*	EUR	1 000 000			1 000 000	923 471	0.03	
BANCO SANTANDER SA-REG-S 1.12500% 18-17.01.25*	EUR	1 500 000			1 500 000	1 389 515	0.04	
BANCO SANTANDER SA-REG-S 3.87500% 23-16.01.28*	EUR		1 500 000		1 500 000	1 427 451	0.04	
BANK OF AMERICA CORP-REG-S 2.37500% 14-19.06.24*	EUR	900 000		900 000				
BANK OF AMERICA CORP-REG-S 4.13400% 23-12.06.28*	EUR		1 070 000		1 070 000	1 025 717	0.03	
BANQUE FED DU CREDIT MUTUEL SA-REG-S 4.12500% 23-26.01.33*	EUR		1 200 000		1 200 000	1 093 649	0.03	
BANQUE FEDER DU CREDIT MUTUE-REG-S-SUB 1.87500% 19-18.06.29*	EUR	900 000			900 000	731 516	0.02	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 1.62500% 16-19.01.26*	EUR	1 000 000			1 000 000	913 844	0.03	
BANQUE FEDERALE DU CREDIT MUTUEL-REG-S 1.37500% 18-16.07.28*	EUR	800 000			800 000	681 496	0.02	
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 1.00000% 22-23.05.25*	EUR		2 000 000		2 000 000	1 833 040	0.05	
BANQUE FEDERATIVE DU CREDIT MTL SA-REG-S 3.12500% 22-14.09.27*	EUR		2 000 000		2 000 000	1 853 729	0.05	
BASF SE-REG-S 0.87500% 16-06.10.31*	EUR	500 000			500 000	384 330	0.01	
BASF SE-REG-S 3.75000% 22-29.06.32*	EUR	800 000			800 000	742 053	0.02	
BAT INTERNATIONAL FINANCE PLC-REG-S 3.12500% 14-06.03.29*	EUR	1 400 000			1 400 000	1 235 789	0.04	
BAXTER INTERNATIONAL INC 1.30000% 19-15.05.29*	EUR	900 000			900 000	737 905	0.02	
BAYER AG-REG-S 4.00000% 23-26.08.26*	EUR		2 000 000		2 000 000	1 934 942	0.06	
BELFIUS BANK SA-REG-S 3.87500% 23-12.06.28*	EUR		1 600 000		1 600 000	1 521 900	0.04	
BG ENERGY CAPITAL PLC-REG-S 2.25000% 14-21.11.29*	EUR	380 000			380 000	329 279	0.01	
BHP BILLITON FINANCE LTD-REG-S 1.50000% 15-29.04.30*	EUR	1 000 000			1 000 000	812 090	0.02	
BMW FINANCE NV-REG-S 0.75000% 16-15.04.24*	EUR	600 000			600 000	568 672	0.02	
BMW FINANCE NV-REG-S 1.12500% 18-10.01.28*	EUR	400 000		400 000				
BMW FINANCE NV-REG-S 1.00000% 18-29.08.25*	EUR	500 000			500 000	457 678	0.01	
BMW FINANCE NV-REG-S 1.00000% 22-22.05.28*	EUR	1 200 000			1 200 000	1 022 335	0.03	
BMW FINANCE NV-REG-S 3.25000% 23-22.07.30*	EUR		700 000		700 000	648 230	0.02	
BMW FINANCE NV-REG-S 3.62500% 23-22.05.35*	EUR		700 000		700 000	635 326	0.02	
BNP PARIBAS SA-REG-S 1.37500% 19-28.05.29*	EUR	600 000			600 000	488 608	0.01	
BNP PARIBAS SA-REG-S 0.62500% 20-03.12.32*	EUR		1 300 000		1 300 000	887 637	0.03	
BNP PARIBAS-REG-S 1.62500% 16-23.02.26*	EUR	500 000			500 000	457 558	0.01	
BNP PARIBAS-REG-S 1.50000% 16-25.05.28*	EUR	1 800 000			1 800 000	1 577 624	0.05	
BP CAPITAL MARKETS PLC-REG-S 1.95300% 16-03.03.25*	EUR	1 200 000		1 200 000				
BPCE SA-REG-S 0.37500% 22-02.02.26*	EUR	2 000 000			2 000 000	1 772 766	0.05	
BPCE SA-REG-S 3.62500% 23-17.04.26*	EUR		1 500 000		1 500 000	1 428 507	0.04	
BRITISH TELECOMMUNICATIONS-REG-S 3.37500% 22-30.08.32*	EUR		800 000		800 000	704 204	0.02	
CAIXABANK SA-REG-S 0.37500% 20-03.02.25*	EUR	1 100 000			1 100 000	1 008 030	0.03	
CARREFOUR SA-REG-S 0.75000% 16-26.04.24*	EUR	650 000			650 000	615 167	0.02	
CARREFOUR SA-REG-S 1.75000% 18-04.05.26*	EUR	500 000			500 000	456 770	0.01	
CIE DE SAINT-GOBAIN SA-REG-S 1.87500% 19-15.03.31*	EUR	800 000			800 000	665 520	0.02	
CIE DE SAINT-GOBAIN-REG-S 3.50000% 23-18.01.29*	EUR		1 200 000		1 200 000	1 128 017	0.03	
CIE FIN & INDUSTRIELLE DES AUTO-REG-S 0.75000% 16-09.09.28*	EUR	1 000 000			1 000 000	844 588	0.02	
CITIGROUP INC-REG-S 1.50000% 16-26.10.28*	EUR	500 000			500 000	425 685	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CNH INDUSTRIAL FINANCE EUROPE SA-REG-S 1.87500% 18-19.01.26*	EUR	680 000			680 000	624 874	0.02	
COCA-COLA HBC FINANCE BV-REG-S 1.62500% 19-14.05.31*	EUR	900 000			900 000	729 745	0.02	
COMMERZBANK AG-REG-S 0.37500% 20-01.09.27*	EUR	1 550 000			1 550 000	1 299 583	0.04	
COMMERZBANK AG-REG-S 0.87500% 20-22.01.27*	EUR	400 000			400 000	343 498	0.01	
CONTINENTAL AG 2.50000% 20-27.08.26*	EUR	1 000 000			1 000 000	932 546	0.03	
COVESTRO AG-REG-S 1.37500% 20-12.06.30*	EUR	1 000 000			1 000 000	825 216	0.02	
CPI PROPERTY GROUP SA-REG-S 1.50000% 21-27.01.31*	EUR	700 000			700 000	355 190	0.01	
CREDIT AGRICOLE SA LONDON-REG-S 1.87500% 16-20.12.26*	EUR	1 500 000			1 500 000	1 349 198	0.04	
CREDIT AGRICOLE SA-REG-S 1.12500% 22-12.07.32*	EUR	1 000 000			1 000 000	739 357	0.02	
CREDIT AGRICOLE SA-REG-S 4.00000% 23-18.01.33*	EUR		1 500 000		1 500 000	1 404 619	0.04	
CREDIT AGRICOLE SA/LDN-REG-S 1.00000% 19-03.07.29*	EUR	1 900 000			1 900 000	1 549 437	0.05	
CREDIT MUTUEL ARKEA SA-REG-S 1.12500% 19-23.05.29*	EUR	1 600 000			1 600 000	1 303 721	0.04	
CREDIT SUISSE LONDON BRANCH-REG-S 1.50000% 16-10.04.26*	EUR	700 000			700 000	625 645	0.02	
CRH FINANCE DAC-REG-S 1.37500% 16-18.10.28*	EUR	800 000			800 000	681 032	0.02	
CRH FUNDING BV-REG-S 1.87500% 15-09.01.24*	EUR	300 000			300 000	287 279	0.01	
CRH SMW FINANCE DAC-REG-S 4.00000% 23-11.07.31*	EUR		800 000		800 000	753 039	0.02	
CTP BV-REG-S 0.50000% 21-21.06.25*	EUR	1 000 000			1 000 000	877 379	0.03	
DAIMLER AG-REG-S 1.12500% 19-08.08.34*	EUR	500 000			500 000	360 098	0.01	
DAIMLER AG-REG-S 1.40000% 16-12.01.24*	EUR	700 000			700 000	669 931	0.02	
DAIMLER AG-REG-S 2.12500% 17-03.07.37*	EUR	500 000			500 000	378 407	0.01	
DAIMLER AG-REG-S 2.37500% 20-22.05.30*	EUR	1 500 000			1 500 000	1 312 843	0.04	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 1.37500% 19-26.06.26*	EUR	600 000			600 000	544 614	0.02	
DANONE SA-REG-S 0.70900% 16-03.11.24*	EUR	1 300 000		1 300 000				
DELL BANK INTERNATIONAL DAC-REG-S 0.50000% 21-27.10.26*	EUR		600 000		600 000	518 558	0.02	
DEUTSCHE BANK AG-REG-S 2.75000% 15-17.02.25*	EUR		1 500 000		1 500 000	1 409 623	0.04	
DEUTSCHE BANK AG-REG-S 2.62500% 19-12.02.26*	EUR	1 900 000			1 900 000	1 752 310	0.05	
DEUTSCHE POST AG-REG-S 2.87500% 12-11.12.24*	EUR	100 000			100 000	95 323	0.00	
DEUTSCHE POST AG-REG-S 2.75000% 13-09.10.23*	EUR	600 000		600 000				
DEUTSCHE POST AG-REG-S 1.00000% 20-20.05.32*	EUR	1 000 000		300 000	700 000	552 738	0.02	
DEUTSCHE POST AG-REG-S 3.37500% 23-03.07.33*	EUR		1 000 000		1 000 000	918 932	0.03	
DEUTSCHE TELEKOM AG-REG-S 2.25000% 19-29.03.39*	EUR	700 000			700 000	547 181	0.02	
DEUTSCHE TELEKOM AG-REG-S 0.87500% 19-25.03.26*	EUR		2 000 000		2 000 000	1 805 991	0.05	
DEUTSCHE TELEKOM AG-REG-S 1.37500% 19-05.07.34*	EUR		450 000		450 000	340 138	0.01	
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 1.37500% 18-01.12.25*	EUR	1 050 000		1 050 000				
DIAGEO CAPITAL BV-REG-S 0.12500% 20-28.09.28*	EUR	1 000 000			1 000 000	809 656	0.02	
E.ON SE-REG-S 0.87500% 20-20.08.31*	EUR	1 400 000			1 400 000	1 061 320	0.03	
E.ON SE-REG-S 0.87500% 22-18.10.34*	EUR	1 000 000			1 000 000	691 730	0.02	
E.ON SE-REG-S 3.50000% 23-12.01.28*	EUR		1 000 000		1 000 000	947 852	0.03	
EAST JAPAN RAILWAY CO-REG-S 1.10400% 21-15.09.39*	EUR	500 000			500 000	295 027	0.01	
EASYJET FINCO BV-REG-S 1.87500% 21-03.03.28*	EUR	300 000			300 000	252 360	0.01	
EDP FINANCE BV-REG-S 2.00000% 15-22.04.25*	EUR	340 000			340 000	317 419	0.01	
EDP FINANCE BV-REG-S 1.87500% 22-21.09.29*	EUR		1 000 000		1 000 000	847 214	0.02	
EMERSON ELECTRIC CO 2.00000% 19-15.10.29*	EUR	750 000			750 000	653 410	0.02	
ENAGAS FINANCIACIONES SAU-REG-S 1.37500% 16-05.05.28*	EUR	800 000			800 000	701 771	0.02	
ENEL FINANCE INTERNATIONAL NV-REG-S 1.96600% 15-27.01.25*	EUR	1 580 000			1 580 000	1 479 819	0.04	
ENEL FINANCE INTERNATIONAL NV-REG-S 1.00000% 17-16.09.24*	EUR		1 295 000	1 295 000				
ENEL FINANCE INTERNATIONAL SA-REG-S 0.87500% 21-28.09.34*	EUR	500 000			500 000	328 870	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 1.25000% 22-17.01.35*	EUR		1 500 000	500 000	1 000 000	680 387	0.02	
ENEL-SOCIETA PER AZIONI 5.62500% 07-21.06.27*	EUR	530 000			530 000	537 594	0.02	
ENGIE SA-REG-S 1.37500% 19-21.06.39*	EUR	600 000			600 000	362 262	0.01	
ENGIE SA-REG-S 2.37500% 14-19.05.26*	EUR	1 000 000			1 000 000	923 921	0.03	
ENGIE SA-REG-S 3.00000% 12-21.02.23*	EUR	550 000		550 000				
ENGIE SA-REG-S 3.50000% 22-27.09.29*	EUR		1 000 000		1 000 000	932 765	0.03	
ENGIE SA-REG-S 3.62500% 23-11.01.30*	EUR		1 000 000		1 000 000	935 655	0.03	
ENGIE SA-REG-S 4.00000% 23-11.01.35*	EUR		700 000		700 000	641 056	0.02	
ENI SPA-REG-S 0.62500% 20-23.01.30*	EUR	1 000 000			1 000 000	777 205	0.02	
ENI SPA-REG-S 1.50000% 15-02.02.26*	EUR	900 000			900 000	817 688	0.02	
ENI SPA-REG-S 3.62500% 14-29.01.29*	EUR	715 000			715 000	671 354	0.02	
ERSTE GROUP BANK AG-REG-S 1.50000% 22-07.04.26*	EUR		2 000 000		2 000 000	1 810 508	0.05	
ESSILORLUXOTTICA SA-REG-S 0.37500% 19-27.11.27*	EUR	1 200 000			1 200 000	1 012 071	0.03	
EUROGRID GMBH-REG-S 1.50000% 16-18.04.28*	EUR	700 000			700 000	606 106	0.02	
EVONIK FINANCE BV-REG-S 0.75000% 16-07.09.28*	EUR	900 000			900 000	759 959	0.02	
FCA BANK SPAIN/IRELAND-REG-S 0.50000% 20-18.09.23*	EUR	500 000		500 000				
FRESENIUS FINANCE IRELAND PLC-REG-S 0.87500% 21-01.10.31*	EUR	800 000	1 500 000		2 300 000	1 633 525	0.05	
FRESENIUS MED CARE AG & CO KGAA-REG-S 0.62500% 19-30.11.26*	EUR	900 000			900 000	757 921	0.02	
GAS NATURAL FENOSA FINANCE BV-REG-S 1.50000% 18-29.01.28*	EUR	1 000 000			1 000 000	873 861	0.03	
GECINA SA-REG-S 1.00000% 16-30.01.29*	EUR	800 000			800 000	663 796	0.02	
GECINA SA-REG-S 1.50000% 15-20.01.25*	EUR	300 000			300 000	279 768	0.01	
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.37500% 14-02.12.24*	EUR	475 000		475 000				
GLENORE FINANCE EUROPE SA-REG-S 3.75000% 14-01.04.26*	EUR	400 000			400 000	380 452	0.01	
GLENORE FINANCE EUROPE SA-REG-S 1.87500% 16-13.09.23*	EUR	300 000		300 000				

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GLENCORE FINANCE EUROPE LTD-REG-S 1.50000% 19-15.10.26*	EUR	460 000			460 000	411 077	0.01	
GOLDMAN SACHS GROUP INC/THE-REG-S 2.12500% 14-30.09.24*	EUR		1 200 000	1 200 000				
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	1 600 000			1 600 000	1 445 990	0.04	
GOLDMAN SACHS GROUP INC-REG-S 2.00000% 18-01.11.28*	EUR	350 000			350 000	305 241	0.01	
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR	1 010 000			1 010 000	824 890	0.02	
GOLDMAN SACHS GROUP-REG-S 1.25000% 22-07.02.29*	EUR		1 000 000		1 000 000	819 119	0.02	
GRAND CITY PROPERTIES SA-REG-S 1.37500% 17-03.08.26*	EUR	1 400 000			1 400 000	1 178 520	0.03	
GRAND CITY PROPERTIES SA-REG-S 0.12500% 21-11.01.28*	EUR	700 000			700 000	518 413	0.02	
GSK CAPITAL BV-REG-S 3.00000% 22-28.11.27*	EUR		1 000 000		1 000 000	939 702	0.03	
HEIDELBERGCEMENT AG-REG-S 1.50000% 16-07.02.25*	EUR	1 500 000			1 500 000	1 392 528	0.04	
HEIMSTADEN BOSTAD TREASURY BV-REG-S 1.00000% 21-13.04.28*	EUR	800 000			800 000	551 209	0.02	
HEINEKEN NV-REG-S 1.00000% 16-04.05.26*	EUR	1 200 000			1 200 000	1 079 162	0.03	
HEINEKEN NV-REG-S 1.37500% 16-29.01.27*	EUR		400 000		400 000	357 871	0.01	
HEINEKEN NV-REG-S 1.50000% 17-03.10.29*	EUR	400 000			400 000	337 470	0.01	
HIT FINANCE BV-REG-S 0.62500% 21-14.09.28*	EUR	800 000			800 000	644 756	0.02	
HOLCIM FINANCE LUXEMBOURG SA-REG-S 2.25000% 16-26.05.28*	EUR	900 000			900 000	802 531	0.02	
HOLDING D'INFRASTRUCTURES DE TRAN-REG-S 4.25000% 23-18.03.30*	EUR		900 000		900 000	842 848	0.02	
HSBC HOLDINGS PLC-SUB 3.00000% 15-30.06.25*	EUR		1 500 000	750 000	750 000	704 012	0.02	
IBERDROLA FINANZAS SA-REG-S 3.62500% 23-13.07.33*	EUR		1 200 000		1 200 000	1 104 948	0.03	
IBERDROLA INTERNATIONAL BV-REG-S 1.12500% 16-21.04.26*	EUR	700 000			700 000	634 487	0.02	
IBERDROLA INTERNATIONAL BV-REG-S 0.37500% 16-15.09.25*	EUR	1 500 000		700 000	800 000	724 842	0.02	
ILLINOIS TOOL WORKS INC 3.00000% 14-19.05.34*	EUR	600 000			600 000	522 706	0.02	
IMERY'S SA-REG-S 1.87500% 16-31.03.28*	EUR	500 000			500 000	434 185	0.01	
IMPERIAL BRANDS FINANCE PLC-REG-S 2.12500% 19-12.02.27*	EUR	1 000 000			1 000 000	900 544	0.03	
IMPERIAL BRANDS FINANCE NL-REG-S 1.75000% 21-18.03.33*	EUR	400 000			400 000	272 435	0.01	
ING GROEP NV-REG-S 2.00000% 18-20.09.28*	EUR	2 600 000		1 200 000	1 400 000	1 225 150	0.04	
INMOBILIARIA COLONIAL SOCIMI SA-REG-S 1.62500% 17-28.11.25*	EUR	600 000			600 000	548 384	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 0.87500% 22-09.02.30*	EUR	1 000 000			1 000 000	798 656	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 1.25000% 22-09.02.34*	EUR		200 000		200 000	145 477	0.00	
INTESA SANPAOLO SPA-REG-S 4.00000% 13-30.10.23*	EUR	600 000		600 000				
INTESA SANPAOLO SPA-REG-S 1.37500% 17-18.01.24*	EUR	1 200 000		1 200 000				
INTESA SANPAOLO SPA-REG-S 1.75000% 19-04.07.29*	EUR	1 000 000			1 000 000	819 068	0.02	
INTESA SANPAOLO SPA-REG-S 0.75000% 19-04.12.24*	EUR		1 500 000		1 500 000	1 390 075	0.04	
INTESA SANPAOLO SPA-REG-S 5.25000% 22-13.01.30*	EUR		1 200 000		1 200 000	1 170 909	0.03	
INTESA SANPAOLO SPA-REG-S 5.62500% 23-08.03.33*	EUR		1 000 000		1 000 000	944 820	0.03	
INVESTOR AB-REG-S 0.37500% 20-29.10.35*	EUR	800 000			800 000	498 779	0.01	
INVESTOR AB-REG-S 1.50000% 18-12.09.30*	EUR	500 000			500 000	413 892	0.01	
ITALGAS SPA-REG-S 0.87500% 19-24.04.30*	EUR	340 000			340 000	262 945	0.01	
JDE PEET'S NV-REG-S 0.50000% 21-16.01.29*	EUR		1 300 000		1 300 000	1 026 790	0.03	
JPMORGAN CHASE & CO-REG-S 1.50000% 15-27.01.25*	EUR	1 875 000		1 875 000				
KBC GROUP NV-REG-S 0.75000% 16-18.10.23*	EUR	200 000		200 000				
KBC GROUP NV-REG-S 0.75000% 20-24.01.30*	EUR	1 100 000			1 100 000	854 735	0.03	
KERING SA-REG-S 3.37500% 23-27.02.33*	EUR		700 000		700 000	639 544	0.02	
KERING-REG-S 1.50000% 17-05.04.27*	EUR	600 000			600 000	535 835	0.02	
KLEPIERRE SA-REG-S 0.87500% 20-17.02.31*	EUR	500 000			500 000	367 762	0.01	
KLEPIERRE-REG-S 1.87500% 16-19.02.26*	EUR	700 000			700 000	642 446	0.02	
KOJAMO OYJ-REG-S 0.87500% 21-28.05.29*	EUR	600 000			600 000	423 562	0.01	
KONINKLIJKE DSM NV-REG-S 0.75000% 16-28.09.26*	EUR	400 000			400 000	355 691	0.01	
KONINKLIJKE KPN NV-REG-S 0.62500% 16-09.04.25*	EUR	600 000			600 000	549 972	0.02	
KONINKLIJKE KPN NV-REG-S 3.87500% 23-03.07.31*	EUR		800 000		800 000	751 511	0.02	
LEASEPLAN CORP NV-REG-S 0.25000% 21-23.02.26*	EUR	500 000			500 000	438 251	0.01	
LINDE FINANCE BV-REG-S 1.00000% 16-20.04.28*	EUR	1 000 000			1 000 000	866 575	0.03	
LINDE PLC-REG-S 1.00000% 21-30.09.51*	EUR	500 000			500 000	229 363	0.01	
LLOYDS BANKING GROUP PLC-REG-S 1.50000% 17-12.09.27*	EUR	1 000 000			1 000 000	870 417	0.03	
LOGICOR FINANCING SARL-REG-S 0.75000% 19-15.07.24*	EUR	1 000 000		1 000 000				
LSEG NETHERLANDS BV-REG-S 0.75000% 21-06.04.33*	EUR	500 000			500 000	351 453	0.01	
LSEG NETHERLANDS BV-REG-S 4.12500% 23-29.09.26*	EUR		1 635 000		1 635 000	1 582 636	0.05	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.75000% 17-26.05.24*	EUR	950 000		950 000				
MCDONALD'S CORP REG-S 2.37500% 22-31.05.29*	EUR		1 500 000	400 000	1 100 000	975 328	0.03	
MCDONALD'S-REG-S 2.87500% 13-17.12.25*	EUR	400 000			400 000	378 482	0.01	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.87500% 16-02.11.26*	EUR	400 000			400 000	359 193	0.01	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.37500% 21-01.06.30*	EUR	700 000			700 000	526 942	0.02	
METROPOLITAN LIFE GLOB FUNDING I-REG-S 0.55000% 20-16.06.27*	EUR	500 000			500 000	427 229	0.01	
MITSUBISHI UFJ FINANCIAL GRP INC-REG-S 3.55600% 22-15.06.32*	EUR	800 000			800 000	730 273	0.02	
MIZUHO FINANCIAL GROUP INC-REG-S 0.52300% 19-10.06.24*	EUR	1 100 000		1 100 000				
MIZUHO FINANCIAL GROUP INC-REG-S 4.41600% 23-20.05.33*	EUR		1 200 000		1 200 000	1 125 818	0.03	
MORGAN STANLEY 1.37500% 16-27.10.26*	EUR		3 500 000	1 000 000	2 500 000	2 216 751	0.06	
MORGAN STANLEY 1.75000% 16-11.03.24*	EUR	900 000		900 000				
MORGAN STANLEY 1.87500% 17-27.04.27*	EUR	1 000 000			1 000 000	890 629	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NATIONAL AUST BANK LTD-REG-S 2.12500% 22-24.05.28*	EUR	1 000 000			1 000 000	894 019	0.03	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.12500% 19-20.05.31*	EUR	700 000			700 000	565 616	0.02	
NATIONAL GRID NORTH AMERICA INC-REG-S 1.00000% 17-12.07.24*	EUR	1 000 000		1 000 000				
NATIONAL GRID PLC-REG-S 2.17900% 22-30.06.26*	EUR		300 000		300 000	274 226	0.01	
NATIONAL GRID TRANSCO PLC-REG-S 0.25000% 21-01.09.28*	EUR	990 000			990 000	789 046	0.02	
NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26*	EUR		600 000		600 000	580 350	0.02	
NATWEST MARKETS PLC-REG-S 1.00000% 19-28.05.24*	EUR	700 000		700 000				
NESTLE FINANCE INTERNATIONAL LTD-REG-S 1.75000% 17-02.11.37*	EUR	500 000			500 000	372 584	0.01	
NESTLE FINANCE INTERNATIONAL-REG-S 0.62500% 21-14.02.34*	EUR	700 000			700 000	502 855	0.01	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 3.00000% 22-15.03.28*	EUR		1 200 000		1 200 000	1 139 715	0.03	
NESTLE HOLDINGS INC-REG-S 0.87500% 17-18.07.25*	EUR	300 000			300 000	274 809	0.01	
NIBC BANK NV-REG-S 0.25000% 21-09.09.26*	EUR	500 000			500 000	422 695	0.01	
NN GROUP NV-REG-S 1.62500% 17-01.06.27*	EUR	900 000			900 000	802 073	0.02	
NOKIA OYJ-REG-S 2.00000% 19-11.03.26*	EUR		800 000		800 000	725 752	0.02	
NORDEA BANK ABP-REG-S 0.37500% 19-28.05.26*	EUR	900 000			900 000	794 576	0.02	
NORDEA BANK ABP-REG-S 0.50000% 21-19.03.31*	EUR	1 245 000			1 245 000	926 111	0.03	
OMV AG-REG-S 0.75000% 20-16.06.30*	EUR	800 000			800 000	630 098	0.02	
OP CORPORATE BANK PLC-REG-S 0.10000% 20-16.11.27*	EUR	1 105 000			1 105 000	909 120	0.03	
OP CORPORATE BANK PLC-REG-S 0.62500% 22-27.07.27*	EUR	1 000 000			1 000 000	840 672	0.02	
ORANGE SA 8.12500% 03-28.01.33*	EUR	150 000			150 000	190 954	0.01	
ORANGE SA-REG-S 0.75000% 21-29.06.34*	EUR	200 000			200 000	138 713	0.00	
ORANGE SA-REG-S 1.37500% 19-04.09.49*	EUR	500 000			500 000	285 095	0.01	
ORANGE SA-REG-S 1.50000% 17-09.09.27*	EUR	900 000			900 000	798 661	0.02	
ORANGE SA-REG-S 2.00000% 19-15.01.29*	EUR	700 000		700 000				
ORANGE SA-REG-S 3.62500% 22-16.11.31*	EUR		1 000 000		1 000 000	945 208	0.03	
RABOBANK NEDERLAND NV-REG-S 1.25000% 16-23.03.26*	EUR	2 000 000			2 000 000	1 822 651	0.05	
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 5.75000% 22-27.01.28*	EUR		1 000 000		1 000 000	981 933	0.03	
RCI BANQUE SA-REG-S 1.00000% 16-17.05.23*	EUR	300 000		300 000				
RCI BANQUE SA-REG-S 1.62500% 17-11.04.25*	EUR	1 450 000			1 450 000	1 338 871	0.04	
RECKITT BENCKISER TREASURY PLC-REG-S 3.62500% 23-14.09.28*	EUR		1 200 000		1 200 000	1 146 193	0.03	
RED ELECTRICA FINANCIACIONES SAU-REG-S 2.12500% 14-01.07.23*	EUR	400 000		400 000				
RED ELECTRICA FINANCIACIONES SAU-REG-S 1.12500% 15-24.04.25*	EUR	700 000			700 000	647 903	0.02	
REPSOL INTERNATIONAL FINANCE BV-REG-S 2.62500% 20-15.04.30*	EUR	1 000 000			1 000 000	896 994	0.03	
ROBERT BOSCH GMBH-REG-S 4.00000% 23-02.06.35*	EUR		1 000 000		1 000 000	935 070	0.03	
ROCHE FINANCE EUROPE BV-REG-S 0.87500% 15-25.02.25*	EUR	500 000			500 000	465 852	0.01	
RWE AG-REG-S 2.12500% 22-24.05.26*	EUR		200 000		200 000	183 696	0.01	
RWE AG-REG-S 2.75000% 22-24.05.30*	EUR	750 000			750 000	658 381	0.02	
SAGAX EURO MTN NL BV-REG-S 1.00000% 21-17.05.29*	EUR	700 000			700 000	515 582	0.02	
SANOFI-REG-S 1.50000% 20-01.04.30*	EUR	1 000 000			1 000 000	844 384	0.02	
SANOFI-REG-S 1.50000% 15-22.09.25*	EUR	700 000			700 000	645 530	0.02	
SANOFI-REG-S 1.87500% 18-21.03.38*	EUR	500 000			500 000	376 065	0.01	
SANTANDER CONSUMER FINANCE SA-REG-S 0.50000% 19-14.11.26*	EUR	1 500 000			1 500 000	1 294 328	0.04	
SBB TREASURY OYJ-REG-S 1.12500% 21-26.11.29*	EUR	600 000		600 000				
SCENTRE GROUP TRUST 1-REG-S 2.25000% 14-16.07.24*	EUR	1 900 000		1 000 000	900 000	848 878	0.02	
SCHNEIDER ELECTRIC SE-REG-S 0.25000% 16-09.09.24*	EUR	1 800 000		1 800 000				
SCHNEIDER ELECTRIC SE-REG-S 1.50000% 19-15.01.28*	EUR	1 000 000			1 000 000	883 940	0.03	
SCHNEIDER ELECTRIC SE-REG-S 3.25000% 23-12.06.28*	EUR		1 500 000		1 500 000	1 421 039	0.04	
SHELL INTERNATIONAL FINANCE BV 2.50000% 14-24.03.26*	EUR	320 000			320 000	297 288	0.01	
SHELL INTERNATIONAL FINANCE BV-REG-S 1.62500% 14-20.01.27*	EUR	700 000			700 000	625 766	0.02	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 19-08.11.39*	EUR	700 000			700 000	399 875	0.01	
SHELL INTERNATIONAL FINANCE BV-REG-S 1.25000% 20-11.11.32*	EUR	800 000		300 000	500 000	380 332	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 2.87500% 13-10.03.28*	EUR	150 000			150 000	141 179	0.00	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 1.00000% 18-06.09.27*	EUR	1 000 000			1 000 000	881 006	0.03	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 1.75000% 19-28.02.39*	EUR	500 000			500 000	350 842	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.50000% 20-20.02.32*	EUR	700 000			700 000	519 652	0.02	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 1.25000% 22-25.02.35*	EUR	800 000			800 000	587 695	0.02	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 3.75000% 23-07.02.28*	EUR		3 000 000		3 000 000	2 819 269	0.08	
SKY PLC-REG-S 2.50000% 14-15.09.26*	EUR	270 000			270 000	249 582	0.01	
SNAM SPA-REG-S 0.62500% 21-30.06.31*	EUR	600 000			600 000	436 335	0.01	
SNAM SPA-REG-S 0.87500% 16-25.10.26*	EUR	500 000			500 000	438 635	0.01	
SNAM SPA-REG-S 1.00000% 19-12.09.34*	EUR	600 000			600 000	398 593	0.01	
SOCIETE GENERALE SA-REG-S 0.87500% 19-24.09.29*	EUR	1 000 000			1 000 000	772 472	0.02	
SOCIETE GENERALE SA-REG-S 4.25000% 22-16.11.32*	EUR		1 500 000		1 500 000	1 421 408	0.04	
SOCIETE GENERALE-REG-S 1.12500% 18-23.01.25*	EUR	1 000 000			1 000 000	925 508	0.03	
SOCIETE GENERALE-REG-S 1.25000% 19-15.02.24*	EUR	900 000		900 000				
SOCIETE GENERALE-REG-S-SUB 2.62500% 15-27.02.25*	EUR	900 000			900 000	841 452	0.02	
SSE PLC-REG-S 1.75000% 20-16.04.30*	EUR	800 000			800 000	666 682	0.02	
STANDARD CHARTERED PLC-REG-S-SUB 3.12500% 14-19.11.24*	EUR	700 000			700 000	663 131	0.02	
STE AUTOROUTES PARIS RHIN RHONE-REG-S 1.12500% 16-09.01.26*	EUR	1 400 000			1 400 000	1 275 969	0.04	
STELLANTIS NV-REG-S 1.12500% 19-18.09.29*	EUR	1 000 000			1 000 000	810 761	0.02	

Security	31.10.2022			31.10.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
STELLANTIS NV-REG-S 0.62500% 21-30.03.27*	EUR	2 000 000			2 000 000		1 718 975	0.05	
STORA ENSO OYJ-REG-S 4.25000% 23-01.09.29*	EUR		800 000		800 000		752 218	0.02	
SUMITOMO MITSUI FIN GP INC-REG-S 0.46500% 19-30.05.24*	EUR	900 000		900 000					
SVENSKA HANDELSBANKEN AB-REG-S 1.37500% 22-23.02.29*	EUR	3 000 000			3 000 000		2 504 922	0.07	
SWEDBANK AB-REG-S 0.75000% 20-05.05.25*	EUR	1 500 000			1 500 000		1 373 761	0.04	
SYDNEY AIRPORT FINANCE CO PTY LTD-REG-S 2.75000% 14-23.04.24*	EUR	1 200 000		1 200 000					
SYDNEY AIRPORT FINANCE CO PTY LTD-REG-S 4.37500% 23-03.05.33*	EUR		1 000 000		1 000 000		942 794	0.03	
TELEFONICA EMISIONES SA-REG-S 2.93200% 14-17.10.29*	EUR	1 100 000			1 100 000		1 002 344	0.03	
TELEFONICA EMISIONES SA-REG-S 1.46000% 16-13.04.26*	EUR	800 000			800 000		728 122	0.02	
TELEFONICA EMISIONES SA-REG-S 1.80700% 20-21.05.32*	EUR	800 000			800 000		641 301	0.02	
TELEFONICA EMISIONES SA-REG-S 1.86400% 20-13.07.40*	EUR		800 000		800 000		521 101	0.02	
TELIA CO AB-REG-S 1.62500% 15-23.02.35*	EUR	200 000			200 000		147 061	0.00	
TERNA RETE ELETTRICA NAZIONALE SPA-REG-S 1.37500% 17-26.07.27*	EUR	1 000 000			1 000 000		877 764	0.03	
TESCO CORP TREASURY SERVICES PLC-REG-S STEP-UP 21-27.07.29*	EUR	255 000			255 000		196 038	0.01	
TORONTO-DOMINION BANK/THE-REG-S 1.95200% 22-08.04.30*	EUR	1 000 000			1 000 000		826 235	0.02	
TOTAL CAPITAL CANADA LTD-REG-S 2.12500% 14-18.09.29*	EUR	900 000			900 000		783 676	0.02	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.49100% 18-04.09.30*	EUR	800 000			800 000		661 347	0.02	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.49100% 20-08.04.27*	EUR	1 000 000			1 000 000		892 838	0.03	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.61800% 20-18.05.40*	EUR	600 000			600 000		391 774	0.01	
TOYOTA MOTOR CREDIT CORP-REG-S 0.62500% 17-21.11.24*	EUR	750 000			750 000		696 404	0.02	
TOYOTA MOTOR FINANCE NETHERLANDS-REG-S 3.62500% 23-24.04.25*	EUR		2 000 000		2 000 000		1 913 464	0.06	
TRANSURBAN FINANCE CO PTY LTD-REG-S 2.00000% 15-28.08.25*	EUR	600 000			600 000		556 692	0.02	
TRATON FINANCE LUXEMBOURG SA-REG-S 4.12500% 23-18.01.25*	EUR		1 500 000		1 500 000		1 436 391	0.04	
UBS GROUP AG-REG-S 0.62500% 21-18.01.33*	EUR		100 000		100 000		65 169	0.00	
UNIBAIL-RODAMCO SE-REG-S 1.75000% 19-01.07.49*	EUR	500 000			500 000		256 543	0.01	
UNIBAIL-RODAMCO SE-REG-S 2.50000% 14-04.06.26*	EUR	700 000			700 000		646 210	0.02	
UNIBAIL-RODAMCO SE-REG-S 1.37500% 15-15.04.30*	EUR	400 000			400 000		316 780	0.01	
UNIBAIL-RODAMCO SE-REG-S 0.87500% 16-21.02.25*	EUR	1 400 000	750 000		2 150 000		1 975 341	0.06	
UNIBAIL-RODAMCO-WESTFIELD SE-REG-S 1.37500% 21-25.05.33*	EUR		400 000		400 000		284 836	0.01	
UNIBAIL-RODAMCO-WESTFIELD SE-REG-S 0.75000% 21-25.10.28*	EUR	700 000			700 000		560 559	0.02	
UNICREDIT SPA-REG-S 0.50000% 19-09.04.25*	EUR	1 800 000			1 800 000		1 638 956	0.05	
UNICREDIT SPA-REG-S 0.85000% 21-19.01.31*	EUR	600 000			600 000		441 857	0.01	
UNILEVER FINANCE NETHERLANDS BV-REG-S 0.50000% 16-29.04.24*	EUR	500 000			500 000		473 086	0.01	
VEOLIA ENVIRONNEMENT 6.12500% 03-25.11.33*	EUR	250 000			250 000		276 834	0.01	
VEOLIA ENVIRONNEMENT SA-REG-S 1.25000% 16-19.05.28*	EUR	700 000			700 000		599 410	0.02	
VEOLIA ENVIRONNEMENT SA-REG-S 1.50000% 17-03.04.29*	EUR		100 000		100 000		84 694	0.00	
VEOLIA ENVIRONNEMENT SA-REG-S 1.25000% 20-14.05.35*	EUR	700 000			700 000		492 417	0.01	
VEOLIA ENVIRONNEMENT SA-REG-S 0.80000% 20-15.01.32*	EUR	1 000 000		400 000	600 000		444 862	0.01	
VERIZON COMMUNICATIONS INC 3.25000% 14-17.02.26*	EUR	800 000			800 000		757 941	0.02	
VIER GAS TRANSPORT GMBH-REG-S 1.50000% 18-25.09.28*	EUR	500 000			500 000		427 157	0.01	
VIER GAS TRANSPORT GMBH -REG-S 4.00000% 22-26.09.27*	EUR		200 000		200 000		192 098	0.01	
VINCI SA-REG-S 0.50000% 21-09.01.32*	EUR	600 000			600 000		440 767	0.01	
VITERRA FINANCE BV-REG-S 1.00000% 21-24.09.28*	EUR	700 000			700 000		567 705	0.02	
VODAFONE GROUP PLC-REG-S 2.20000% 16-25.08.26*	EUR	2 100 000			2 100 000		1 934 514	0.06	
VODAFONE GROUP PLC-REG-S 1.60000% 16-29.07.31*	EUR	400 000			400 000		322 099	0.01	
VOLKSWAGEN BANK GMBH-REG-S 1.25000% 17-15.12.25*	EUR	700 000			700 000		633 105	0.02	
VOLKSWAGEN INTERNATIONAL FIN-REG-S 4.12500% 22-15.11.25*	EUR		1 700 000		1 700 000		1 632 404	0.05	
VONOVIA FINANCE BV-REG-S 1.00000% 20-09.07.30*	EUR	2 000 000			2 000 000		1 473 943	0.04	
VONOVIA SE-REG-S 0.75000% 21-01.09.32*	EUR	800 000			800 000		528 562	0.02	
WELLS FARGO & CO-REG-S 2.00000% 15-27.04.26*	EUR	1 500 000		1 000 000	500 000		455 603	0.01	
WELLS FARGO & CO-REG-S 1.00000% 16-02.02.27*	EUR	1 100 000			1 100 000		948 367	0.03	
WESTPAC BANKING CORP-REG-S 1.12500% 17-05.09.27*	EUR	650 000			650 000		561 577	0.02	
WESTPAC BANKING CORP-REG-S 3.70300% 23-16.01.26*	EUR		1 000 000		1 000 000		955 801	0.03	
WPP FINANCE DEUTSCHLAND GMBH-REG-S 1.62500% 15-23.03.30*	EUR	1 000 000			1 000 000		810 299	0.02	
WPP PLC-REG-S 3.00000% 13-20.11.23*	EUR	200 000			200 000		192 246	0.01	
TOTAL EUR							245 557 137	7.19	
GBP									
ANHEUSER-BUSCH NORTH AMERICAN HLD-REG-S 2.25000% 17-24.05.29*	GBP	835 000	800 000	835 000	800 000		769 909	0.02	
ANNINGTON FUNDING PLC-REG-S 2.30800% 21-06.10.32*	GBP	700 000			700 000		541 619	0.02	
ANNINGTON FUNDING PLC-REG-S 2.92400% 21-06.10.51*	GBP	400 000			400 000		224 744	0.01	
ASTRAZENECA PLC-REG-S 5.75000% 07-13.11.31*	GBP	200 000			200 000		229 578	0.01	
BANK OF AMERICA CORP-REG-S 2.30000% 16-25.07.25*	GBP	700 000			700 000		727 896	0.02	
BANQUE FEDERATIVE DUCREDIT MUTUEL-REG-S 1.00000% 21-16.07.26*	GBP	500 000			500 000		486 298	0.01	
BARCLAYS PLC 3.25000% 18-17.01.33*	GBP	600 000			600 000		506 423	0.01	
BASF SE-REG-S 1.75000% 17-11.03.25*	GBP	400 000			400 000		421 290	0.01	
BAT INTERNATIONAL FINANCE PLC 5.75000% 10-05.07.40*	GBP	270 000			270 000		237 157	0.01	
BAT INTERNATIONAL FINANCE PLC-REG-S 4.00000% 13-04.09.26*	GBP	300 000		300 000					
BG ENERGY CAPITAL PLC-REG-S 5.12500% 10-01.12.25*	GBP	300 000			300 000		329 575	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BHP BILLITON FINANCE LTD 4.30000% 12-25.09.42*	GBP	350 000			350 000	305 093	0.01	
BNP PARIBAS SA-REG-S 1.250000% 21-13.07.31*	GBP	900 000			900 000	698 353	0.02	
BNP PARIBAS-REG-S 3.375000% 19-23.01.26*	GBP	600 000			600 000	626 037	0.02	
BP CAPITAL MARKETS PLC-REG-S 5.773000% 23-25.05.38*	GBP		500 000		500 000	535 815	0.02	
BRITISH TELECOMMUNICATIONS PLC-REG-S 6.375000% 07-23.06.37*	GBP	275 000			275 000	296 395	0.01	
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.625000% 17-21.11.47*	GBP	300 000			300 000	217 406	0.01	
CADENT FINANCE PLC-REG-S 2.750000% 16-22.09.46*	GBP	1 020 000			1 020 000	612 184	0.02	
CADENT FINANCE PLC-REG-S 5.750000% 23-14.03.34*	GBP		500 000		500 000	523 609	0.02	
CENTRICA PLC-REG-S 4.375000% 12-13.03.29*	GBP	530 000			530 000	542 006	0.02	
CITIGROUP INC-REG-S 7.375000% 09-01.09.39*	GBP	500 000			500 000	621 555	0.02	
COMMUNITY FINANCE CO 1 PLC 5.017000% 11-31.07.34*	GBP	200 000			200 000	210 089	0.01	
COMPASS GROUP PLC-REG-S 3.850000% 14-26.06.26*	GBP	200 000			200 000	213 373	0.01	
DIGITAL STOUT HOLDING LLC-REG-S 4.250000% 23-17.01.25*	GBP	250 000			250 000	270 316	0.01	
E.ON INTERNATIONAL FINANCE BV 6.375000% 02-07.06.32*	GBP	725 000			725 000	811 711	0.02	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.125000% 09-06.07.39*	GBP	200 000			200 000	212 248	0.01	
EAST JAPAN RAILWAY CO 4.750000% 06-08.12.31*	GBP	200 000			200 000	209 929	0.01	
EDF ENERGY NETWORKS 5.750000% EURO MTN 04-08.03.24*	GBP	700 000			700 000	771 894	0.02	
ENEL FINANCE INTERNATIONAL NV-REG-S 5.750000% 09-14.09.40*	GBP	550 000			550 000	557 706	0.02	
ENEL FINANCE INTERNATIONAL NV-REG-S 5.625000% 09-14.08.24*	GBP	300 000			300 000	330 274	0.01	
ENGIE SA-REG-S 5.000000% 10-01.10.60*	GBP	300 000			300 000	268 003	0.01	
EVERSHOLT FUNDING PLC-REG-S 6.697000% 11-22.02.35*	GBP	600 000			600 000	551 742	0.02	
GATWICK FUNDING LTD-REG-S 6.125000% 11-02.03.28*	GBP	1 000 000			1 000 000	1 104 640	0.03	
GE CAPITAL UK FUNDING 5.875000% 08-18.01.33*	GBP	450 000			450 000	485 689	0.01	
GLAXOSMITHKLINE CAPITAL PLC 5.250000% 07-10.04.42*	GBP	400 000			400 000	411 299	0.01	
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.625000% 20-12.05.35*	GBP	500 000		200 000	300 000	220 668	0.01	
GOLDMAN SACHS GROUP INC-REG-S 4.250000% 14-29.01.26*	GBP	1 300 000		200 000	1 100 000	1 172 732	0.03	
GOLDMAN SACHS GROUP INC-REG-S 1.875000% 21-16.12.30*	GBP	500 000			500 000	422 462	0.01	
HEATHROW FUNDING LTD-REG-S 6.750000% 09-03.12.26*	GBP	350 000			350 000	393 952	0.01	
HEATHROW FUNDING LTD-REG-S 4.625000% 13-31.10.46*	GBP	400 000			400 000	337 137	0.01	
HSBC HOLDINGS PLC-SUB 5.750000% 02-20.12.27*	GBP	200 000			200 000	217 430	0.01	
HSBC HOLDINGS PLC-SUB 6.000000% 10-29.03.40*	GBP	500 000			500 000	480 770	0.01	
IMPERIAL BRANDS FINANCE PLC-REG-S 4.875000% 14-07.06.32*	GBP	150 000			150 000	140 267	0.00	
JPMORGAN CHASE BANK NA-REG-S 3.500000% 12-18.12.26*	GBP	250 000			250 000	260 710	0.01	
JT INTERNATIONAL FIN SERVICES BV-REG-S 2.750000% 18-28.09.33*	GBP	800 000			800 000	653 044	0.02	
KONINKLIJKE KPN NV-REG-S 5.000000% 11-18.11.26*	GBP	900 000			900 000	975 868	0.03	
LAND SECURITIES CAPITAL MARKETS-REG-S 2.375000% 18-29.03.27*	GBP	790 000			790 000	781 464	0.02	
LAND SECURITIES CAPITAL MARKETS-REG-S 4.875000% 23-15.09.32*	GBP		600 000		600 000	624 622	0.02	
LEGAL & GENERAL FINANCE PLC 5.875000% 00-11.12.31*	GBP	425 000			425 000	476 299	0.01	
LLOYDS BANK PLC-REG-S 6.500000% 10-17.09.40*	GBP	400 000			400 000	466 518	0.01	
MANCHESTER AIRPORT GROUP FUNDING-REG-S 2.875000% 17-31.03.39*	GBP	150 000			150 000	109 278	0.00	
MCDONALD'S CORP-REG-S 4.125000% 14-11.06.54*	GBP	200 000			200 000	160 264	0.00	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 1.625000% 19-21.09.29*	GBP	500 000			500 000	442 787	0.01	
MOTABILITY OPERATIONS GROUP PLC-REG-S 3.750000% 14-16.07.26*	GBP	250 000			250 000	264 784	0.01	
MOTABILITY OPERATIONS GROUP PLC-REG-S 3.625000% 15-10.03.36*	GBP	400 000			400 000	357 090	0.01	
MOTABILITY OPERATIONS GROUP-REG-S 2.125000% 22-18.01.42*	GBP		1 000 000		1 000 000	648 070	0.02	
NATIONAL GRID CO PLC-REG-S 2.000000% 20-17.04.40*	GBP	400 000			400 000	249 146	0.01	
NATIONAL GRID ELECTRI TRANSMI PLC-REG-S 5.272000% 23-18.01.43*	GBP		500 000		500 000	482 563	0.01	
NATIONWIDE BUILDING SOCIETY-REG-S 3.250000% 16-20.01.28*	GBP	150 000			150 000	150 367	0.00	
NATIONWIDE BUILDING SOCIETY-REG-S 3.000000% 16-06.05.26*	GBP	1 000 000			1 000 000	1 032 905	0.03	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 2.250000% 12-30.11.23*	GBP	650 000		650 000				
NESTLE HOLDINGS INC-REG-S 2.500000% 22-04.04.32*	GBP		100 000		100 000	90 007	0.00	
ORANGE-REG-S 5.375000% 10-22.11.50*	GBP	400 000			400 000	400 182	0.01	
RABOBANK NEDERLAND NV REG-S-SUB 4.625000% 14-23.05.29*	GBP	600 000			600 000	596 506	0.02	
RIO TINTO FINANCE PLC-REG-S 4.000000% 12-11.12.29*	GBP	350 000			350 000	355 503	0.01	
SANCTUARY CAPITAL PLC-REG-S 5.000000% 12-26.04.47*	GBP	100 000			100 000	94 639	0.00	
SCOTTISH HYDRO ELECTRIC-REG-S 2.125000% 21-24.03.36*	GBP		800 000		800 000	580 099	0.02	
SEVERN TRENT WATER UTILITIES FNC-REG-S 3.625000% 13-16.01.26*	GBP	1 000 000			1 000 000	1 055 618	0.03	
SKY PLC-REG-S 4.000000% 14-26.11.29*	GBP	250 000			250 000	254 223	0.01	
SMITHKLINE BEECHAM CAPITAL PLC 5.250000% 01-19.12.33*	GBP	380 000		181 000	199 000	217 127	0.01	
SOUTHERN GAS NETWORKS PLC 6.375000% 08-15.05.40*	GBP	50 000			50 000	52 634	0.00	
SOUTHERN GAS NETWORKS PLC-REG-S 2.500000% 15-03.02.25*	GBP	800 000			800 000	847 780	0.02	
SOUTHERN WATER SERVICES (FINANCE) 5.125000% 07-30.09.56*	GBP	175 000			175 000	149 572	0.00	
SSE PLC-REG-S 6.250000% 08-27.08.38*	GBP	200 000			200 000	217 216	0.01	
STANDARD CHARTERED PLC-REG-S-SUB 5.125000% 14-06.06.34*	GBP	600 000			600 000	566 175	0.02	
TESCO CORPORATE TREASURY SERVICES-REG-S 1.875000% 21-02.11.28*	GBP		1 000 000		1 000 000	911 262	0.03	
THAMES WATER UTILITIES FINANCE PLC 5.125000% 06-28.09.37*	GBP	100 000			100 000	87 511	0.00	
THAMES WATER UTILITIES FINANCE-REG-S 7.738000% 16-09.04.58*	GBP	300 000			300 000	325 017	0.01	
THE GREAT ROLLING STOCK COMPANY-REG-S 6.875000% 10-27.07.35*	GBP	500 000			500 000	306 319	0.01	

Security		31.10.2022		Purchases ¹	Sales ²	31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal				Quantity/ Nominal				
THFC FUNDING NO 3 PLC-REG-S 5.20000% 11-11.10.43*	GBP	700 000				700 000		684 509	0.02	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.66000% 19-22.07.26*	GBP	700 000				700 000		705 495	0.02	
TOYOTA FINANCE AUSTRALIA LTD-REG-S 3.92000% 22-28.06.27*	GBP	500 000				500 000		520 018	0.02	
UBS GROUP AG-REG-S 2.75000% 16-08.08.25*	GBP	350 000				350 000		363 177	0.01	
VODAFONE GROUP PLC 5.90000% 02-26.11.32*	GBP	505 000		200 000		305 000		338 318	0.01	
VODAFONE GROUP PLC-REG-S 3.37500% 16-08.08.49*	GBP	300 000				300 000		201 742	0.01	
VOLKSWAGEN FINANCIAL SERVICES NV-REG-S 2.12500% 22-18.01.28*	GBP		1 500 000			1 500 000		1 395 480	0.04	
VOLVO TREASURY AB-REG-S 4.75000% 22-15.06.26*	GBP		490 000			490 000		530 204	0.02	
WELLS FARGO & CO-REG-S 2.50000% 19-02.05.29*	GBP	400 000				400 000		365 818	0.01	
WELLS FARGO CO-REG-S 3.50000% 12-12.09.29*	GBP	950 000				950 000		911 183	0.03	
WESTERN POWER DISTRIBUTION-REG-S 5.75000% 11-16.04.32*	GBP	590 000				590 000		633 848	0.02	
WESTPAC BANKING CORP-REG-S 2.62500% 15-14.12.22*	GBP	500 000		500 000						
YORKSHIRE WATER SERVICES FINANCE PLC 3.62500% 12-01.08.29*	GBP	400 000				400 000		385 598	0.01	
TOTAL GBP								41 525 830	1.22	

USD

3M CO 3.87500% 14-15.06.44*	USD	900 000				900 000		564 068	0.02	
AIA GROUP LTD-144A 3.20000% 15-11.03.25*	USD	650 000				650 000		572 635	0.02	
AIA GROUP LTD-REG-S 4.87500% 14-11.03.44*	USD	200 000				200 000		156 699	0.00	
AIR LEASE CORP 2.87500% 20-15.01.26*	USD	600 000				600 000		506 799	0.01	
AMERICAN HONDA FINANCE CORP 2.35000% 20-08.01.27*	USD	1 000 000				1 000 000		821 449	0.02	
AMERICAN HONDA FINANCE CORP 0.55000% 21-12.07.24*	USD	2 000 000		2 000 000						
AUSTRALIA & NEW ZEALAND BANKING GRP/NY 3.70000% 15-16.11.25*	USD	800 000				800 000		702 131	0.02	
AVALON BAY COMMUNITIES INC 3.35000% 17-15.05.27*	USD	1 000 000				1 000 000		838 223	0.02	
BANCO DE CREDITO E INVERSIONES SA-REG-S 2.87500% 21-14.10.31*	USD	700 000				700 000		496 887	0.01	
BANK OF AMERICA CORP-SUB 4.00000% 15-22.01.25*	USD	400 000				400 000		354 281	0.01	
BANK OF AMERICA CORP 3.24800% 16-21.10.27*	USD	700 000				700 000		575 631	0.02	
BANK OF MONTREAL 3.30000% 19-05.02.24*	USD	1 900 000		1 900 000						
BANK OF NEW YORK MELLON CORP 3.25000% 17-16.05.27*	USD	1 950 000				1 950 000		1 624 170	0.05	
BANK OF NEW YORK MELLON CORP 0.50000% 21-26.04.24*	USD	2 250 000		2 250 000						
BANKOK BANK PCL HONG KONG-REG-S 4.45000% 18-19.09.28*	USD	1 000 000				1 000 000		855 637	0.03	
CATERPILLAR FINANCIAL SERVICES CORP 1.45000% 20-15.05.25*	USD	2 000 000				2 000 000		1 713 583	0.05	
CATERPILLAR FINANCIAL SERVICES CORP 3.60000% 22-12.08.27*	USD		3 000 000			3 000 000		2 562 251	0.07	
CBQ FINANCE LTD-REG-S 2.00000% 21-12.05.26*	USD	1 000 000				1 000 000		815 596	0.02	
CLP POWER HONG KONG FINANCING LTD-REG-S 2.87500% 12-26.04.23*	USD	300 000			300 000					
CMB INTERNATIONAL LEASING MGMT-REG-S 1.75000% 21-16.09.26*	USD	1 200 000				1 200 000		970 459	0.03	
COLGATE-PALMOLIVE CO 2.10000% 13-01.05.23*	USD	550 000		550 000						
HONGKONG ELECTRIC FINANCE LTD-REG-S 2.87500% 16-03.05.26*	USD	300 000				300 000		256 002	0.01	
ICICI BANK LTD/DUBAI-REG-S 4.00000% 16-18.03.26*	USD	400 000				400 000		348 950	0.01	
JOHN DEERE CAPITAL CORP 3.35000% 14-12.06.24*	USD	3 300 000		3 300 000						
JOHN DEERE CAPITAL CORP 3.05000% 18-06.01.28*	USD	950 000				950 000		789 413	0.02	
JOHN DEERE CAPITAL CORP 0.45000% 21-17.01.24*	USD	2 000 000		2 000 000						
JOHN DEERE CAPITAL CORP 3.90000% 22-07.06.32*	USD	1 000 000				1 000 000		795 538	0.02	
KEYCORP 2.55000% 19-01.10.29*	USD	1 600 000				1 600 000		1 087 814	0.03	
KOOKMIN BANK-REG-S-SUB 4.50000% 19-01.02.29*	USD	1 000 000				1 000 000		830 248	0.02	
MCDONALD'S CORP 3.60000% 20-01.07.30*	USD	1 000 000				1 000 000		797 045	0.02	
MCDONALD'S CORP 3.70000% 12-15.02.42*	USD	650 000				650 000		421 430	0.01	
MCDONALD'S CORP 3.80000% 18-01.04.28*	USD	700 000				700 000		591 026	0.02	
MCDONALD'S CORP 4.70000% 15-09.12.35*	USD	1 050 000		500 000		550 000		439 168	0.01	
NATIONWIDE BUILDING SOCIETY-144A 3.90000% 15-21.07.25*	USD	2 000 000				2 000 000		1 748 976	0.05	
PARKER-HANNIFIN CORP 6.25000% 08-15.05.38*	USD	800 000				800 000		705 736	0.02	
PHOENIX GROUP HOLDINGS PLC-REG-S-SUB 5.37500% 17-06.07.27*	USD	900 000				900 000		753 521	0.02	
PRUDENTIAL FINANCIAL INC 6.62500% 07-01.12.37*	USD	1 200 000				1 200 000		1 116 662	0.03	
PUBLIC SERVICE ELECTRIC & GAS CO 3.95000% 12-01.05.42*	USD	1 300 000				1 300 000		884 802	0.03	
PUBLIC SERVICE ELECTRIC AND GAS CO 0.95000% 21-15.03.26*	USD	500 000				500 000		410 041	0.01	
RABOBANK NEDERLAND NV 5.25000% 11-24.05.41*	USD	200 000				200 000		166 445	0.00	
ROYAL BANK OF CANADA 2.30000% 21-03.11.31*	USD	1 000 000				1 000 000		685 208	0.02	
ROYAL BANK OF CANADA 4.87500% 23-12.01.26*	USD		2 000 000			2 000 000		1 781 182	0.05	
RYDER SYSTEM INC 3.40000% 18-01.03.23*	USD	550 000		550 000						
RYDER SYSTEM INC 5.65000% 23-01.03.28*	USD		1 700 000			1 700 000		1 511 243	0.04	
SUMITOMO CORP-REG-S 2.60000% 19-09.07.24*	USD	1 400 000		1 400 000						
SUMITOMO MITSUI BANKING CORP 3.65000% 15-23.07.25*	USD	385 000				385 000		336 945	0.01	
SUMITOMO MITSUI FIN GP INC 3.01000% 16-19.10.26*	USD	900 000				900 000		751 842	0.02	
SUN HUNG KAI PROPERTIES CAPITAL-REG-S 3.62500% 12-16.01.23*	USD	700 000		700 000						
SWIRE PACIFIC MTN FINANCING LTD-REG-S 3.87500% 15-21.09.25*	USD	300 000				300 000		262 908	0.01	
SWIRE PROPERTIES MTN FINANCING-REG-S 3.62500% 16-13.01.26*	USD	800 000				800 000		695 088	0.02	
TELEFONICA EUROPE BV 8.25000% 00-15.09.30*	USD	550 000				550 000		544 225	0.02	
TENCENT HOLDINGS LTD-REG-S 3.80000% 15-11.02.25*	USD	800 000				800 000		709 759	0.02	
TENCENT HOLDINGS LTD-REG-S 3.92500% 18-19.01.38*	USD	600 000				600 000		404 013	0.01	
TENCENT HOLDINGS LTD-REG-S 3.97500% 19-11.04.29*	USD	1 200 000				1 200 000		983 040	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
TENCENT HOLDINGS LTD-REG-S 3.24000% 20-03.06.50*	USD	500 000			500 000	251 793	0.01	
THE TORONTO-DOMINION BANK 4.10800% 22-08.06.27*	USD		2 000 000		2 000 000	1 706 404	0.05	
TORONTO-DOMINION BANK 0.55000% 21-04.03.24*	USD	2 000 000		2 000 000				
TORONTO-DOMINION BANK 3.20000% 22-10.03.32*	USD	1 200 000		500 000	700 000	506 322	0.01	
TOYOTA MOTOR CREDIT CORP 2.15000% 20-13.02.30*	USD	1 000 000			1 000 000	737 923	0.02	
TOYOTA MOTOR CREDIT CORP 3.00000% 20-01.04.25*	USD	2 000 000			2 000 000	1 755 736	0.05	
TOYOTA MOTOR CREDIT CORP 1.12500% 21-18.06.26*	USD	2 000 000			2 000 000	1 627 724	0.05	
TWDC ENTERPRISES 18 CORP 4.12500% 14-01.06.44*	USD	250 000	1 000 000		1 250 000	854 962	0.03	
UBS AG/LONDON-144A 0.45000% 21-09.02.24*	USD	3 000 000		3 000 000				
UDR INC 3.10000% 19-01.11.34*	USD	950 000			950 000	633 494	0.02	
US BANCORP 1.37500% 20-22.07.30*	USD	2 000 000		1 000 000	1 000 000	646 605	0.02	
VANKE REAL ESTAT HONG KONG CO LTD-REG-S 4.15000% 18-18.04.23*	USD	500 000		500 000				
WELLS FARGO & CO 3.00000% 15-19.02.25*	USD	1 900 000			1 900 000	1 663 233	0.05	
WELLS FARGO & CO 3.75000% 19-24.01.24*	USD	1 000 000		1 000 000				
WELLS FARGO & CO-SUB 4.30000% 15-22.07.27*	USD	1 850 000			1 850 000	1 569 227	0.05	
WELLS FARGO & CO-SUB 4.40000% 16-14.06.46*	USD	925 000			925 000	588 819	0.02	
WOORI BANK-REG-S 4.87500% 23-26.01.28*	USD		315 000		315 000	277 363	0.01	
TOTAL USD						47 758 373	1.40	
Total Medium term notes, fixed rate						341 462 416	9.99	

Medium term notes, zero coupon

EUR

BECTON DICKINSON AND CO 0.00000% 21-13.08.23*	EUR	420 000		420 000				
BMW FINANCE NV-REG-S 0.00000% 21-11.01.26*	EUR	1 500 000			1 500 000	1 338 893	0.04	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 0.00000% 20-03.03.33*	EUR	700 000			700 000	481 617	0.01	
VOLKSWAGEN FINANCIAL SERVICES AG-REG-S 0.00000% 21-12.02.25*	EUR	735 000			735 000	670 656	0.02	
VOLVO TREASURY AB-REG-S 0.00000% 21-18.05.26*	EUR	1 000 000			1 000 000	872 281	0.03	
TOTAL EUR						3 363 447	0.10	
Total Medium term notes, zero coupon						3 363 447	0.10	

Medium term notes, floating rate

EUR

ACHMEA BV-REG-S-SUB 4.250%/VAR 15-PRP*	EUR	250 000			250 000	235 147	0.01	
AIB GROUP PLC-REG-S 2.250%/VAR 22-04.04.28*	EUR		2 000 000		2 000 000	1 762 704	0.05	
AQUARIUS + INVESTMENTS PLC-SUB 4.250%/VAR 13-02.10.43*	EUR	100 000		100 000				
AROUNDTOWN SA-REG-S-SUB 1.625%/VAR 21-PRP*	EUR	1 000 000			1 000 000	286 268	0.01	
AVIVA PLC-REG-S-SUB 3.375%/VAR 15-04.12.45*	EUR	540 000			540 000	496 552	0.01	
AXA SA-REG-S-SUB 3.250%/VAR 18-28.05.49*	EUR	400 000			400 000	347 331	0.01	
AXA SA-REG-S-SUB 3.375%/VAR 16-06.07.47*	EUR	1 000 000	800 000		1 800 000	1 633 229	0.05	
BANK OF AMERICA CORP-REG-S 1.381%/VAR 19-09.05.30*	EUR	800 000			800 000	652 499	0.02	
BANK OF IRELAND GROUP PLC-REG-S 1.000%/VAR 19-25.11.25*	EUR	500 000			500 000	462 588	0.01	
BARCLAYS PLC-REG-S 1.375%/VAR 18-24.01.26*	EUR	2 400 000			2 400 000	2 214 936	0.06	
BK OF AMERICA CORP-REG-S 1.776%/3M EURIBOR+120BP 17-04.05.27*	EUR	900 000			900 000	810 670	0.02	
BNP PARIBAS SA-REG-S 0.500%/VAR 21-30.05.28*	EUR	1 200 000			1 200 000	1 005 755	0.03	
BNP PARIBAS SA-REG-S-SUB 2.500%/VAR 22-31.03.32*	EUR	1 200 000			1 200 000	1 041 986	0.03	
BNP PARIBAS SA-REG-S 2.750%/VAR 22-25.07.28*	EUR	1 000 000			1 000 000	903 382	0.03	
BPCE SA-REG-S-SUB 2.250%/VAR 22-02.03.32*	EUR		1 500 000		1 500 000	1 295 202	0.04	
CAIXABANK SA-REG-S 0.500%/VAR 21-09.02.29*	EUR	1 000 000			1 000 000	807 548	0.02	
CAIXABANK SA-REG-S 1.625%/VAR 22-13.04.26*	EUR		2 000 000		2 000 000	1 840 447	0.05	
DANSKE BANK A/S-REG-S 0.750%/VAR 21-09.06.29*	EUR	1 500 000			1 500 000	1 210 470	0.04	
DEMETER INVESTMENTS BV-REG-S-SUB 3.500%/VAR 16-01.10.46*	EUR	200 000			200 000	183 343	0.01	
DEUTSCHE TELEKOM INTL FINANCE VARLINKED RATING 03-24.01.33*	EUR	200 000			200 000	245 581	0.01	
DNB BANK ASA-REG-S 4.000%/VAR 23-14.03.29*	EUR		2 500 000	1 000 000	1 500 000	1 435 517	0.04	
ERSTE GROUP BANK AG-REG-S-SUB 1.000%/VAR 19-10.06.30*	EUR	200 000			200 000	176 698	0.01	
ING GROEP NV-REG-S 0.875%/VAR 21-29.11.30*	EUR	1 000 000			1 000 000	773 842	0.02	
ING GROEP NV-REG-S-SUB 2.500%/VAR 17-15.02.29*	EUR	500 000		500 000				
ING GROEP NV-SUB 3.000%/VAR 17-11.04.28*	EUR	100 000		100 000				
INMOBILIARI COL SOC SA-REG-S 2.000%/RATING LNKD 18-17.04.26*	EUR		500 000		500 000	456 025	0.01	
JP MORGAN CHASE & CO-REG-S 1.638%/VAR 17-18.05.28*	EUR	600 000			600 000	527 408	0.02	
JP MORGAN CHASE & CO-REG-S 1.963%/VAR 22-23.03.30*	EUR	1 000 000			1 000 000	853 331	0.02	
JPMORGAN CHASE & CO-REG-S 0.389%/3M EURIBOR+65BP 20-24.02.28*	EUR	1 000 000			1 000 000	846 559	0.02	
KBC GROUP NV-REG-S 0.750%/VAR 22-21.01.28*	EUR	1 000 000			1 000 000	855 190	0.03	
LLOYDS BANKING GROUP PLC-REG-S 3.125%/VAR 22-24.08.30*	EUR	1 000 000			1 000 000	879 092	0.03	
NATWEST GROUP PLC-REG-S 4.771%/VAR 23-16.02.29*	EUR		1 100 000		1 100 000	1 052 465	0.03	
ORANGE SA-REG-S-SUB 1.375%/VAR 21-PRP*	EUR	500 000			500 000	383 567	0.01	
ORANGE SA-REG-S-SUB 5.375%/VAR 23-PRP*	EUR		1 000 000		1 000 000	934 799	0.03	
SANTANDER UK GROUP HOLDINGS PLC-REG-S 3.530%/VAR 22-25.08.28*	EUR	800 000			800 000	731 560	0.02	
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB 1.375%/VAR 16-31.10.28*	EUR	850 000		850 000				
SOCIETE GENERALE SA-SUB 1.000%/VAR 20-24.11.30*	EUR	400 000			400 000	347 938	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	1 490 000			1 490 000	1 375 934	0.04	
UBS GROUP AG-REG-S 0.650%/VAR 20-14.01.28*	EUR	1 000 000			1 000 000	841 071	0.02	
UBS GROUP AG-REG-S 1.000%/VAR 19-24.06.27*	EUR	1 400 000			1 400 000	1 217 442	0.04	
UBS GROUP INC-REG-S 3.125%/VAR 22-15.06.30*	EUR	800 000			800 000	702 248	0.02	
UNICREDIT SPA-REG-S 0.925%/VAR 22-18.01.28*	EUR	1 500 000			1 500 000	1 293 557	0.04	
TOTAL EUR						33 119 881	0.97	

GBP

AXA SA-REG-S-SUB 5.453%/VAR 14-PRP*	GBP	150 000			150 000	159 874	0.00	
AXA SA-REG-SUB 5.62500%/3M LIBOR+327BP 14-16.01.54*	GBP	300 000		300 000				
BANK OF AMERICA CORP-REG-S 1.667%/VAR 21-02.06.29*	GBP	800 000			800 000	728 319	0.02	
BARCLAYS PLC-REG-S-SUB 8.407%/VAR 22-14.11.32*	GBP		800 000		800 000	899 713	0.03	
DEUTSCHE BANK AG-REG-S 6.125%/VAR 23-12.12.30*	GBP		800 000		800 000	824 904	0.02	
JPMORGAN CHASE & CO-REG-S 1.895%/VAR 21-28.04.33*	GBP	1 500 000		200 000	1 300 000	1 054 797	0.03	
KBC GROUP NV-REG-S 5.500%/VAR 22-20.09.28*	GBP		1 500 000		1 500 000	1 612 773	0.05	
LEGAL & GENERAL GROUP PLC-REG-S-SUB 5.375%/VAR 15-27.10.45*	GBP	400 000			400 000	428 716	0.01	
M&G PLC-REG-S-SUB 5.700%/VAR 13-19.12.63*	GBP	475 000	400 000		875 000	790 855	0.02	
NATWEST GROUP PLC-REG-S-SUB 2.105%/VAR 21-28.11.31*	GBP	800 000			800 000	752 161	0.02	
NORDEA BANK ABP-REG-S-SUB 1.625%/VAR 21-09.12.32*	GBP	800 000			800 000	714 731	0.02	
SWEDBANK AB-REG-S 5.875%/VAR 23-24.05.29*	GBP		1 500 000		1 500 000	1 617 779	0.05	
TOTAL GBP						9 584 622	0.28	

USD

BANK OF AMERICA CO 4.244%/VAR 17-24.04.38*	USD	950 000			950 000	682 278	0.02	
BANK OF AMERICA CORP 3.824%/VAR 17-20.01.28*	USD	1 500 000			1 500 000	1 259 783	0.04	
BANK OF AMERICA CORP 4.443%/VAR 17-20.01.48*	USD	500 000			500 000	344 174	0.01	
BANK OF AMERICA CORP 3.974%/VAR 19-07.02.30*	USD	900 000			900 000	724 344	0.02	
BANK OF AMERICA CORP 4.330%/3M LIBOR+152BP 19-15.03.50*	USD	300 000			300 000	200 437	0.01	
BANK OF AMERICA CORP 2.496%/3M LIBOR+99BP 20-13.02.31*	USD	1 500 000			1 500 000	1 075 951	0.03	
BANK OF AMERICA CORP 4.083%/VAR 20-20.03.51*	USD	1 250 000			1 250 000	797 542	0.02	
BANK OF AMERICA CORP 2.676%/VAR 20-19.06.41*	USD	800 000			800 000	443 884	0.01	
BANK OF AMERICA CORP 1.197%/VAR 20-24.10.26*	USD	1 500 000			1 500 000	1 233 141	0.04	
BANK OF AMERICA CORP 1.922%/VAR 20-24.10.31*	USD		1 500 000		1 500 000	1 006 651	0.03	
BANK OF AMERICA CORP 2.087%/VAR 21-14.06.29*	USD	1 500 000			1 500 000	1 127 068	0.03	
BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD		2 000 000		2 000 000	1 743 932	0.05	
BARCLAYS PLC 4.972%/VAR 18-16.05.29*	USD	1 300 000			1 300 000	1 089 066	0.03	
DBS GROUP HOLDINGS LTD-REG-S-SUB 1.822%/VAR 21-10.03.31*	USD	1 800 000			1 800 000	1 482 969	0.04	
MORGAN STANLEY 2.239%/VAR 21-21.07.32*	USD	2 500 000		1 300 000	1 200 000	805 443	0.02	
MORGAN STANLEY 2.475%/VAR 22-21.01.28*	USD	3 000 000			3 000 000	2 419 549	0.07	
MORGAN STANLEY 2.699%/VAR 20-22.01.31*	USD	1 900 000			1 900 000	1 389 286	0.04	
MORGAN STANLEY 3.622%/VAR 20-01.04.31*	USD	1 000 000			1 000 000	770 517	0.02	
TRUIST FINANCIAL CORP 5.867%/VAR 23-08.06.34*	USD		1 500 000	750 000	750 000	620 905	0.02	
UNITED OVERSEAS BANK LTD-144A-SUB 3.750%/VAR 19-15.04.29*	USD	1 400 000		1 400 000				
WELLS FARGO & CO 3.526%/VAR 22-24.03.28*	USD	2 000 000			2 000 000	1 659 521	0.05	
WELLS FARGO & CO 4.478%/VAR 20-04.04.31*	USD	1 500 000			1 500 000	1 212 888	0.04	
WELLS FARGO & CO 4.540%/VAR 22-15.08.26*	USD		2 000 000		2 000 000	1 763 862	0.05	
WELLS FARGO & CO 4.611%/VAR 22-25.04.53*	USD	750 000			750 000	503 231	0.01	
WELLS FARGO & CO 5.013%/VAR 20-04.04.51*	USD	1 500 000			1 500 000	1 082 588	0.03	
ZURICH FINANCE IRELAND DESI-SUB-REG-S 3.500%/VAR 21-02.05.52*	USD	1 000 000			1 000 000	684 314	0.02	
TOTAL USD						26 123 323	0.76	
Total Medium term notes, floating rate						68 827 826	2.01	

Bonds, fixed rate

CAD

HEATHROW FUNDING LTD 3.40000% 18-08.03.28*	CAD	1 000 000			1 000 000	598 037	0.02	
TOTAL CAD						598 037	0.02	

EUR

ABBVIE INC 1.37500% 16-17.05.24*	EUR	665 000		665 000				
ABERTIS INFRAESTRUCTURAS SA-REG-S 1.00000% 16-27.02.27*	EUR	1 000 000			1 000 000	876 977	0.03	
ADECCO INTERNATIONAL FIN SVS B.V-REG-S 1.00000% 16-02.12.24*	EUR	500 000			500 000	464 898	0.01	
ALTRIA GROUP INC 3.12500% 19-15.06.31*	EUR	600 000			600 000	489 192	0.01	
AMCOR UK FINANCE PLC 1.12500% 20-23.06.27*	EUR		600 000		600 000	517 684	0.02	
AMERICA MOVIL SAB DE CV 1.50000% 16-10.03.24*	EUR	800 000			800 000	761 874	0.02	
AMERICAN HONDA FINANCE CORP 0.75000% 17-17.01.24*	EUR	1 000 000		1 000 000				
AMERICAN INTERNATIONAL GROUP INC 1.87500% 17-21.06.27*	EUR		150 000		150 000	132 593	0.00	
AMERICAN MEDICAL SYSTEMS EUROPE BV 1.87500% 22-08.03.34*	EUR	1 000 000			1 000 000	766 701	0.02	
AMGEN INC 2.00000% 16-25.02.26*	EUR	350 000			350 000	322 614	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMPHENOL TECHNOLOGIES HOLDING-REG-S 2.00000% 18-08.10.28*	EUR	1 200 000			1 200 000	1 062 233	0.03	
APPLE INC 1.37500% 17-24.05.29*	EUR	1 250 000		500 000	750 000	647 907	0.02	
APTIV PLC 1.50000% 15-10.03.25*	EUR	300 000			300 000	278 170	0.01	
APTIV PLC 1.60000% 16-15.09.28*	EUR	600 000			600 000	505 783	0.01	
ASAHU GROUP HOLDINGS LTD-REG-S 1.15100% 17-19.09.25*	EUR	1 140 000			1 140 000	1 041 982	0.03	
AT&T INC 2.45000% 15-15.03.35*	EUR	950 000			950 000	736 334	0.02	
AT&T INC 3.55000% 12-17.12.32*	EUR	300 000	800 000		1 100 000	986 874	0.03	
BERKSHIRE HATHAWAY INC 2.15000% 16-15.03.28*	EUR	600 000			600 000	540 216	0.02	
BERLIN HYP AG-REG-S 0.50000% 16-26.09.23*	EUR	300 000		300 000				
BLACKSTONE HOLDINGS FINANCE CO-REG-S 1.00000% 16-05.10.26*	EUR	500 000			500 000	438 502	0.01	
BLACKSTONE PROPERTY PARTNERS-REG-S 3.62500% 22-29.10.29*	EUR		700 000		700 000	566 656	0.02	
BOUYGUES SA-REG-S 1.37500% 16-07.06.27*	EUR	1 000 000			1 000 000	884 221	0.03	
BOUYGUES SA-REG-S 5.37500% 22-30.06.42*	EUR		700 000		700 000	702 284	0.02	
BPCE SA-REG-S 0.25000% 21-14.01.31*	EUR	1 000 000			1 000 000	722 852	0.02	
BPCE SA-REG-S 0.62500% 20-15.01.30*	EUR	500 000			500 000	386 871	0.01	
BRISTOL MYERS SQUIBB CO 1.75000% 15-15.05.35*	EUR	225 000			225 000	171 573	0.01	
CAP GEMINI SA-REG-S 1.75000% 18-18.04.28*	EUR	700 000	200 000		900 000	794 533	0.02	
CHUBB INA HOLDINGS INC 2.50000% 18-15.03.38*	EUR	700 000			700 000	517 344	0.02	
CIE GEN ETABLISSEMENTS MICHELIN-REG-S 1.75000% 18-03.09.30*	EUR	1 200 000			1 200 000	1 016 132	0.03	
COCA-COLA CO/THE 1.10000% 16-02.09.36*	EUR	990 000			990 000	677 215	0.02	
COCA-COLA EUROPEAN PARTNERS PLC-REG-S 1.12500% 19-12.04.29*	EUR	800 000			800 000	663 790	0.02	
COLGATE-PALMOLIVE CO 0.50000% 19-06.03.26*	EUR		150 000		150 000	134 356	0.00	
COVIVIO SA-REG-S 1.87500% 16-20.05.26*	EUR	300 000			300 000	272 067	0.01	
CREDIT AGRICOLE SA-REG-S-SUB 2.62500% 15-17.03.27*	EUR	700 000			700 000	632 090	0.02	
DH EUROPE FINANCE II SARL 1.35000% 19-18.09.39*	EUR	900 000			900 000	570 198	0.02	
DH EUROPE FINANCE SA 1.20000% 17-30.06.27*	EUR		200 000		200 000	175 462	0.01	
ELI LILLY & CO 1.37500% 21-14.09.61*	EUR	500 000			500 000	224 874	0.01	
ELI LILLY & CO 1.62500% 15-02.06.26*	EUR	250 000			250 000	229 018	0.01	
EUROCLEAR INVESTMENTS SA-REG-S 1.12500% 16-07.12.26*	EUR		1 500 000		1 500 000	1 324 780	0.04	
EUROCLEAR INVESTMENTS SA-REG-S 1.12500% 16-07.12.26*	EUR	1 500 000		1 500 000				
EURONEXT NV-REG-S 0.12500% 21-17.05.26*	EUR	400 000			400 000	349 536	0.01	
EXOR NV-REG-S 2.50000% 14-08.10.24*	EUR	300 000			300 000	283 700	0.01	
FEDEX CORP 1.62500% 16-11.01.27*	EUR	330 000			330 000	293 973	0.01	
FRESENIUS FINANCE IRELAND PLC-REG-S 1.50000% 17-30.01.24*	EUR	1 525 000		1 525 000				
GENERAL ELECTRIC CO 2.12500% 17-17.05.37*	EUR	600 000			600 000	438 659	0.01	
GENERAL MILLS INC 0.12500% 21-15.11.25*	EUR		500 000		500 000	445 963	0.01	
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.37500% 17-12.09.29*	EUR	500 000			500 000	424 020	0.01	
GROUPAMA SA-REG-S-SUB 2.12500% 19-16.09.29*	EUR		200 000		200 000	164 362	0.00	
HONEYWELL INTERNATIONAL INC 1.30000% 16-22.02.23*	EUR	400 000		400 000				
ICADE-REG-S 1.75000% 16-10.06.26*	EUR		600 000		600 000	538 800	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 1.12500% 16-06.09.24*	EUR	500 000			500 000	469 082	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 1.50000% 17-23.05.29*	EUR	500 000			500 000	424 708	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 1.25000% 19-29.01.27*	EUR	250 000			250 000	222 033	0.01	
JOHNSON & JOHNSON 0.65000% 16-20.05.24*	EUR	500 000			500 000	472 573	0.01	
KONINKLIJKE AHOLD DELHAIZE NV-REG-S 1.75000% 20-02.04.27*	EUR	400 000			400 000	360 868	0.01	
KONINKLIJKE PHILIPS NV-REG-S 0.50000% 19-22.05.26*	EUR	700 000			700 000	614 861	0.02	
LEGRAND SA-REG-S 1.87500% 15-16.12.27*	EUR	300 000	1 000 000		1 300 000	1 164 345	0.03	
LIBERTY MUTUAL FINANCE EUROPE-REG-S 1.75000% 17-27.03.24*	EUR	900 000		900 000				
MEDTRONIC GLOBAL HOLDINGS SCA 2.25000% 19-07.03.39*	EUR		1 200 000		1 200 000	874 566	0.03	
MEDTRONIC GLOBAL HOLDINGS SCA 1.75000% 19-02.07.49*	EUR	400 000			400 000	222 840	0.01	
MERCK & CO INC 1.87500% 14-15.10.26*	EUR	590 000			590 000	538 328	0.02	
MICROSOFT CORP 3.12500% 13-06.12.28*	EUR	650 000			650 000	615 987	0.02	
MONDELEZ INTL 1.62500% 15-08.03.27*	EUR	800 000			800 000	714 385	0.02	
NOVARTIS FINANCE SA-REG-S 0.62500% 16-20.09.28*	EUR	1 000 000			1 000 000	848 224	0.02	
PERNOD RICARD SA-REG-S 2.12500% 14-27.09.24*	EUR	700 000			700 000	661 973	0.02	
PFIZER INC 1.00000% 17-06.03.27*	EUR	1 000 000			1 000 000	883 353	0.03	
PHILIP MORRIS INTERNATIONAL INC-REG-S 3.12500% 13-03.06.33*	EUR	550 000			550 000	454 849	0.01	
PHILIP MORRIS INTERNATIONAL INC 1.87500% 17-06.11.37*	EUR	800 000			800 000	497 423	0.01	
PPG INDUSTRIES INC 2.75000% 22-01.06.29*	EUR		1 000 000		1 000 000	897 859	0.03	
PRAXAIR INC 1.20000% 16-12.02.24*	EUR	500 000			500 000	477 107	0.01	
PROCTER & GAMBLE CO 4.87500% 07-11.05.27*	EUR	1 050 000			1 050 000	1 055 347	0.03	
RICHEMONT INTERNATIONAL HOLDING SA-REG-S 1.00000% 18-26.03.26*	EUR	500 000			500 000	450 986	0.01	
SAP SE-REG-S 1.37500% 18-13.03.30*	EUR	300 000			300 000	252 201	0.01	
SIMON INTERNATIONAL FINANCE SCA-REG-S 1.25000% 16-13.05.25*	EUR	400 000			400 000	366 690	0.01	
TAKEDA PHARMACEUTICAL CO LTD-REG-S 3.00000% 18-21.11.30*	EUR	500 000			500 000	445 567	0.01	
TERNA RETE ELETTRICA NAZIONALE SPA 4.90000% 04-28.10.24*	EUR	50 000			50 000	48 463	0.00	
THERMO FISHER SCIENTIFIC INC 2.87500% 17-24.07.37*	EUR	505 000			505 000	415 310	0.01	
THERMO FISHER SCIENTIFIC INC 0.50000% 19-01.03.28*	EUR	1 400 000			1 400 000	1 172 815	0.03	
UBS GROUP AG-REG-S 1.50000% 16-30.11.24*	EUR	1 915 000			1 915 000	1 818 791	0.05	
VEOLIA ENVIRONNEMENT-REG-S 1.49600% 17-30.11.26*	EUR	1 000 000			1 000 000	900 056	0.03	
VERIZON COMMUNICATIONS INC 1.87500% 17-26.10.29*	EUR	700 000			700 000	596 529	0.02	

Security	31.10.2022		31.10.2023		Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
VERIZON COMMUNICATIONS INC 2.87500% 17-15.01.38*	EUR	180 000	500 000		680 000	536 358	0.02
VIVENDI SA-REG-S 1.87500% 16-26.05.26*	EUR	400 000			400 000	366 471	0.01
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 2.62500% 18-16.11.27*	EUR	1 700 000			1 700 000	1 522 272	0.04
VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 4.12500% 18-16.11.38*	EUR	200 000			200 000	171 912	0.01
VOLKSWAGEN LEASING GMBH-REG-S 2.62500% 14-15.01.24*	EUR	2 175 000		2 175 000			
VONOVIA FINANCE BV-REG-S 1.50000% 15-31.03.25*	EUR	350 000		350 000			
WALMART INC 4.87500% 09-21.09.29*	EUR	450 000			450 000	461 144	0.01
WENDEL SA-REG-S 2.50000% 15-09.02.27*	EUR	1 100 000			1 100 000	999 976	0.03
WINTERSHALL DEA FINANCE BV-REG-S 1.33200% 19-25.09.28*	EUR	1 000 000			1 000 000	823 764	0.02
ZIMMER BIOMET HOLDINGS INC 2.42500% 16-13.12.26*	EUR	300 000			300 000	274 919	0.01
TOTAL EUR						48 270 794	1.41
GBP							
ALLIANZ FINANCE II BV-REG-S 4.50000% 13-13.03.43*	GBP	300 000			300 000	290 596	0.01
AMGEN INC-REG-S 4.00000% 12-13.09.29*	GBP	400 000			400 000	407 621	0.01
APT PIPELINES LTD-REG-S 3.50000% 15-22.03.30*	GBP	600 000			600 000	555 967	0.02
AT&T INC 4.87500% 12-01.06.44*	GBP	700 000			700 000	620 781	0.02
BUPA FINANCE PLC-REG-S-SUB 5.00000% 13-25.04.23*	GBP	155 000		155 000			
CIRCLE ANGLIA SOCIAL HOUSING PLC 7.25000% 08-12.11.38*	GBP	300 000			300 000	362 637	0.01
COMCAST CORP 5.50000% 10-23.11.29*	GBP	150 000			150 000	165 377	0.00
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 2.25000% 17-13.04.29*	GBP	300 000			300 000	283 660	0.01
FRESHWATER FINANCE PLC 5.18200% 05-20.04.35*	GBP	230 000			230 000	228 324	0.01
HEATHROW FUNDING LTD-REG-S 2.62500% 21-16.03.28*	GBP	500 000			500 000	461 627	0.01
HSBC HOLDINGS PLC-REG-S 2.62500% 16-16.08.28*	GBP	800 000			800 000	764 831	0.02
HSBC HOLDINGS PLC-SUB 6.75000% 08-11.09.28*	GBP	150 000			150 000	166 869	0.00
HYDE HOUSING ASSOCIATION LTD-REG-S 1.75000% 20-18.08.55*	GBP	500 000			500 000	228 331	0.01
JOHNSON & JOHNSON 5.50000% 07-06.11.24*	GBP	300 000			300 000	331 360	0.01
LONDON & QUADRANT HOUSING TRUST-REG-S 3.75000% 15-27.10.49*	GBP	824 000			824 000	612 820	0.02
NORTHUMBRIAN WATER FINANCE PLC 5.62500% 02-29.04.33*	GBP	35 000			35 000	36 176	0.00
NOTTING HILL GENESIS-REG-S 5.25000% 10-07.07.42*	GBP	650 000			650 000	633 038	0.02
NOTTING HILL GENESIS-REG-S 3.75000% 12-20.12.32*	GBP		800 000		800 000	751 286	0.02
PEABODY CAPITAL NO 2 PLC-REG-S 4.62500% 13-12.12.53*	GBP	100 000			100 000	86 210	0.00
PFIZER INC-REG-S 2.73500% 17-15.06.43*	GBP	412 000			412 000	294 960	0.01
SANCTUARY CAPITAL PLC-REG-S 2.37500% 20-14.04.50*	GBP	500 000			500 000	289 449	0.01
SCOTTISH WIDOWS PLC-SUB 7.00000% 13-16.06.43*	GBP	300 000			300 000	308 334	0.01
SEGro PLC 5.75000% 05-20.06.35*	GBP	200 000	500 000		700 000	740 561	0.02
THAMES WATER UTILITIES FINANCE-REG-S 3.50000% 16-25.02.28*	GBP	110 000			110 000	104 398	0.00
VERIZON COMMUNICATIONS INC 3.37500% 17-27.10.36*	GBP	170 000			170 000	140 847	0.00
WALGREENS BOOTS ALLIANCE INC 3.60000% 14-20.11.25*	GBP	660 000			660 000	689 035	0.02
WALMART INC 4.87500% 06-19.01.39*	GBP	400 000			400 000	412 112	0.01
WELLCOME TRUST FINANCE PLC 4.62500% 06-25.07.36*	GBP	100 000			100 000	103 572	0.00
WELLCOME TRUST LTD/THE-REG-S 2.51700% 18-07.02.118*	GBP	300 000			300 000	154 243	0.00
TOTAL GBP						10 225 024	0.30
JPY							
BANCO SANTANDER SA-REG-S 0.46300% 19-05.12.24*	JPY	200 000 000			200 000 000	1 195 818	0.04
TOTAL JPY						1 195 818	0.04
USD							
AMEREN ILLINOIS CO 3.25000% 19-15.03.50*	USD	500 000			500 000	280 860	0.01
AMEREN ILLINOIS COMPANY 5.90000% 22-01.12.52*	USD		800 000		800 000	691 048	0.02
ASTRAZENECA PLC 6.45000% 07-15.09.37*	USD	485 000			485 000	458 986	0.01
AZURE ORBIT INTL FINANCE LTD-REG-S 3.750% 13-06.03.23*	USD	400 000		400 000			
BALTIMORE GAS & ELECTRIC CO 3.50000% 16-15.08.46*	USD	760 000			760 000	446 764	0.01
BIOGEN INC 4.05000% 15-15.09.25*	USD	560 000			560 000	491 806	0.01
BRITISH TELECOMMUNICATIONS PLC STEP-UP/DOWN 00-15.12.30*	USD	400 000	600 000		1 000 000	1 049 481	0.03
BURLINGTON NORTHERN SANTA FE CORP 4.37500% 12-01.09.42*	USD	1 970 000			1 970 000	1 412 498	0.04
BURLINGTON NORTHERN SANTA FE LLC 4.15000% 18-15.12.48*	USD	600 000			600 000	400 643	0.01
BURLINGTON NORTHERN SANTA FE LLC 4.45000% 22-15.01.53*	USD		600 000		600 000	422 709	0.01
CANADIAN NATIONAL RAILWAY CO 6.37500% 07-15.11.37*	USD	250 000			250 000	231 555	0.01
CANADIAN NATURAL RESOURCES LTD 5.85000% 04-01.02.35*	USD	1 000 000			1 000 000	832 543	0.02
CANADIAN NATURAL RESOURCES LTD 3.90000% 14-01.02.25*	USD	1 000 000			1 000 000	884 647	0.03
CANADIAN PACIFIC RAILWAY CO 7.12500% 01-15.10.31*	USD	1 100 000			1 100 000	1 058 014	0.03
CANADIAN PACIFIC RAILWAY CO 4.80000% 15-01.08.45*	USD	300 000			300 000	217 527	0.01
CAPITAL ONE FINANCIAL CORP 4.25000% 18-30.04.25*	USD	1 900 000		900 000	1 000 000	878 815	0.03
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.55000% 12-01.08.42*	USD	575 000			575 000	363 099	0.01
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.60000% 22-01.03.52*	USD	1 000 000			1 000 000	597 579	0.02
CHINA MENGNIU DAIRY CO LTD-REG-S 2.50000% 20-17.06.30*	USD	1 000 000			1 000 000	732 536	0.02
CHINA RAILWAY XUNJIE CO LTD-REG-S 3.25000% 16-28.07.26*	USD	900 000			900 000	768 919	0.02

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CK HUTCHISON INTERNATIONAL LTD-REG-S 3.62500% 19-11.04.29*	USD	1 100 000			1 100 000	900 390	0.03	
CMHI FINANCE BVI CO LTD-REG-S 5.00000% 18-06.08.28*	USD	1 000 000		1 000 000				
COMMONWEALTH EDISON CO 4.70000% 14-15.01.44*	USD	1 090 000			1 090 000	797 674	0.02	
COMMONWEALTH EDISON CO 3.12500% 21-15.03.51*	USD	1 000 000			1 000 000	535 047	0.02	
CONSOLIDATED EDISON CO OF NEW YORK INC 6.75000% 08-01.04.38*	USD	950 000			950 000	892 126	0.03	
CONSOLIDATED EDISON CO OF NEW YORK INC 4.00000% 17-15.11.57*	USD	700 000			700 000	427 022	0.01	
CONSUMERS ENERGY COMPANY 3.95000% 13-15.05.43*	USD	300 000			300 000	201 170	0.01	
CONSUMERS ENERGY COMPANY 3.10000% 19-15.08.50*	USD	1 200 000			1 200 000	666 370	0.02	
CSX CORP 6.15000% 07-01.05.37*	USD	470 000	200 000		670 000	608 040	0.02	
DANONE SA-144A 2.58900% 16-02.11.23*	USD	800 000		800 000				
DIAGEO CAPITAL PLC 5.87500% 06-30.09.36*	USD	615 000			615 000	553 194	0.02	
DIB SUKUK LTD-REG-S 2.95000% 20-16.01.26*	USD	1 000 000			1 000 000	850 612	0.02	
DISCOVER BANK 3.45000% 16-27.07.26*	USD	1 400 000			1 400 000	1 153 148	0.03	
DOW CHEMICAL CO 4.25000% 14-01.10.34*	USD	88 000			88 000	67 525	0.00	
DTE ELECTRIC CO 4.00000% 13-01.04.43*	USD	600 000			600 000	399 795	0.01	
DTE ELECTRIC CO 4.05000% 18-15.05.48*	USD	598 000	800 000	300 000	1 098 000	716 441	0.02	
DUKE ENERGY CAROLINAS LLC 4.00000% 12-30.09.42*	USD	1 570 000			1 570 000	1 045 024	0.03	
DUKE ENERGY INDIANA LLC 5.40000% 23-01.04.53*	USD		1 200 000		1 200 000	936 449	0.03	
DUKE ENERGY OHIO INC 4.30000% 19-01.02.49*	USD	500 000			500 000	329 338	0.01	
ENTERGY ARKANSAS LLC 3.70000% 14-01.06.24*	USD	500 000			500 000	448 647	0.01	
ENTERGY ARKANSAS LLC 3.50000% 16-01.04.26*	USD	1 600 000			1 600 000	1 383 834	0.04	
ENTERGY ARKANSAS LLC 3.35000% 21-15.06.52*	USD	1 500 000		500 000	1 000 000	546 722	0.02	
ENTERGY MISSISSIPPI LLC 3.85000% 19-01.06.49*	USD	500 000			500 000	305 445	0.01	
FEDEX CORP 4.90000% 14-15.01.34*	USD	1 000 000			1 000 000	828 753	0.02	
FLORIDA POWER & LIGHT CO 5.62500% 03-01.04.34*	USD	700 000			700 000	619 827	0.02	
FLORIDA POWER & LIGHT CO 2.75000% 13-01.06.23*	USD	250 000		250 000				
FLORIDA POWER & LIGHT CO 3.12500% 15-01.12.25*	USD	800 000			800 000	694 026	0.02	
FLORIDA POWER & LIGHT CO 3.99000% 19-01.03.49*	USD	800 000			800 000	521 337	0.02	
FLORIDA POWER & LIGHT CO 2.87500% 21-04.12.51*	USD	750 000			750 000	387 031	0.01	
FLORIDA POWER & LIGHT CO 4.80000% 23-15.05.33*	USD		1 500 000	750 000	750 000	625 563	0.02	
GENERAL MOTORS CO 6.75000% 16-01.04.46*	USD	600 000			600 000	489 305	0.01	
GEORGE WASHINGTON UNIVERSITY 4.12600% 18-15.09.48*	USD	725 000			725 000	497 720	0.01	
GOLDMAN SACHS GROUP INC/THE 3.85000% 17-26.01.27*	USD	1 800 000			1 800 000	1 525 631	0.04	
GOLDMAN SACHS GROUP INC-SUB 5.15000% 15-22.05.45*	USD	170 000	700 000		870 000	641 826	0.02	
HALLIBURTON CO 3.80000% 15-15.11.25*	USD	16 000			16 000	14 069	0.00	
HUTCHISON WHAMPOA INTL 03/33 LTD-REG-S 7.45000% 03-24.11.33*	USD	500 000	800 000		1 300 000	1 289 132	0.04	
INTERNATIONAL BUSINESS MACHINES CORP 4.00000% 12-20.06.42*	USD	500 000			500 000	338 342	0.01	
KELLOGG CO 7.45000% 01-01.04.31*	USD	200 000			200 000	192 998	0.01	
KENTUCKY UTILITIES CO 3.30000% 20-01.06.50*	USD	700 000			700 000	387 350	0.01	
KINDER MORGAN INC 5.55000% 14-01.06.45*	USD	850 000	400 000		1 250 000	936 354	0.03	
LYB INTERNATIONAL FINANCE BV 4.87500% 14-15.03.44*	USD	1 000 000			1 000 000	693 829	0.02	
MAF GLOBAL SECURITIES LTD-REG-S 4.75000% 14-07.05.24*	USD	1 300 000		1 300 000				
MICROSOFT CORP 2.40000% 16-08.08.26*	USD		2 500 000		2 500 000	2 115 864	0.06	
MIDAMERICAN ENERGY CO 3.50000% 14-15.10.24*	USD	500 000			500 000	445 675	0.01	
MIDAMERICAN ENERGY CO 3.15000% 19-15.04.50*	USD	950 000			950 000	517 692	0.02	
MIDAMERICAN ENERGY CO 2.70000% 21-01.08.52*	USD	800 000			800 000	389 705	0.01	
MIDAMERICAN ENERGY HLDGS CO 6.12500% 06-01.04.36*	USD	520 000			520 000	460 437	0.01	
NATIONAL RURAL UTILITIES COOP FIN CORP 2.85000% 15-27.01.25*	USD	2 200 000			2 200 000	1 933 843	0.06	
NETFLIX INC 4.37500% 16-15.11.26*	USD		1 000 000		1 000 000	875 335	0.03	
NOVARTIS CAPITAL CORP 4.40000% 14-06.05.44*	USD	850 000			850 000	632 130	0.02	
PACIFIC GAS & ELECTRIC CO 2.50000% 20-01.02.31*	USD	2 000 000		1 000 000	1 000 000	674 634	0.02	
PACIFIC GAS & ELECTRIC CO 4.55000% 20-01.07.30*	USD	1 000 000			1 000 000	787 653	0.02	
PACIFIC GAS AND ELECTRIC CO 4.95000% 20-01.07.50*	USD	2 100 000	750 000	600 000	2 250 000	1 429 292	0.04	
PACIFIC GAS AND ELECTRIC CO 5.25000% 22-01.03.52*	USD	500 000			500 000	329 431	0.01	
PACIFIC GAS AND ELECTRIC CO 6.40000% 23-15.06.33*	USD		1 000 000		1 000 000	854 030	0.02	
PACIFICORP 5.50000% 23-15.05.54*	USD		800 000		800 000	592 964	0.02	
PACIFICORP 6.25000% 07-15.10.37*	USD	990 000			990 000	855 172	0.03	
PECO ENERGY CO 3.90000% 18-01.03.48*	USD	800 000			800 000	517 152	0.02	
PFIZER INC 3.40000% 14-15.05.24*	USD	300 000			300 000	269 623	0.01	
PFIZER INC 7.20000% 09-15.03.39*	USD	1 000 000			1 000 000	1 003 054	0.03	
PPL ELECTRIC UTILITIES CORP 4.75000% 13-15.07.43*	USD	420 000			420 000	310 958	0.01	
PRAXAIR INC 2.65000% 15-05.02.25*	USD	600 000			600 000	526 524	0.02	
REYNOLDS AMERICAN INC 5.85000% 15-15.08.45*	USD	1 300 000			1 300 000	924 828	0.03	
ROGERS COMMUNICATIONS INC 5.00000% 14-15.03.44*	USD	500 000			500 000	349 888	0.01	
SAN DIEGO GAS & ELECTRIC 2.50000% 16-15.05.26*	USD	1 050 000			1 050 000	883 971	0.03	
SAN DIEGO GAS & ELECTRIC CO 5.35000% 23-01.04.53*	USD		1 000 000		1 000 000	778 431	0.02	
SHANGHAI POR GRP BVI DEP 2 CO LTD-REG-S 2.37500% 20-13.07.30*	USD	600 000			600 000	446 603	0.01	
SHELL INTERNATIONAL FINANCE BV 4.37500% 15-11.05.45*	USD	1 230 000			1 230 000	873 958	0.03	
SOUTHERN CALIFORNIA EDISON CO 6.00000% 04-15.01.34*	USD	1 195 000			1 195 000	1 053 064	0.03	
SOUTHERN CALIFORNIA EDISON CO 5.50000% 10-15.03.40*	USD		30 000		30 000	24 034	0.00	
SOUTHERN CALIFORNIA EDISON CO 4.87500% 19-01.03.49*	USD	800 000			800 000	565 536	0.02	
SOUTHERN CALIFORNIA EDISON CO 2.95000% 21-01.02.51*	USD	750 000			750 000	379 285	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SOUTHERN CALIFORNIA EDISON 5.85000% 22-01.11.27*	USD		2 000 000		2 000 000	1 817 465	0.05	
SOUTHERN CALIFORNIA GAS CO 3.75000% 12-15.09.42*	USD	410 000			410 000	256 677	0.01	
SOUTHWESTERN PUBLIC SERVICE 4.50000% 11-15.08.41*	USD	750 000			750 000	526 308	0.02	
TIME WARNER CABLE ENTERPRISES LLC 8.37500% 94-15.07.33*	USD	1 168 000			1 168 000	1 108 966	0.03	
TIME WARNER CABLE LLC 4.50000% 12-15.09.42*	USD	645 000			645 000	385 526	0.01	
TMS ISSUER SARL-REG-S 5.78000% 23-23.08.32*	USD		1 200 000		1 200 000	1 059 298	0.03	
VERIZON COMMUNICATIONS INC 5.25000% 17-16.03.37*	USD	1 690 000		500 000	1 190 000	975 388	0.03	
VIACOMCBS INC 5.85000% 13-01.09.43*	USD	550 000			550 000	361 358	0.01	
WALT DISNEY CO/THE 3.00000% 16-13.02.26*	USD	1 030 000			1 030 000	885 181	0.03	
XCEL ENERGY INC 3.30000% 15-01.06.25*	USD	1 000 000			1 000 000	873 064	0.03	
TOTAL USD						66 717 133	1.95	
Total Bonds, fixed rate						127 006 807	3.72	
Bonds, zero coupon								
EUR								
DANONE SA-REG-S 0.00000% 21-01.12.25*	EUR	1 500 000			1 500 000	1 336 399	0.04	
DEUTSCHE BOERSE AG-REG-S 0.00000% 21-22.02.26*	EUR	1 200 000			1 200 000	1 056 669	0.03	
TOTAL EUR						2 393 069	0.07	
Total Bonds, zero coupon						2 393 069	0.07	
Bonds, floating rate								
EUR								
BANCO DE SABADELL SA-REG-S 1.125%/VAR 20-11.03.27*	EUR	1 400 000			1 400 000	1 243 721	0.04	
BP CAPITAL MARKETS PLC-REG-S-SUB 3.625%/VAR 20-PRP*	EUR		600 000		600 000	506 452	0.01	
BPCE SA-REG-S 1.625%/3M EURIBOR+110BP 22-02.03.29*	EUR	2 000 000			2 000 000	1 698 121	0.05	
CNP ASSURANCES-REG-S-SUB 4.000%/VAR 12-PRP*	EUR	1 100 000		1 100 000				
DANSKE BANK AS-REG-S 0.500%/VAR 19-27.08.25*	EUR	1 350 000		1 350 000				
ELM BV-REG-S-SUB 2.600%/VAR 15-PRP*	EUR	550 000			550 000	497 189	0.01	
HANNOVER RUECK SE-REG-S-SUB 3.375%/VAR 14-PRP*	EUR	500 000			500 000	462 300	0.01	
MERCK KGAA-REG-S-SUB 2.875%/VAR 19-25.06.79*	EUR	100 000			100 000	84 091	0.00	
NN GROUP NV-REG-S-SUB 4.500%/VAR 14-PRP*	EUR	900 000			900 000	840 018	0.02	
OMV AG-REG-S-SUB 6.250%/VAR 15-PRP*	EUR	700 000			700 000	686 207	0.02	
ORANGE-SUB-REG-S 5.250%/VAR 14-PRP*	EUR	650 000		650 000				
SWISS RE FINANCE LUX SA-REG-S-SUB 2.534%/VAR 19-30.04.50*	EUR	900 000		900 000				
VOLKSWAGEN INTL FIN NV-REG-S-SUB 3.875%/VAR 17-PRP*	EUR	700 000			700 000	591 863	0.02	
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.500%/VAR 15-PRP*	EUR	600 000			600 000	455 951	0.01	
TOTAL EUR						7 065 915	0.21	
GBP								
UBS GROUP AG-REG-S 7.375%/VAR 22-07.09.33*	GBP	800 000			800 000	928 319	0.03	
TOTAL GBP						928 319	0.03	
USD								
CLOVERIE PLC FOR ZURICH INS-REG-S-SUB 5.625%/VAR 16-24.06.46*	USD	600 000			600 000	522 824	0.02	
DEUTSCHE BANK AG/NEW YORK NY 2.552%/VAR 22-07.01.28*	USD	2 000 000			2 000 000	1 575 397	0.05	
DEUTSCHE TELEKOM INTL FIN 8.250%/RATING LINKED 00-15.06.30*	USD	1 231 000			1 231 000	1 255 197	0.04	
GOLDMAN SACHS GROUP INC 4.223%/VAR 18-01.05.29*	USD	1 300 000			1 300 000	1 079 885	0.03	
JP MORGAN CHASE & CO 2.005%/VAR 20-13.03.26*	USD	3 000 000			3 000 000	2 576 324	0.08	
QBE INSURANCE GROUP LTD-REG-S-SUB 6.750%/VAR 14-02.12.44*	USD	1 200 000			1 200 000	1 076 900	0.03	
WESTPAC BANKING CORP-SUB 4.322%/VAR 16-23.11.31*	USD	1 000 000			1 000 000	840 869	0.02	
TOTAL USD						8 927 396	0.26	
Total Bonds, floating rate						16 921 629	0.50	
Convertible bonds, floating rate								
CAD								
TORONTO-DOMINION BANK-SUB COCO 3.060%/VAR 19-26.01.32*	CAD	1 800 000			1 800 000	1 072 224	0.03	
TOTAL CAD						1 072 224	0.03	
Total Convertible bonds, floating rate						1 072 224	0.03	
Total Securities traded on an exchange						1 421 268 681	41.60	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Securities traded on other regulated markets which are open to the public

Notes, fixed rate

CAD

BANK OF MONTREAL 2.70000% 16-09.12.26*	CAD	1 250 000		1 250 000	759 767	0.02	
BANK OF NOVA SCOTIA 3.10000% 18-02.02.28*	CAD	1 900 000	2 000 000	3 900 000	2 341 807	0.07	
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 18-26.05.25*	CAD	3 650 000		2 950 000	1 871 545	0.05	
DOLLARAMA INC 1.87100% 21-08.07.26*	CAD		200 000	200 000	119 487	0.00	
FEDERATION DES CAISSES DESJARDINS DU QU 1.58700% 21-10.09.26*	CAD	1 000 000		1 000 000	588 013	0.02	
NATIONAL BANK OF CANADA 5.21900% 23-14.06.28*	CAD		2 500 000	2 500 000	1 604 908	0.05	
RELIANCE LP 3.83600% 17-15.03.25*	CAD		200 000	200 000	127 323	0.00	
ROGERS COMMUNICATIONS INC 6.11000% 10-25.08.40*	CAD	500 000		500 000	312 575	0.01	
TELUS CORP 3.15000% 19-19.02.30*	CAD	900 000		900 000	508 197	0.01	
TELUS CORP 3.95000% 19-16.02.50*	CAD	900 000		900 000	412 459	0.01	
TORONTO-DOMINION BANK 3.22600% 14-24.07.24*	CAD	1 700 000		1 700 000			
TOTAL CAD					8 646 080	0.25	

USD

7-ELEVEN INC-144A 0.95000% 21-10.02.26*	USD	1 200 000		1 200 000	978 216	0.03	
7-ELEVEN INC-144A 1.80000% 21-10.02.31*	USD	500 000		500 000	338 163	0.01	
ABBVIE INC 4.55000% 20-15.03.35*	USD	400 000		400 000	320 029	0.01	
AES CORP-SUB 2.45000% 21-15.01.31*	USD	1 500 000		1 500 000	1 025 749	0.03	
AIR LIQUIDE FINANCE SA-144A 2.50000% 16-27.09.26*	USD	1 500 000		1 500 000	1 265 425	0.04	
AKER BP ASA-144A 3.10000% 21-15.07.31*	USD		1 500 000	1 500 000	1 072 118	0.03	
ALBEMARLE CORP 5.05000% 22-01.06.32*	USD		1 500 000	1 500 000	1 191 436	0.03	
ALCON FINANCE CORP-144A 2.60000% 20-27.05.30*	USD	500 000		500 000	366 622	0.01	
ALFA SAB DE CV-REG-S 6.87500% 14-25.03.44*	USD	400 000		400 000	325 343	0.01	
AMERICAN EXPRESS CO 3.30000% 22-03.05.27*	USD	1 500 000		1 500 000	1 249 338	0.04	
AMERICAN TRANSMISSION SYSTEMS-144A 5.00000% 14-01.09.44*	USD	300 000	1 000 000	1 300 000	963 958	0.03	
AMGEN INC 2.77000% 21-01.09.53*	USD	750 000		750 000	356 591	0.01	
AP MOLLER - MAERSK A/S-144A 4.50000% 19-20.06.29*	USD	250 000		250 000	212 359	0.01	
APPLE INC 4.50000% 16-23.02.36*	USD	750 000	750 000				
APPLIED MATERIALS INC 5.85000% 11-15.06.41*	USD	500 000		500 000	438 909	0.01	
APT PIPELINES LTD-144A 4.20000% 15-23.03.25*	USD	1 100 000		1 100 000	974 282	0.03	
ATHENE GLOBAL FUNDING-144A 0.95000% 21-08.01.24*	USD	2 500 000	2 500 000				
ATHENE GLOBAL FUNDING-144A 1.71600% 22-07.01.25*	USD		2 000 000	2 000 000	1 714 059	0.05	
AUTODESK INC 2.40000% 21-15.12.31*	USD	1 000 000		1 000 000	699 121	0.02	
AVIATION CAPITAL GROUP LLC-144A 6.25000% 23-15.04.28*	USD		1 500 000	1 500 000	1 320 210	0.04	
AVOLON HOLDINGS FUNDING LTD-144A 2.12500% 21-21.02.26*	USD	1 500 000	750 000	750 000	608 393	0.02	
AVOLON HOLDINGS FUNDING LTD-144A 2.75000% 21-21.02.28*	USD	1 500 000	750 000	750 000	568 731	0.02	
AXA EQUITABLE HOLDINGS INC 5.00000% 19-20.04.48*	USD	950 000		950 000	658 585	0.02	
BANK OF MONTREAL 5.20000% 23-12.12.24*	USD		1 665 000	1 665 000	1 501 864	0.04	
BANQUE FEDERATIVE DU CRE MUTUEL SA-144A 4.75300% 22-13.07.27*	USD	1 200 000		1 200 000	1 037 177	0.03	
BAXTER INTERNATIONAL INC 2.53900% 22-01.02.32*	USD	1 000 000		1 000 000	682 475	0.02	
BAYER US FINANCE II LLC-144A 3.37500% 18-15.07.24*	USD	850 000	850 000				
BAYER US FINANCE LLC-144A 3.37500% 14-08.10.24*	USD	750 000		750 000	664 743	0.02	
BERKSHIRE HATHAWAY ENERGY CO 1.65000% 21-15.05.31*	USD	2 000 000	500 000	1 500 000	995 736	0.03	
BERRY GLOBAL INC 0.95000% 21-15.02.24*	USD	2 485 000	2 485 000				
BERRY GLOBAL INC 1.65000% 21-15.01.27*	USD		750 000	750 000	588 150	0.02	
BIOGEN INC 3.25000% 22-15.02.51*	USD	504 000		504 000	268 244	0.01	
BLACKSTONE HOLDINGS FINANCE CO-144A 4.45000% 15-15.07.45*	USD	225 000		225 000	144 247	0.00	
BLACKSTONE HOLDINGS FINANCE CO LLC-144A 2.00000% 21-30.01.32*	USD	1 000 000		1 000 000	643 302	0.02	
BLACKSTONE PRIVATE CREDIT FUND 2.62500% 22-15.12.26*	USD		2 000 000	750 000	973 882	0.03	
BLACKSTONE SECURED LNDNG FD 2.12500% 22-15.02.27*	USD	1 300 000		1 300 000	999 073	0.03	
BLACKSTONE SECURED LENDING FUND 2.85000% 22-30.09.28*	USD	1 000 000		1 000 000	737 558	0.02	
BOSTON GAS CO-144A 4.48700% 12-15.02.42*	USD	500 000		500 000	333 055	0.01	
BPCE SA-144A-SUB 5.70000% 13-22.10.23*	USD	1 100 000	1 100 000				
BROADCOM INC-144A 2.45000% 21-15.02.31*	USD	1 500 000		1 500 000	1 047 582	0.03	
BROADCOM INC-144A 4.92600% 22-15.05.37*	USD		2 000 000	2 000 000	1 516 913	0.04	
BROOKLYN UNION GAS CO/THE-144A 3.40700% 16-10.03.26*	USD	800 000		800 000	682 627	0.02	
CAMERON LNG LLC-144A 3.30200% 19-15.01.35*	USD	1 500 000		1 500 000	1 044 786	0.03	
CARGILL INC-144A 0.75000% 21-02.02.26*	USD	725 000		725 000	593 717	0.02	
CARGILL INC-144A 4.75000% 23-24.04.33*	USD		1 800 000	1 800 000	1 497 558	0.04	
CARRIER GLOBAL CORP 2.72200% 20-15.02.30*	USD	1 100 000		1 100 000	815 410	0.02	
CARRIER GLOBAL CORP 3.37700% 20-05.04.40*	USD	765 000		765 000	468 437	0.01	
CCO LLC/CAPITAL 6.83400% 15-23.10.55*	USD	650 000		650 000	499 107	0.01	
CDW LLC / CDW FINANCE CORP 3.56900% 21-01.12.31*	USD	1 000 000		1 000 000	729 734	0.02	
CENCOSUD SA-REG-S 5.15000% 15-12.02.25*	USD	500 000		500 000	445 902	0.01	
CHARLES SCHWAB CORP/THE 3.30000% 21-01.04.27*	USD	925 000		925 000	764 546	0.02	
CHENIERE CORPUS CHRISTI HLDGS LLC 3.70000% 20-15.11.29*	USD	1 800 000	600 000	1 200 000	951 528	0.03	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CHENIERE ENERGY PARTNERS LP 3.25000% 22-31.01.32*	USD		1 000 000		1 000 000	705 687	0.02	
CHEVRON USA INC 3.90000% 21-15.11.24*	USD	2 000 000		2 000 000				
CIGNA CORP 3.25000% 20-15.04.25*	USD	700 000			700 000	613 942	0.02	
CIGNA CORP 3.40000% 20-01.03.27*	USD	600 000			600 000	506 158	0.01	
CIGNA CORP 4.80000% 20-15.07.46*	USD	500 000			500 000	361 399	0.01	
COMCAST CORP 2.88700% 22-01.11.51*	USD		2 000 000		2 000 000	1 005 181	0.03	
COMCAST CORP 2.98700% 22-01.11.63*	USD	500 000			500 000	233 602	0.01	
COMMONWEALTH BANK OF AUSTRALIA-144A-SUB 4.31600% 18-10.01.48*	USD	600 000			600 000	359 292	0.01	
COMMONWEALTH BANK OF AUSTR-144A-SUB 3.78400% 22-14.03.32*	USD	1 200 000			1 200 000	858 046	0.03	
COMMONWEALTH BANK OF AUSTRALIA/NEW YORK 5.31600% 23-13.03.26*	USD		3 000 000		3 000 000	2 712 947	0.08	
COMMONWEALTH BANK OF AUSTRALIA-144A 1.87500% 21-15.09.31*	USD	800 000			800 000	549 903	0.02	
CONOCOPHILLIPS CO 2.40000% 22-07.03.25*	USD		2 000 000	1 781 000	219 000	190 714	0.01	
CONTINENTAL AIRLINES 4.00000% 12-29.10.24*	USD	1 500 000			1 500 000	663 275	0.02	
CONTINENTAL RESOURCES INC-144A 5.75000% 20-15.01.31*	USD	1 000 000			1 000 000	843 967	0.02	
COREBRIDGE FINANCIAL INC 3.50000% 23-04.04.25*	USD		1 000 000		1 000 000	874 972	0.03	
COREBRIDGE FINANCIAL INC-144A 3.85000% 22-05.04.29*	USD	2 000 000		2 000 000				
COREBRIDGE FINANCIAL INC 3.85000% 23-05.04.29*	USD		2 000 000		2 000 000	1 608 554	0.05	
COX COMMUNICATION INC-144A 3.35000% 16-15.09.26*	USD	1 400 000			1 400 000	1 185 257	0.03	
COX COMMUNICATIONS INC-144A 4.50000% 13-30.06.43*	USD	275 000			275 000	179 362	0.01	
DAIMLER TRUCKS FINAN NORTH AME LLC-144A 5.15000% 23-16.01.26*	USD		1 925 000		1 925 000	1 725 764	0.05	
DELL INTERNATIONAL LLC / EMC CORP 5.45000% 21-15.06.23*	USD	147 000		147 000				
DELL INTERNATIONAL LLC / EMC CORP 4.00000% 21-15.07.24*	USD	2 000 000		2 000 000				
DELL INTERNATIONAL LLC / EMC CORP 5.30000% 21-01.10.29*	USD	340 000		340 000				
DELTA AIR LINES INC / SKYMILES LTD-144A 4.50000% 20-20.10.25*	USD	500 000		163 000	337 000	298 092	0.01	
DELTA AIR LINES INC / SKYMILES LTD-144A 4.75000% 20-20.10.28*	USD	1 000 000			1 000 000	855 430	0.03	
EASTERN GAS TRANS & STOR INC 4.60000% 22-15.12.44*	USD	800 000			800 000	537 731	0.02	
EMD FINANCE LLC-144A 3.25000% 15-19.03.25*	USD	950 000			950 000	832 504	0.02	
ENEL FINANCE INTERNATIONAL NV-144A 6.00000% 09-07.10.39*	USD	1 100 000			1 100 000	884 181	0.03	
ENEL FINANCE INTERNATIONAL NV-144A 3.62500% 17-25.05.27*	USD	1 000 000			1 000 000	839 615	0.02	
ENEL FINANCE INTERNATIONAL NV-144A 5.50000% 22-15.06.52*	USD	600 000			600 000	424 216	0.01	
EQUITABLE FINANCIAL LIFE GLOBAL FU-144A 1.80000% 21-08.03.28*	USD	750 000			750 000	564 571	0.02	
ERAC USA FINANCE LLC-144A 5.62500% 12-15.03.42*	USD	840 000			840 000	687 782	0.02	
ERAC USA FINANCE LLC-144A 3.85000% 14-15.11.24*	USD	950 000			950 000	845 779	0.02	
FMR CORP-144A 4.95000% 13-01.02.33*	USD	500 000			500 000	404 043	0.01	
FOX CORP 5.57600% 20-25.01.49*	USD	650 000	600 000	700 000	550 000	394 347	0.01	
GA GLOBAL FUNDING TRUST-144A 2.90000% 22-06.01.32*	USD		800 000		800 000	527 559	0.02	
GE HEALTHCARE HOLDING LLC-144A 5.90500% 22-22.11.32*	USD		750 000	750 000				
GEORGIA-PACIFIC LLC-144A 3.60000% 14-01.03.25*	USD	894 000			894 000	790 266	0.02	
GLENCORE FINANCE CANADA LTD-144A STEP UP 12-25.10.42*	USD	350 000	750 000		1 100 000	833 278	0.02	
GLP CAPTIAL/GLP FINANCING II INC 4.00000% 20-15.01.31*	USD	1 000 000			1 000 000	740 135	0.02	
GREAT-WEST LIFE CO FINANCE LP-144A 4.58100% 18-17.05.48*	USD	400 000			400 000	277 394	0.01	
GUARDIAN LIFE ISURANCE CO-144A-SUB 4.87500% 14-19.06.64*	USD	150 000			150 000	101 361	0.00	
GUARDIAN LIFE ISURANCE CO-144A-SUB 4.85000% 17-24.01.77*	USD	250 000			250 000	161 021	0.00	
HCA INC 3.12500% 23-15.03.27*	USD		1 200 000		1 200 000	985 452	0.03	
HCA INC 3.37500% 23-15.03.29*	USD		1 000 000		1 000 000	782 282	0.02	
HCA INC 4.62500% 23-15.03.52*	USD		750 000		750 000	475 180	0.01	
HCA INC-144A 3.12500% 22-15.03.27*	USD	1 200 000		1 200 000				
HCA INC-144A 3.37500% 22-15.03.29*	USD	2 000 000		2 000 000				
HCA INC-144A 4.62500% 22-15.03.52*	USD		750 000	750 000				
HEINEKEN NV-144A 4.00000% 12-01.10.42*	USD	360 000			360 000	238 150	0.01	
HOST HOTELS & RESORTS LP 4.00000% 15-15.06.25*	USD	400 000			400 000	349 374	0.01	
HYUNDAI CAPITAL-144A 1.65000% 21-17.09.26*	USD	2 000 000			2 000 000	1 601 560	0.05	
INDIANA MICHIGAN POWER CO 3.25000% 21-01.05.51*	USD	750 000			750 000	405 464	0.01	
INTEL CORP 4.00000% 12-15.12.32*	USD	850 000			850 000	674 558	0.02	
INTERNATIONAL FLAVORS & FRAG INC-144A 2.30000% 21-01.11.30*	USD	1 000 000			1 000 000	675 836	0.02	
INTERNATIONAL FLAVORS & FRAGRANCES-144A 3.46800% 21-01.12.50*	USD	1 000 000			1 000 000	507 098	0.01	
INTESA SANPAOLO SPA-144A 3.25000% 19-23.09.24*	USD	500 000			500 000	442 005	0.01	
INVERSIONES CMPC SA-REG-S 4.75000% 14-15.09.24*	USD	800 000			800 000	714 630	0.02	
INVERSIONES CMPC SA-REG-S 3.85000% 20-13.01.30*	USD	600 000			600 000	464 194	0.01	
JAB HOLDINGS BV-144A 2.20000% 20-23.11.30*	USD	1 500 000		998 000	502 000	341 786	0.01	
JACKSON FINANCIAL INC 5.67000% 22-08.06.32*	USD		1 500 000		1 500 000	1 255 563	0.04	
JACKSON NATIONAL LIFE GLOBAL FUND-144A 3.25000% 17-30.01.24*	USD	1 900 000		1 900 000				
JBS USA LUX SA / JBS USA FOOD-144A 3.00000% 22-02.02.29*	USD		1 500 000	1 500 000				
JBS USA LUX SA / JBS USA FOOD CO-144A 5.75000% 22-01.04.33*	USD	1 000 000		1 000 000				
JBS USA LUX SA / JBS USA FOOD CO 3.00000% 23-02.02.29*	USD		1 500 000		1 500 000	1 123 887	0.03	
JBS USA LUX SA / JBS 5.75000% 23-01.04.33*	USD		1 000 000		1 000 000	803 773	0.02	
KENVUE INC 4.90000% 23-22.03.33*	USD		2 000 000		2 000 000	1 705 505	0.05	
KENVUE INC-144A 4.90000% 23-22.03.33*	USD		2 000 000	2 000 000				
KKR GROUP FINANCE CO X LLC-144A 3.25000% 21-15.12.51*	USD	700 000			700 000	352 429	0.01	
LAFARGEHOLCIM FINANCE US LLC-144A 4.75000% 16-22.09.46*	USD	500 000			500 000	339 009	0.01	
LIBERTY MUTUAL GROUP INC-144A 3.95100% 19-15.10.50*	USD	550 000			550 000	316 362	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
MAGALLANES INC-144A 3.75500% 22-15.03.27*	USD	2 000 000		2 000 000				
MAGALLANES INC-144A 5.05000% 22-15.03.42*	USD	830 000		830 000				
MAGALLANES INC-144A 5.39100% 22-15.03.62*	USD	1 200 000		1 200 000				
MARS INC-144A 4.65000% 23-20.04.31*	USD		1 100 000	400 000	700 000	591 765	0.02	
MASSACHUSETTS MUTUAL LIFE INS-144A-SUB 3.72900% 19-15.10.70*	USD	675 000			675 000	346 856	0.01	
MCDONALD'S CORP 5.15000% 22-09.09.52*	USD	800 000			800 000	613 741	0.02	
MERCEDES-BENZ FIN NORTH AMERCA LLC-144A 3.75000% 18-22.02.28*	USD	1 000 000			1 000 000	843 039	0.02	
MERCEDES-BENZ FINACE NORTH AMERICA-144A 4.80000% 23-30.03.28*	USD		2 000 000		2 000 000	1 749 427	0.05	
METROPOLITAN LIFE GLOBAL FUNDING-144A 5.40000% 23-12.09.28*	USD	1 775 000			1 775 000	1 576 331	0.05	
MORGAN STANLEY BANK NA 5.47900% 23-16.07.25*	USD	2 000 000			2 000 000	1 812 122	0.05	
NATIONAL AUSTRALIA BANK LTD/NEW YORK 4.94400% 23-12.01.28*	USD	2 000 000			2 000 000	1 764 553	0.05	
NATIONAL AUSTRALIA BANK LTD-144A 3.50000% 17-10.01.27*	USD	1 000 000			1 000 000	848 953	0.02	
NATIONWIDE MUTUAL INSURANCE-144A 9.37500% 09-15.08.39*	USD	473 000			473 000	504 683	0.01	
NATIONWIDE MUTUAL INSURANCE-REG-S-SUB 4.95000% 14-22.04.44*	USD	300 000			300 000	203 058	0.01	
NESTLE HOLDINGS INC-144A 4.00000% 18-24.09.48*	USD	800 000			800 000	551 472	0.02	
NESTLE HOLDINGS INC-144A 0.37500% 20-15.01.24*	USD	500 000		500 000				
NESTLE HOLDINGS INC-144A 4.85000% 23-14.03.33*	USD		2 200 000		2 200 000	1 878 655	0.05	
NEW ENGLAND POWER CO-144A 2.80700% 20-06.10.50*	USD	800 000			800 000	395 725	0.01	
NEW YORK LIFE GLOBAL FUNDING-144A 2.00000% 20-22.01.25*	USD	750 000			750 000	652 980	0.02	
NEW YORK LIFE INSURANCE CO-144A-SUB 4.45000% 19-15.05.69*	USD	550 000			550 000	343 424	0.01	
NIAGARA MOHAWK POWER-144A 5.78300% 22-16.09.52*	USD	600 000			600 000	475 236	0.01	
NORTHERN TRUST CORP-SUB 6.12500% 22-02.11.32*	USD		1 000 000		1 000 000	877 222	0.03	
NORTHWESTERN MUTUAL LIFE INS-144A-SUB 3.45000% 21-30.03.51*	USD	1 000 000			1 000 000	549 362	0.02	
NUTRIEN LTD 3.00000% 18-01.04.25*	USD	699 000			699 000	609 148	0.02	
NUTRIEN LTD 5.62500% 18-01.12.40*	USD	275 000			275 000	220 200	0.01	
NXP BV / NXP FDNG LLC / NXP USA 3.25000% 22-11.05.41*	USD	1 300 000			1 300 000	764 035	0.02	
NXP BV / NXP FUNDING LLC / NXP USA 3.15000% 22-01.05.27*	USD	1 000 000			1 000 000	824 178	0.02	
OCCIDENTAL PETROLEUM CORP 6.45000% 19-15.09.36*	USD		1 000 000		1 000 000	883 913	0.03	
OFFICE PROPERTIES INCOME TRUST 4.25000% 17-15.05.24*	USD	950 000		950 000				
OHIO POWER CO 5.00000% 23-01.06.33*	USD		1 800 000		1 800 000	1 491 027	0.04	
ONCOR ELECTRIC DELIVERY CO 3.70000% 19-15.11.28*	USD	800 000			800 000	666 486	0.02	
ONCOR ELECTRIC DELIVERY CO 3.80000% 19-01.06.49*	USD	900 000			900 000	556 793	0.02	
OTIS WORLDWIDE CORP 2.56500% 20-15.02.30*	USD	1 500 000			1 500 000	1 110 673	0.03	
PACIFIC LIFE GLOBAL FUNDING II-144A 5.50000% 23-18.07.28*	USD		2 000 000		2 000 000	1 781 604	0.05	
PACIFIC LIFECORP-144A 3.35000% 20-15.09.50*	USD	700 000			700 000	386 968	0.01	
PENSKE TRUCK LEASING/PTL FIN CORP-144A 4.45000% 19-29.01.26*	USD	900 000			900 000	783 306	0.02	
PERNOD RICARD INTERNATIONAL FIN-144A 1.62500% 20-01.04.31*	USD	1 200 000			1 200 000	809 583	0.02	
PHILLIPS 66 CO 3.60500% 23-15.02.25*	USD		1 000 000		1 000 000	883 611	0.03	
PHILLIPS 66 CO-144A 3.60500% 22-15.02.25*	USD	1 000 000		1 000 000				
PIEDMONT NATURAL GAS CO INC 5.05000% 22-15.05.52*	USD	1 000 000			1 000 000	709 959	0.02	
PRINCIPAL LIFE GLOBAL FUNDING II-144A 3.00000% 16-18.04.26*	USD	700 000			700 000	591 083	0.02	
PROLOGIS LP 1.75000% 22-01.02.31*	USD	1 200 000			1 200 000	816 580	0.02	
PROTECTIVE LIFE GLOBAL FUNDING-144A 1.73700% 20-21.09.30*	USD	1 000 000	1 200 000		2 200 000	1 486 435	0.04	
PROVIDENCE ST JOSEPH HELTH OBLGTD GRP 2.70000% 21-01.10.51*	USD	750 000			750 000	343 322	0.01	
PUGET ENERGY INC 3.65000% 15-15.05.25*	USD		250 000		250 000	218 374	0.01	
RAYTHEON TECHNOLOGIES CORP 4.20000% 20-15.12.44*	USD	300 000			300 000	190 258	0.01	
RAYTHEON TECHNOLOGIES CORP 3.50000% 20-15.03.27*	USD	900 000			900 000	757 321	0.02	
RAYTHEON TECHNOLOGIES CORP 4.80000% 20-15.12.43*	USD	150 000			150 000	108 169	0.00	
REALTY INCOME CORP 2.85000% 21-15.12.32*	USD	700 000			700 000	482 161	0.01	
REGAL REXNORD CORP-144A 6.05000% 23-15.04.28*	USD		1 750 000		1 750 000	1 523 458	0.04	
ROCHE HOLDINGS INC-144A 4.00000% 14-28.11.44*	USD	550 000			550 000	384 327	0.01	
ROCHE HOLDINGS INC-144A 2.37500% 16-28.01.27*	USD	800 000			800 000	661 129	0.02	
ROCHE HOLDINGS INC-144A 2.31400% 22-10.03.27*	USD		1 500 000		1 500 000	1 233 292	0.04	
ROCHE HOLDINGS INC-144A 2.07600% 21-13.12.31*	USD	750 000			750 000	524 023	0.02	
ROGERS COMMUNICATIONS INC-144A 4.55000% 22-15.03.52*	USD	1 000 000						
ROGERS COMMUNICATIONS INC 4.55000% 23-15.03.52*	USD		1 000 000		1 000 000	629 435	0.02	
S&P GLOBAL INC 4.25000% 23-01.05.29*	USD		2 000 000		2 000 000	1 694 101	0.05	
S&P GLOBAL INC-144A 4.25000% 22-01.05.29*	USD	2 000 000		2 000 000				
SCENTRE GROUP TRUST 1 / 2-REG-S 3.25000% 15-28.10.25*	USD	450 000			450 000	387 658	0.01	
SCHLUMBERGER HOLDINGS CORP-144A 3.90000% 19-17.05.28*	USD	2 017 000			2 017 000	1 691 847	0.05	
SIEMENS FINANCIERINGSMAATSCH NV-144A 6.12500% 06-17.08.26*	USD	250 000			250 000	230 532	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-144A 3.25000% 15-27.05.25*	USD		2 500 000		2 500 000	2 194 039	0.06	
SIEMENS FINANCIERINGSMAATSCH NV-144A 4.20000% 17-16.03.47*	USD	700 000			700 000	487 054	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-144A 1.70000% 21-11.03.28*	USD	1 000 000			1 000 000	775 546	0.02	
SOCIETE GENERALE SA-144A 4.00000% 17-12.01.27*	USD	800 000			800 000	670 381	0.02	
SOUTHWESTERN ELECTRIC POWER 6.20000% 10-15.03.40*	USD	645 000			645 000	544 927	0.02	
STANDARD CHARTERED PLS-144A 1.82200% 21-23.11.25*	USD	1 750 000		1 750 000				
T-MOBILE USA 5.20000% 22-15.01.33*	USD	600 000			600 000	501 599	0.01	
T-MOBILE USA INC 5.80000% 22-15.09.62*	USD	600 000			600 000	470 527	0.01	

Security	31.10.2022		31.10.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
TARGA RESOURCES PARTNERS 4.00000% 21-15.01.32*	USD	920 000		920 000	689 079	0.02	
TEACHERS INSURANCE & ANNUITY ASSOC-144A 6.85000% 09-16.12.39*	USD	850 000		850 000	782 096	0.02	
TECK RESOURCES LTD 3.90000% 20-15.07.30*	USD		1 000 000	1 000 000	773 976	0.02	
TENNESSEE GAS PIPELINE CO LLC-144A 2.90000% 20-01.03.30*	USD	1 000 000		1 000 000	744 985	0.02	
TRANSCONTINENTAL GAS PIPE LINE 4.60000% 18-15.03.48*	USD	950 000		950 000	650 548	0.02	
TRUIST BANK-SUB 2.25000% 20-11.03.30*	USD	1 000 000		1 000 000	672 039	0.02	
UNION PACIFIC CORP 3.83900% 20-20.03.60*	USD	950 000		950 000	569 419	0.02	
UNITED AIRLINES 4.00000% 14-11.04.26*	USD	500 000		500 000	228 943	0.01	
UNITED AIRLINES 5.87500% 20-15.10.27*	USD	1 000 000		1 000 000	579 685	0.02	
UNITEDHEALTH GROUP INC 5.15000% 22-15.10.25*	USD		2 000 000	2 000 000	1 813 088	0.05	
UNIVERSAL HEALTH SERVICES INC 2.65000% 22-15.10.30*	USD		250 000	250 000	173 925	0.01	
VIATRIS INC 2.70000% 21-22.06.30*	USD	750 000		750 000	524 204	0.02	
VIATRIS INC 3.85000% 21-22.06.40*	USD	1 500 000		1 500 000	849 610	0.02	
VICI PROPERTIES LP /VICI NTE CO INC-144A 5.75000% 22-01.02.27*	USD	1 500 000		1 500 000	1 306 395	0.04	
VOLKSWAGEN GROUP OF AMERICA FIN-144A 5.70000% 23-12.09.26*	USD		1 500 000	1 500 000	1 353 016	0.04	
VOLKSWAGEN GRP OF AMERICA FINANCE-144A 4.25000% 18-13.11.23*	USD	2 000 000	2 000 000				
VOLKSWAGEN GRP OF AMER FIN LLC-144A 3.75000% 20-13.05.30*	USD	1 000 000		1 000 000	777 811	0.02	
WARNERMEDIA HOLDINGS INC 3.75500% 23-15.03.27*	USD		2 000 000	1 000 000	837 792	0.02	
WARNERMEDIA HOLDINGS 5.05000% 23-15.03.42*	USD		830 000	830 000	559 503	0.02	
WARNERMEDIA HOLDINGS INC 5.39100% 23-15.03.62*	USD		1 200 000	1 200 000	764 844	0.02	
WEA FIN LLC/ WESTF UK&EUR FIN PLC-144A 3.75000% 14-17.09.24*	USD	1 650 000		1 650 000	1 448 990	0.04	
WILLIAMS COS INC/THE 5.65000% 23-15.03.33*	USD		1 500 000	500 000	858 592	0.03	
WILLIS NORTH AMERICA INC 3.87500% 19-15.09.49*	USD	500 000		500 000	291 069	0.01	
WRKCO INC 3.00000% 19-15.09.24*	USD	1 200 000	1 200 000				
TOTAL USD					143 913 684	4.21	
Total Notes, fixed rate					152 559 764	4.47	

Notes, floating rate

CAD

BANK OF MONTREAL-SUB COCO 1.928%/VAR 21-22.07.31*	CAD	3 000 000		3 000 000	1 756 919	0.05	
ROYAL BANK OF CANADA-SUB COCO 2.088%/VAR 20-30.06.30*	CAD	1 000 000		1 000 000	613 697	0.02	
TOTAL CAD					2 370 616	0.07	

USD

AXA SA-144A-SUB 6.379%/3M LIBOR+225.6BP 06-PRP*	USD	350 000		350 000	328 812	0.01	
BANK OF AMERICA CORP 6.204%/VAR 22-10.11.28*	USD		1 500 000	1 500 000	1 355 868	0.04	
BNP PARIBAS SA-144A 3.132%/VAR 22-20.01.33*	USD	1 000 000	1 000 000	2 000 000	1 389 105	0.04	
BNP PARIBAS SA-144A 5.125%/VAR 23-13.01.29*	USD		1 400 000	1 400 000	1 218 172	0.04	
BNP PARIBAS-144A-SUB 2.588%/VAR 20-12.08.35*	USD	800 000		800 000	530 495	0.02	
FARMERS EXCHANGE CAPITAL II-144A-SUB 6.151%/VAR 13-01.11.53*	USD	950 000		950 000	782 138	0.02	
FEDERATION DES CAISSES DES-144A 5.278%/VAR 23-23.01.26*	USD		3 000 000	2 000 000	896 453	0.03	
FIFTH THIRD BANCORP 4.337%/VAR 22-25.04.33*	USD	1 600 000		1 600 000	1 186 123	0.03	
HUNTINGTON NATIONAL BANK 5.699%/VAR 22-18.11.25*	USD		3 000 000	3 000 000	2 650 748	0.08	
MACQUARIE GROUP-144A 4.442%/VAR 22-21.06.33*	USD	1 500 000		1 500 000	1 138 929	0.03	
MITSUBISHI UFJ FINANCIAL GROUP INC 5.354%/VAR 22-13.09.28*	USD		2 000 000	1 000 000	880 964	0.03	
MORGAN STANLEY 6.342%/VAR 22-18.10.33*	USD		1 000 000	1 000 000	892 194	0.03	
PNC FINANCIAL SERVICES GROUP INC/THE 6.037%/VAR 22-28.10.33*	USD		2 000 000	750 000	1 071 259	0.03	
RABOBANK NEDERLAND NV-144A 1.106%/VAR 21-24.02.27*	USD	2 000 000		2 000 000	1 612 976	0.05	
RABOBANK NEDERLAND NV-144A 3.649%/VAR 22-06.04.28*	USD		2 000 000	2 000 000	1 659 732	0.05	
SOCIETE GENERALE SA-144A 2.226%/VAR 22-21.01.26*	USD	920 000		920 000	788 770	0.02	
US BANCORP 5.850%/VAR 22-21.10.33*	USD		1 000 000	1 000 000	836 087	0.02	
TOTAL USD					19 218 825	0.56	
Total Notes, floating rate					21 589 441	0.63	

Medium term notes, fixed rate

AUD

PACIFIC NATIONAL FINANCE PTY LTD 5.25000% 15-19.05.25*	AUD	700 000		700 000	394 409	0.01	
TOTAL AUD					394 409	0.01	

CAD

407 INTERNATIONAL INC 4.19000% 12-25.04.42*	CAD	950 000		950 000	530 923	0.02	
407 INTERNATIONAL INC 2.43000% 16-04.05.27*	CAD	1 300 000		1 300 000	782 133	0.02	
ALTALINK LP 3.39900% 14-06.06.24*	CAD	600 000		600 000	388 559	0.01	
BELL CANADA 3.00000% 21-17.03.31*	CAD	2 000 000		2 000 000	1 089 897	0.03	
BELL CANADA-REG-S 4.35000% 15-18.12.45*	CAD	1 500 000		1 500 000	770 053	0.02	
BELL TELEPHONE CO OF CANADA OR BELL CAN 4.45000% 17-27.02.47*	CAD	250 000		250 000	129 667	0.00	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CU INC 3.54800% 17-22.11.47*	CAD	800 000			800 000	390 455	0.01	
ENBRIDGE GAS INC 3.59000% 17-22.11.47*	CAD	800 000			800 000	387 126	0.01	
ENBRIDGE GAS INC 4.88000% 11-21.06.41*	CAD	250 000			250 000	150 400	0.00	
ENBRIDGE INC 3.94000% 13-30.06.23*	CAD	950 000		950 000				
ENBRIDGE INC 4.24000% 12-27.08.42*	CAD	500 000			500 000	250 994	0.01	
ENBRIDGE PIPELINES INC 3.45000% 15-29.09.25*	CAD	1 230 000			1 230 000	774 122	0.02	
FORTISALBERTA INC 2.63200% 20-08.06.51*	CAD		1 200 000		1 200 000	474 555	0.01	
FORTISALBERTA INC 3.67200% 17-09.09.47*	CAD	1 250 000			1 250 000	623 675	0.02	
GREATER TORONTO AIRPORTS AUTHORITY 5.30000% 11-25.02.41*	CAD	800 000			800 000	519 351	0.02	
HYDRO ONE INC 1.69000% 20-16.01.31*	CAD	3 000 000			3 000 000	1 554 710	0.05	
HYDRO ONE INC 3.63000% 18-25.06.49*	CAD	1 600 000			1 600 000	795 034	0.02	
PEMBINA PIPELINE CORP 4.67000% 20-28.05.50*	CAD	500 000			500 000	251 599	0.01	
ROGERS COMMUNICATIONS INC 4.00000% 14-13.03.24*	CAD	650 000			650 000	423 239	0.01	
TOTAL CAD						10 286 493	0.30	
USD								
BANK OF MONTREAL 4.70000% 22-14.09.27*	USD		2 000 000		2 000 000	1 732 615	0.05	
BPCE SA-144A 3.25000% 18-11.01.28*	USD	1 200 000			1 200 000	964 701	0.03	
JOHN DEERE CAPITAL CORP 4.75000% 23-08.06.26*	USD		1 800 000		1 800 000	1 613 662	0.05	
MACQUARIE BANK LTD-144A 3.90000% 16-15.01.26*	USD	1 300 000			1 300 000	1 134 179	0.03	
NEW YORK LIFE INSURANCE CO-144A 5.87500% 03-15.05.33*	USD	275 000			275 000	241 501	0.01	
NISSAN MOTOR ACCEPTANCE CO LLC-144A 1.85000% 21-16.09.26*	USD		2 000 000	2 000 000				
NORTHWESTERN MUTUAL GLOBAL FUNDING-144A 1.70000% 21-01.06.28*	USD	1 500 000			1 500 000	1 139 022	0.03	
TOTAL USD						6 825 680	0.20	
Total Medium term notes, fixed rate						17 506 581	0.51	
Medium term notes, floating rate								
CAD								
SUN LIFE FINANCIAL INC-SUB 3.050%/VAR 16-19.09.28*	CAD	500 000		500 000				
TOTAL CAD							0.00	
USD								
AUSTRALIA & NEWZEALAND BKG-144A-SUB 2.950%/VAR 20-22.07.30*	USD	2 000 000			2 000 000	1 692 455	0.05	
BB&T CORP 1.267%/VAR 21-02.03.27*	USD	300 000			300 000	239 336	0.01	
CREDIT AGRICOLE SA/LONDON-144A 1.907%/VAR 20-16.06.26*	USD	3 000 000			3 000 000	2 540 124	0.07	
NATIONAL AUSTRALIA BANK LTD-144A-SUB 3.933%/VAR 19-02.08.34*	USD	1 000 000			1 000 000	765 196	0.02	
SOCIETE GENERAL SA-144A-SUB 3.653%/VAR 20-08.07.35*	USD	1 200 000			1 200 000	836 009	0.02	
TRUIST FINANCIAL CORP 4.12300%/VAR 22-06.06.28*	USD	2 000 000			2 000 000	1 655 922	0.05	
TOTAL USD						7 729 041	0.23	
Total Medium term notes, floating rate						7 729 041	0.23	
Bonds, fixed rate								
CAD								
CU INC 4.08500% 14-02.09.44*	CAD	800 000			800 000	433 285	0.01	
NORTH WEST REDWATER PART/FIN CO-REG-S 4.75000% 16-01.06.37*	CAD	650 000			650 000	385 045	0.01	
OMERS REALTY CORP 3.24400% 17-04.10.27*	CAD	2 200 000			2 200 000	1 322 206	0.04	
TOTAL CAD						2 140 536	0.06	
JPY								
BERKSHIRE HATHAWAY FINANCE CORP 0.44000% 19-13.09.29*	JPY	250 000 000			250 000 000	1 419 628	0.04	
BERKSHIRE HATHAWAY INC 0.67400% 20-14.04.23*	JPY	250 000 000		250 000 000				
KANSAI ELECTRIC POWER CO INC 0.44000% 20-20.12.30*	JPY		100 000 000		100 000 000	566 647	0.02	
KYUSHU ELECTRIC POWER CO INC 0.36000% 22-23.04.27*	JPY		100 000 000		100 000 000	595 242	0.02	
NTT FINANCE CORP 0.38000% 20-20.09.30*	JPY	700 000 000			700 000 000	4 015 265	0.12	
NTT FINANCE CORP 0.83800% 23-20.06.33*	JPY		100 000 000		100 000 000	573 529	0.02	
SHINKIN CENTRAL BANK 0.11000% 18-27.06.23*	JPY	50 000 000		50 000 000				
TOTAL JPY						7 170 311	0.21	
USD								
AMERICAN AIRLINES 3.20000% 16-15.06.28*	USD	500 000			500 000	279 690	0.01	
ASCENSION HEALTH 3.10600% 19-15.11.39*	USD	1 000 000			1 000 000	632 144	0.02	
BAE SYSTEMS HOLDINGS INC-144A 3.80000% 14-07.10.24*	USD	1 800 000			1 800 000	1 603 431	0.05	
CARGILL INC-144A 4.76000% 15-23.11.45*	USD	196 000			196 000	145 019	0.00	
COMMONSPIRIT HEALTH 3.91000% 20-01.10.50*	USD	1 000 000			1 000 000	608 772	0.02	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
DEUTSCHE TELEKOM INTL FINANCE BV-144A 4.37500% 18-21.06.28*	USD		400 000	400 000				
DUKE UNIVERSITY 2.83200% 20-01.10.55*	USD	400 000			400 000	207 213	0.01	
EVERGY MISSOURI WEST INC-144A 5.15000% 22-15.12.27*	USD		100 000		100 000	87 971	0.00	
FIFTH THIRD BANCORP-SUB 4.30000% 13-16.01.24*	USD	400 000			400 000	362 252	0.01	
INDIANA UNIVERSITY HEALTH 2.85200% 21-01.11.51*	USD	500 000			500 000	258 371	0.01	
MASSACHUSETTS INSTITUTE OF TECHNOLOGY 3.88500% 16-01-07.116*	USD	475 000			475 000	278 060	0.01	
MAYO CLINIC 3.19600% 21-15.11.61*	USD	500 000			500 000	263 680	0.01	
METROPOLITAN LIFE GLOBAL FUNDING I-144A 2.95000% 20-09.04.30*	USD	1 000 000			1 000 000	750 929	0.02	
MONONGAHELA POWER CO-144A 4.10000% 13-15.04.24*	USD	600 000			600 000	541 268	0.02	
NEW YORK AND PRESBYTERIAN HOSPITAL/THE 2.60600% 20-01.08.60*	USD	500 000			500 000	218 347	0.01	
NOVANT HEALTH INC 3.16800% 21-01.11.51*	USD	500 000			500 000	274 527	0.01	
ONCOR ELECTRIC DELIVERY CO LLC 4.95000% 23-15.09.52*	USD		900 000		900 000	672 576	0.02	
PRESIDENT & FELLOWS OF HARVARD COLLEGE 3.30000% 16-15.07.56*	USD	575 000			575 000	334 489	0.01	
PRINCIPAL LIFE GLOBAL FUNDING II-144A 1.62500% 20-19.11.30*	USD	1 000 000			1 000 000	667 676	0.02	
PUBLIC SERVICE CO OF COLORADO 4.50000% 22-01.06.52*	USD	1 000 000			1 000 000	671 032	0.02	
PUGET SOUND ENERGY INC 4.30000% 15-20.05.45*	USD	550 000			550 000	364 763	0.01	
SOUTHWESTERN PUBLIC SERVICE CO 3.40000% 16-15.08.46*	USD	250 000			250 000	137 850	0.00	
TOTAL USD						9 360 061	0.27	
Total Bonds, fixed rate						18 670 908	0.55	
Bonds, floating rate								
USD								
ALLSTATE CORP-SUB 6.50000%/3M LIBOR+212BP 07-15.05.57*	USD	305 000			305 000	246 850	0.01	
BPCE SA-144A 5.748%/VAR 22-19.07.33*	USD		1 400 000		1 400 000	1 150 962	0.03	
SCENTRE GROUP TRUST 2-144A-SUB 4.750%/VAR 20-24.09.80*	USD	500 000			500 000	408 210	0.01	
SOCIETE GENERALE SA-144A 6.691%/VAR 23-10.01.34*	USD		2 000 000		2 000 000	1 704 310	0.05	
TOTAL USD						3 510 332	0.10	
Total Bonds, floating rate						3 510 332	0.10	
Total Securities traded on other regulated markets which are open to the public						221 566 068	6.49	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS CH SELECT MONEY MARKET FUND-USD-INSTITUTIONAL-CAP**	USD	300			300	284 596	0.01	
UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD	72			72	6 836 031	0.20	
TOTAL Global						7 120 628	0.21	
Total Investment certificates, open end						7 120 628	0.21	

Notes, fixed rate

CAD

BANK OF NOVA SCOTIA 2.62000% 16-02.12.26**	CAD	2 300 000			2 300 000	1 395 288	0.04	
BANK OF NOVA SCOTIA 5.50000% 23-29.12.25**	CAD		2 000 000		2 000 000	1 305 023	0.04	
CANADIAN IMPERIAL BANK OF COMMERCE 5.05000% 22-07.10.27**	CAD		3 000 000		3 000 000	1 919 788	0.06	
CANADIAN NATIONAL RAILWAY CO 3.20000% 18-31.07.28**	CAD	1 300 000			1 300 000	783 680	0.02	
CENOVUS ENERGY INC 3.60000% 17-10.03.27**	CAD	900 000			900 000	557 872	0.02	
CHOICE PROPERTIES REAL ESTATE INV 2.45600% 21-30.11.26**	CAD	1 000 000			1 000 000	593 676	0.02	
LOBLAW COS LTD 5.00800% 22-13.09.32**	CAD		200 000		200 000	124 905	0.00	
METRO INC/CN 4.65700% 23-07.02.33**	CAD		200 000		200 000	121 568	0.00	
NATIONAL BANK OF CANADA 2.54500% 19-12.07.24**	CAD	2 000 000		2 000 000				
NORTH WEST REDWATER PART/FIN CO-REG-S 3.75000% 21-01.06.51**	CAD	2 000 000			2 000 000	961 182	0.03	
ROGERS COMMUNICATIONS INC 4.25000% 22-15.04.32**	CAD		1 000 000		1 000 000	571 786	0.02	
SAPUTO INC 5.25000% 22-29.11.29**	CAD		200 000		200 000	128 042	0.00	
TORONTO-DOMINION BANK 1.88800% 21-08.03.28**	CAD	2 000 000			2 000 000	1 129 785	0.03	
TOTAL CAD						9 592 594	0.28	

USD

ALLIANT ENERGY FINANCE LLC-144A 3.60000% 22-01.03.32**	USD	1 000 000			1 000 000	733 919	0.02	
BAYER US FINANCE II LLC-144A 4.70000% 18-15.07.64**	USD	350 000			350 000	215 601	0.01	
BROADCOM INC-144A 3.50000% 21-15.02.41**	USD	1 100 000			1 100 000	665 784	0.02	
CELULOSA ARAUCO Y CONSTITUCION SA 5.50000% 18-02.11.47**	USD	600 000			600 000	410 888	0.01	
CONOCOPHILLIPS CO 3.75800% 22-15.03.42**	USD	625 000			625 000	413 184	0.01	
CONOCOPHILLIPS CO 4.02500% 22-15.03.62**	USD	680 000			680 000	417 250	0.01	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
COREBRIDGE FINANCIAL INC-144A 3.50000% 22-04.04.25**	USD		1 000 000	1 000 000				
CSL FINANCE PLC-144A 4.75000% 22-27.04.52**	USD	800 000			800 000	589 299	0.02	
DISCOVERY COMMUNICATIONS LLC 4.00000% 21-15.09.55**	USD	700 000		700 000				
ECOLAB INC 2.75000% 21-18.08.55**	USD	200 000			200 000	96 763	0.00	
MASSMUTUAL GLOBAL FUNDING II-144A 2.15000% 21-09.03.31**	USD	1 000 000			1 000 000	694 250	0.02	
NESTLE HOLDINGS INC-144A 0.60600% 21-14.09.24**	USD	2 000 000		2 000 000				
NEW YORK LIFE GLOBAL FUNDING-144A 1.85000% 21-01.08.31**	USD	2 000 000			2 000 000	1 347 432	0.04	
PROLOGIS LP 4.37500% 20-01.02.29**	USD	500 000			500 000	422 495	0.01	
ROYALTY PHARMA PLC 2.20000% 21-02.09.30**	USD	1 000 000			1 000 000	694 592	0.02	
UNIVERSAL HEALTH SERVICES INC-144A 2.65000% 20-15.10.30**	USD	250 000		250 000				
VERIZON COMMUNICATIONS INC 1.68000% 21-30.10.30**	USD	1 213 000			1 213 000	823 150	0.02	
VICI PROPERTIES LP/VICI NTE CO INC-144A 3.87500% 22-15.02.29**	USD	1 000 000			1 000 000	772 570	0.02	
TOTAL USD						8 297 175	0.24	
Total Notes, fixed rate						17 889 769	0.52	

Notes, floating rate

AUD

AUSTRALIA & NEW ZEALAND BK GRP LTD-SUB 5.906%/VAR 22-12.08.32**	AUD		1 200 000		1 200 000	678 231	0.02	
TOTAL AUD						678 231	0.02	

CAD

CANADIAN IMPERIAL BANK OF COMMERC-SUB 5.350%/VAR 23-20.04.33**	CAD		1 200 000		1 200 000	755 774	0.02	
ROYAL BANK OF CANADA-SUB COCO 1.670%/VAR 21-28.01.33**	CAD	2 000 000			2 000 000	1 092 023	0.03	
ROYAL BANK OF CANADA-SUB 2.940%/VAR 22-03.05.32**	CAD	2 000 000			2 000 000	1 176 308	0.03	
TOTAL CAD						3 024 106	0.09	

USD

BNP PARIBAS SA-144A 2.591%/VAR 22-20.01.28**	USD	2 000 000			2 000 000	1 610 682	0.05	
COREBRIDGE FINANCIAL INC-SUB 6.875%/VAR 22-15.12.52**	USD		600 000		600 000	504 457	0.01	
TOTAL USD						2 115 139	0.06	
Total Notes, floating rate						5 817 476	0.17	

Medium term notes, fixed rate

AUD

COMMONWEALTH BANK OF AUSTRALIA 3.20000% 18-16.08.23**	AUD	2 050 000		2 050 000				
MACQUARIE BANK LTD-REG-S 1.70000% 20-12.02.25**	AUD	1 500 000			1 500 000	825 404	0.02	
TOTAL AUD						825 404	0.02	

CAD

ALTAGAS LTD 2.47700% 20-30.11.30**	CAD	650 000			650 000	339 159	0.01	
ALTALINK LP 3.71700% 16-03.12.46**	CAD	700 000			700 000	357 677	0.01	
ENBRIDGE GAS INC 3.31000% 15-11.09.25**	CAD	800 000			800 000	504 163	0.01	
ENBRIDGE GAS INC 3.65000% 20-01.04.50**	CAD	1 000 000			1 000 000	483 530	0.01	
ENBRIDGE INC 6.10000% 22-09.11.32**	CAD		2 500 000		2 500 000	1 635 266	0.05	
SUNCOR ENERGY INC 4.34000% 16-13.09.46**	CAD	600 000			600 000	306 848	0.01	
TOTAL CAD						3 626 644	0.11	
Total Medium term notes, fixed rate						4 452 048	0.13	

Medium term notes, floating rate

AUD

WESTPAC BANKING CORP-SUB 6.491%/VAR 23-23.06.33**	AUD		1 200 000		1 200 000	690 013	0.02	
TOTAL AUD						690 013	0.02	

CAD

TORONTO-DOMINION BANK-SUB COCO 4.859%/VAR 16-04.03.31**	CAD	1 000 000			1 000 000	638 230	0.02	
TOTAL CAD						638 230	0.02	
Total Medium term notes, floating rate						1 328 243	0.04	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, floating rate							
CAD							
CANADIAN IMPERIAL BK OF COMM-SUB COCO 1.960%/VAR 21-21.04.31** CAD	1 500 000			1 500 000	887 376	0.03	
MANULIFE FINANCIAL CORP-SUB 3.049%/VAR 17-20.08.29**	CAD 900 000			900 000	576 169	0.02	
SUN LIFE FINANCIAL INC-SUB 4.780%/VAR 22-10.08.34**	CAD	2 000 000		2 000 000	1 228 016	0.03	
TOTAL CAD					2 691 561	0.07	
Total Bonds, floating rate					2 691 561	0.07	
Total Securities traded neither on an exchange nor on a regulated market					39 299 725	1.14	
Total securities and similar instruments					1 682 134 474	49.23	
(thereof in lending						0.00)	
Bank deposits at sight					1 724 370 339	50.47	
Derivative financial instruments					-10 353 712	-0.30	
Other assets					20 406 082	0.60	
Total fund assets					3 416 557 183	100.00	
Short-term bank liabilities					-1 712 068 193		
Other liabilities					-28 177		
Net fund assets					1 704 460 813		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	1 642 834 749	48.09
Investments valuation based on market-observed parameters	28 946 013	0.84
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 671 780 762	48.93

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

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**						
AUD	13 265 000	CHF	7 823 246	02.11.2023	179 977	0.01
CAD	82 085 000	CHF	55 517 779	02.11.2023	1 707 980	0.05
EUR	422 365 000	CHF	407 654 027	02.11.2023	1 371 482	0.04
GBP	62 005 000	CHF	69 051 620	02.11.2023	579 488	0.02
JPY	1 439 300 000	CHF	8 812 652	02.11.2023	163 737	0.00
USD	1 334 545 000	CHF	1 211 625 398	02.11.2023	-2 877 279	-0.08
CHF	8 373 663	EUR	8 700 000	02.11.2023	-4 934	0.00
CHF	40 061 033	USD	43 900 000	02.11.2023	-109 838	0.00
EUR	2 050 000	CHF	1 940 924	02.11.2023	-31 018	0.00
USD	800 000	CHF	713 342	02.11.2023	-14 698	0.00
EUR	440 000	CHF	420 634	02.11.2023	-2 612	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
EUR	420 215 000	CHF	402 473 523	04.12.2023	-896 707	-0.03
JPY	1 439 300 000	CHF	8 647 820	04.12.2023	-15 570	0.00
GBP	62 005 000	CHF	67 934 848	04.12.2023	-319 554	-0.01
USD	1 271 080 000	CHF	1 143 012 335	04.12.2023	-9 845 786	-0.29
CAD	82 610 000	CHF	53 778 474	04.12.2023	-215 193	-0.01
AUD	13 265 000	CHF	7 602 258	04.12.2023	-23 187	0.00
					-10 353 712	-0.30

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

** valuation based on market-observed parameters

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	12 820 769	EUR	13 000 000	02.12.2022
CHF	25 913 342	USD	26 000 000	02.12.2022
EUR	2 630 000	CHF	2 602 566	02.12.2022
AUD	11 065 000	CHF	7 049 794	03.01.2023
USD	1 126 780 000	CHF	1 066 047 685	03.01.2023
GBP	54 850 000	CHF	62 289 854	03.01.2023
CAD	76 110 000	CHF	53 197 846	03.01.2023
EUR	345 520 000	CHF	339 354 196	03.01.2023
EUR	12 470 000	CHF	12 261 702	03.01.2023
CHF	2 126 243	CAD	3 050 000	03.01.2023
USD	51 785 000	CHF	48 403 750	03.01.2023
USD	1 300 000	CHF	1 215 409	03.01.2023
EUR	2 590 000	CHF	2 554 849	03.01.2023
CAD	885 000	CHF	601 435	03.01.2023
EUR	1 915 000	CHF	1 885 697	03.01.2023
CHF	356 840 078	EUR	362 495 000	03.01.2023
JPY	1 439 300 000	CHF	9 843 737	04.01.2023
EUR	355 420 000	CHF	349 495 149	02.02.2023
USD	1 180 210 000	CHF	1 089 140 276	02.02.2023
CAD	73 475 000	CHF	49 899 150	02.02.2023
GBP	53 420 000	CHF	59 324 246	02.02.2023
JPY	1 439 300 000	CHF	9 970 807	02.02.2023
AUD	11 065 000	CHF	6 864 250	02.02.2023
USD	12 460 000	CHF	11 470 726	02.02.2023
EUR	2 430 000	CHF	2 389 764	02.02.2023
USD	4 110 000	CHF	3 841 712	02.02.2023
USD	1 145 000	CHF	1 073 386	02.02.2023
USD	1 600 000	CHF	1 471 698	02.02.2023
USD	75 950 000	CHF	70 436 410	02.02.2023
CAD	5 950 000	CHF	4 111 039	02.02.2023
EUR	25 400 000	CHF	25 335 121	02.02.2023
GBP	3 265 000	CHF	3 663 700	02.02.2023
EUR	2 545 000	CHF	2 546 550	02.02.2023
USD	1 140 000	CHF	1 047 125	02.02.2023
USD	1 320 395 000	CHF	1 219 866 727	02.03.2023
JPY	1 439 300 000	CHF	10 243 180	02.03.2023
EUR	392 955 000	CHF	393 687 861	02.03.2023
GBP	59 240 000	CHF	67 463 401	02.03.2023
CAD	81 730 000	CHF	56 181 300	02.03.2023
AUD	11 065 000	CHF	7 169 839	02.03.2023
CHF	414 227	AUD	640 000	02.03.2023
EUR	5 750 000	CHF	5 729 927	02.03.2023
CHF	1 505 259	USD	1 650 000	02.03.2023
CHF	19 690 000	USD	21 302 054	02.03.2023
AUD	10 425 000	CHF	6 567 365	04.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CAD	80 230 000	CHF	55 274 884	04.04.2023
JPY	1 439 300 000	CHF	9 888 698	04.04.2023
EUR	395 825 000	CHF	393 457 967	04.04.2023
GBP	57 600 000	CHF	65 135 232	04.04.2023
USD	1 268 680 000	CHF	1 185 169 139	04.04.2023
USD	3 500 000	CHF	3 208 489	04.04.2023
AUD	10 990 000	CHF	6 734 136	02.05.2023
CAD	80 745 000	CHF	54 531 103	02.05.2023
EUR	393 015 000	CHF	391 769 142	02.05.2023
GBP	57 910 000	CHF	65 490 419	02.05.2023
JPY	1 439 300 000	CHF	9 901 760	02.05.2023
USD	1 284 920 000	CHF	1 174 802 356	02.05.2023
CHF	5 010 671	USD	5 500 000	02.05.2023
CAD	1 075 000	CHF	728 716	02.05.2023
GBP	1 120 000	CHF	1 266 743	02.05.2023
EUR	3 795 000	CHF	3 769 274	02.05.2023
USD	9 050 000	CHF	8 259 283	02.05.2023
USD	965 000	CHF	879 098	02.05.2023
AUD	10 990 000	CHF	6 469 845	02.06.2023
CAD	82 615 000	CHF	54 026 079	02.06.2023
EUR	398 650 000	CHF	391 869 362	02.06.2023
GBP	59 030 000	CHF	65 734 745	02.06.2023
JPY	1 439 300 000	CHF	9 496 519	02.06.2023
USD	1 300 635 000	CHF	1 161 089 871	02.06.2023
USD	24 500 000	CHF	21 810 339	02.06.2023
CAD	1 100 000	CHF	721 960	02.06.2023
EUR	2 570 000	CHF	2 525 043	02.06.2023
GBP	420 000	CHF	468 952	02.06.2023
USD	7 200 000	CHF	6 360 839	02.06.2023
CHF	5 722 319	USD	6 455 000	02.06.2023
EUR	3 450 000	CHF	3 355 640	02.06.2023
EUR	450 000	CHF	436 703	02.06.2023
USD	2 100 000	CHF	1 897 768	02.06.2023
CAD	82 680 000	CHF	55 043 888	05.07.2023
EUR	404 765 000	CHF	392 962 053	05.07.2023
GBP	57 425 000	CHF	64 521 294	05.07.2023
JPY	1 439 300 000	CHF	9 389 791	05.07.2023
USD	1 313 340 000	CHF	1 191 883 630	05.07.2023
AUD	10 990 000	CHF	6 468 392	05.07.2023
CHF	10 000 000	USD	11 040 118	05.07.2023
CHF	395 354 214	EUR	404 765 000	05.07.2023
CHF	65 309 453	GBP	57 425 000	05.07.2023
CHF	8 962 017	JPY	1 439 300 000	05.07.2023
CHF	6 558 832	AUD	10 990 000	05.07.2023
JPY	1 439 300 000	CHF	8 974 294	02.08.2023
USD	1 304 025 000	CHF	1 171 592 133	02.08.2023
EUR	404 235 000	CHF	394 262 118	02.08.2023
GBP	57 425 000	CHF	65 138 269	02.08.2023
AUD	10 990 000	CHF	6 545 425	02.08.2023
CAD	82 680 000	CHF	56 092 460	02.08.2023
CAD	860 000	CHF	581 822	02.08.2023
EUR	3 610 000	CHF	3 532 782	02.08.2023
USD	17 680 000	CHF	15 843 384	02.08.2023
GBP	2 530 000	CHF	2 872 301	02.08.2023
EUR	1 080 000	CHF	1 046 486	02.08.2023
EUR	3 715 000	CHF	3 581 739	02.08.2023
USD	4 530 000	CHF	3 928 960	02.08.2023
USD	2 000 000	CHF	1 716 156	02.08.2023
EUR	310 000	CHF	298 267	02.08.2023
AUD	2 275 000	CHF	1 319 486	02.08.2023
USD	1 600 000	CHF	1 378 808	02.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	400 000	CHF	346 173	02.08.2023
AUD	13 265 000	CHF	7 710 947	05.09.2023
EUR	417 150 000	CHF	399 716 467	05.09.2023
GBP	61 065 000	CHF	68 062 927	05.09.2023
USD	1 338 870 000	CHF	1 161 491 147	05.09.2023
JPY	1 439 300 000	CHF	8 812 571	05.09.2023
CAD	83 540 000	CHF	54 745 015	05.09.2023
GBP	1 415 000	CHF	1 579 529	05.09.2023
EUR	10 120 000	CHF	9 705 341	05.09.2023
USD	47 550 000	CHF	41 481 555	05.09.2023
USD	2 065 000	CAD	2 748 813	05.09.2023
EUR	345 000	CHF	329 660	05.09.2023
CAD	1 830 000	CHF	1 190 459	05.09.2023
EUR	325 000	CHF	311 213	05.09.2023
USD	475 000	CHF	416 898	05.09.2023
CHF	2 803 427	USD	3 185 000	05.09.2023
CAD	985 000	CHF	638 339	05.09.2023
EUR	480 000	CHF	459 125	05.09.2023
CHF	7 569 540	AUD	13 265 000	05.09.2023
CHF	8 697 728	JPY	1 439 300 000	05.09.2023
CHF	410 597 728	EUR	428 420 000	05.09.2023
CHF	69 865 136	GBP	62 480 000	05.09.2023
AUD	13 265 000	CHF	7 554 384	03.10.2023
CAD	83 610 000	CHF	54 300 991	03.10.2023
EUR	427 500 000	CHF	409 017 038	03.10.2023
GBP	62 005 000	CHF	69 132 475	03.10.2023
JPY	1 439 300 000	CHF	8 710 308	03.10.2023
USD	1 376 895 000	CHF	1 210 173 669	03.10.2023
CHF	12 321 421	USD	14 000 000	03.10.2023
USD	2 270 000	CHF	2 019 583	03.10.2023
AUD	13 265 000	CHF	7 823 246	02.11.2023
CAD	82 085 000	CHF	55 517 779	02.11.2023
EUR	422 365 000	CHF	407 654 027	02.11.2023
GBP	62 005 000	CHF	69 051 620	02.11.2023
JPY	1 439 300 000	CHF	8 812 652	02.11.2023
USD	1 334 545 000	CHF	1 211 625 398	02.11.2023
CHF	8 373 663	EUR	8 700 000	02.11.2023
CHF	40 061 033	USD	43 900 000	02.11.2023
EUR	2 050 000	CHF	1 940 924	02.11.2023
USD	800 000	CHF	713 342	02.11.2023
EUR	440 000	CHF	420 634	02.11.2023
EUR	420 215 000	CHF	402 473 523	04.12.2023
JPY	1 439 300 000	CHF	8 647 820	04.12.2023
GBP	62 005 000	CHF	67 934 848	04.12.2023
USD	1 271 080 000	CHF	1 143 012 335	04.12.2023
CAD	82 610 000	CHF	53 778 474	04.12.2023
AUD	13 265 000	CHF	7 602 258	04.12.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	–	–
Total exposure- reducing positions	1 699 879 037.21	99.73%

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund
– *Global Corporate Bonds Passive (CHF hedged) II Class I-X*
During the period under review, securities (instead of in cash) in the value of CHF 5 452 873.76 were deposited which corresponds to 5 849.2167 units.

Withdrawals made in securities instead of in cash

UBS (CH) Institutional Fund
– *Global Corporate Bonds Passive (CHF hedged) II Class I-X*
During the period under review, securities (instead of in cash) in the value of CHF 25 600 322.33 were redeemed which corresponds to 27 435.8260 units.

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:

<i>UBS (CH) Institutional Fund</i>	
– <i>Global Corporate Bonds Passive (CHF hedged) II</i>	
<i>Class I-A1</i>	0.33%
<i>Class I-A3</i>	0.25%
<i>Class I-B</i>	0.05%
<i>Class I-X</i>	0.00%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	JPY 1 = CHF 0.01
CAD 1 = CHF 0.66	NZD 1 = CHF 0.53
EUR 1 = CHF 0.96	SGD 1 = CHF 0.66
GBP 1 = CHF 1.10	USD 1 = CHF 0.91

UBS (CH) Institutional Fund – Global Real Estate Securities Passive (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		470 496 096.71	510 079 152.70	635 892 068.87
Class I-A1	CH0021980898			
Net asset value per unit in CHF		850.63	956.70	1 228.84
Number of units outstanding		40 406.3380	37 558.6560	37 188.4650
Class I-B	CH0021980948			
Net asset value per unit in CHF		767.81	862.56	1 106.53
Number of units outstanding		105 849.8050	91 145.4620	82 085.3610
Class I-X	CH0021980963			
Net asset value per unit in CHF		824.39	925.80	1 187.22
Number of units outstanding		430 443.4350	427 228.4870	420 615.5570

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-10.0%	-21.5%	40.2%
Class I-B	CHF	-9.8%	-21.4%	40.5%
Class I-X	CHF	-9.8%	-21.4%	40.5%
Benchmark:				
FTSE EPRA Nareit Developed Index (net div. reinv.; hedged in CHF)	CHF	-10.0%	-21.6%	40.6%

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The 10 largest issuers in % of total assets

Prologis Inc	3.32
Equinix Inc	2.43
Welltower Inc	1.49
Public Storage	1.34
Digital Realty Trust	1.32
Simon Property Group Inc	1.27
Realty Income Corp	1.14
VICI Properties Inc	1.00
AvalonBay Communitie	0.84
Extra Space Storage	0.77
Others	33.79
TOTAL	48.71

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

Breakdown by sectors in % of total assets

Real Estate	44.59
Investment funds	2.70
Financial & investment companies	0.63
Lodging, catering & leisure	0.36
Telecommunications	0.15
Textiles, garments & leather goods	0.13
Miscellaneous services	0.10
Traffic & transportation	0.04
Healthcare & social services	0.01
TOTAL	48.71

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	488 541 684.54 ¹	510 294 830.13
Securities		
– Shares and other equity instruments	464 334 386.05	511 541 092.25
– Units of other collective investment schemes	4 018 226.29	4 599 760.10
Derivative financial instruments	3 288 022.70	-8 855 026.35
Other assets	1 304 792.03	1 202 019.66
TOTAL fund assets	961 487 111.61	1 018 782 675.79
Loans	-490 524 181.35 ²	-508 188 099.47
Other liabilities	-466 833.55	-515 423.62
Net fund assets	470 496 096.71	510 079 152.70

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	16 173.52	180.73
Negative interest	-1 531.53	-2 327.78
Income from securities		
– from shares and other equity instruments	17 116 590.05	17 401 952.43
– from bonus shares	733 880.02	2 739 637.34
– from units of other collective investment schemes	191 589.28	204 611.26
Purchase of current net income on issue of units	1 554 435.20	805 172.63
TOTAL income	19 611 136.54	21 149 226.61
Expenses		
Interest payable	-41 646.38	-31 337.05
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-98 670.40	-100 856.76
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-45 146.57	-46 903.65
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-19 020.75	-17 275.69
Payment of current net income on redemption of units	-1 629 492.45	-227 797.70
TOTAL expenses	-1 849 415.35	-439 609.65
Net income	17 761 721.19	20 709 616.96
Realized capital gains and losses	-6 024 412.44	-2 590 121.51
Realized result	11 737 308.75	18 119 495.45
Unrealized capital gains and losses	-63 793 825.78	-151 756 442.42
TOTAL result	-52 056 517.03	-133 636 946.97

¹ CHF 488 150 241.02 from receivables of currency forward transactions.

² CHF -1 860 617.75 from liabilities of securities transactions and CHF -488 155 727.42 from liabilities of currency forward transactions.

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	17 761 721.19	20 709 616.96
Available for distribution	17 761 721.19	20 709 616.96
Less federal withholding tax ¹	-6 216 602.42	-7 248 365.94
Net income retained for reinvestment	-11 545 118.77	-13 461 251.02
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	510 079 152.70	635 892 068.87
Paid federal withholding tax	-7 335 082.86	-5 061 835.84
Balance of unit movements	19 808 543.90	12 885 866.64
Total result	-52 056 517.03	-133 636 946.97
Net fund assets at the end of the reporting period	470 496 096.71	510 079 152.70

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	37 558.6560	37 188.4650
Units issued	47 986.1850	3 349.8440
Units redeemed	-45 138.5030	-2 979.6530
Situation at the end of the period	40 406.3380	37 558.6560
Difference between units issued and units redeemed	2 847.6820	370.1910
Class I-B		
Situation at the beginning of the financial year	91 145.4620	82 085.3610
Units issued	14 704.3430	10 868.1110
Units redeemed	0.0000	-1 808.0100
Situation at the end of the period	105 849.8050	91 145.4620
Difference between units issued and units redeemed	14 704.3430	9 060.1010
Class I-X		
Situation at the beginning of the financial year	427 228.4870	420 615.5570
Units issued	29 059.3790	17 545.1490
Units redeemed	-25 844.4310	-10 932.2190
Situation at the end of the period	430 443.4350	427 228.4870
Difference between units issued and units redeemed	3 214.9480	6 612.9300

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 6.2.2024

Gross accumulation	CHF	30.109
Less federal withholding tax ¹	CHF	-10.539
Net accumulation per unit	CHF	19.570

Class I-B

Reinvestment on 6.2.2024

Gross accumulation	CHF	28.748
Less federal withholding tax ¹	CHF	-10.062
Net accumulation per unit	CHF	18.686

Class I-X

Reinvestment on 6.2.2024

Gross accumulation	CHF	31.367
Less federal withholding tax ¹	CHF	-10.979
Net accumulation per unit	CHF	20.388

¹ or equalization payments for unit holders not domiciled in Switzerland in accordance with Circular No. 24 on 20 November 2017, Item 2.3.4. FTA, in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bearer shares								
Australia								
ABACUS PROPERTY GR NPV DFD 04/08/23(EX-DESTAPL)*	AUD		191 015	191 015				
ARENA REIT STAPLED UNITS*	AUD	108 189	44 374	46 439	106 124	193 841	0.02	
BWP TRUST NPV*	AUD	172 662	69 196	72 530	169 328	317 091	0.03	
CENTURIA INDUSTRIA NPV*	AUD	195 725	30 009	29 935	195 799	320 406	0.03	
CHARTER HALL LONG NPV (STAPLED)*	AUD	225 686	81 922	69 183	238 425	414 888	0.04	
CROMWELL PROP GP NPV (STAPLED UNITS)*	AUD	508 249			508 249	93 713	0.01	
DEXUS NPV (STAPLED)*	AUD	360 985	240 435	179 608	421 812	1 574 946	0.16	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	652 296	260 563	190 332	722 527	1 507 074	0.16	
GROWTHPOINT PROPER NPV*	AUD	97 915	31 336		129 251	146 714	0.02	
HOTEL PROPERTY INV NPV(STAPLED SECURITY)*	AUD	58 614	22 523		81 137	119 683	0.01	
INGENIA COMMUNITIE NPV (UNITS)*	AUD	134 732	21 613	22 190	134 155	301 469	0.03	
LIFESTYLE COMMUNIT NPV*	AUD	32 653	27 947	23 865	36 735	329 565	0.03	
MIRVAC GROUP STAPLED SECURITIES*	AUD	1 364 241	255 715	108 754	1 511 202	1 584 768	0.16	
NATIONAL STORAGE R REIT UNITS*	AUD	403 850	79 616		483 466	557 144	0.06	
REGION GROUP RG*	AUD	392 155		392 155				
SCENTRE GROUP NPV STAPLED UNIT*	AUD	1 798 024	455 320	280 825	1 972 519	2 761 845	0.29	
STOCKLAND NPV (STAPLED)*	AUD	812 000	314 587	209 063	917 524	1 871 512	0.19	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	1 294 676	402 535	237 824	1 459 387	1 429 523	0.15	
TOTAL Australia						13 524 182	1.41	
Austria								
CA IMMOBILIEN ANLA NPV*	EUR	13 877	3 640	1 845	15 672	480 901	0.05	
TOTAL Austria						480 901	0.05	
Belgium								
AEDIFICA NPV*	EUR	13 674	6 242	1 894	18 022	891 926	0.09	
ASCENCIO SCA NPV*	EUR	1 723			1 723	70 854	0.01	
HOME INVEST BELGIU NPV (POST SPLIT)*	EUR	2 134			2 134	28 082	0.00	
MONTEA NV NPV*	EUR	4 304	2 214	763	5 755	369 242	0.04	
XIOR STUDENT HOUSI NPV*	EUR	7 301	5 954		13 255	346 170	0.04	
TOTAL Belgium						1 706 273	0.18	
Canada								
ARTIS REAL ESTATE TRUST UNITS*	CAD	27 073	14 962	42 035				
CROMBIE REAL STATE TRUST UNITS*	CAD	35 961	21 628	15 801	41 788	333 654	0.03	
DREAM INDL REAL ES TR UNIT*	CAD	85 018	55 370	48 566	91 822	704 857	0.07	
GRANITE REAL EST STAPLED UNIT (1 ORD & 1 UNI)*	CAD	21 496	22 572	21 496	22 572	934 418	0.10	
INTERRENT REAL EST TRUST UNITS*	CAD	45 321	26 535	23 013	48 843	376 537	0.04	
KILLAM APT REAL ES TRUST UNIT*	CAD	39 220	9 368	4 471	44 117	453 182	0.05	
STORAGEVAULT CANAD COM NPV*	CAD	60 000	40 400		100 400	283 009	0.03	
SUMMIT INDL INCOME COM NPV*	CAD	61 870	3 854	65 724				
TRICON RESIDENTIAL COM NPV*	CAD	83 121	36 025	28 279	90 867	547 418	0.06	
TOTAL Canada						3 633 074	0.38	
France								
ARGAN EUR2*	EUR		3 735		3 735	232 094	0.02	
COVIVIO EUR3*	EUR	16 750	3 439		20 189	784 579	0.08	
ICADE NPV*	EUR	10 518	2 313		12 831	380 147	0.04	
KLEPIERRE EUR1.40*	EUR	63 976	29 534	16 075	77 435	1 705 741	0.18	
MERCIALYS EUR1*	EUR	26 351	16 007	5 208	37 150	287 313	0.03	
TOTAL France						3 389 873	0.35	
Germany								
ADO PROPERTIES S.A NPV*	EUR	31 813		31 813				
AROUNDTOWN SA EURO.01*	EUR	384 861	68 635	190 670	262 826	537 745	0.06	
DEUTSCHE WOHNEN AG NPV (BR)*	EUR	17 031	5 291	2 612	19 710	384 878	0.04	
GRAND CITY PROPERT NPV*	EUR	32 956	7 204		40 160	325 851	0.03	
TAG IMMOBILIEN AG NPV*	EUR	57 646	14 797	13 821	58 622	579 970	0.06	
TOTAL Germany						1 828 443	0.19	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Guernsey								
REGIONAL REIT LTD ORD NPV*	GBP	125 097			125 097	38 888	0.00	
SIRIUS REAL ESTATE ORD NPV*	GBP	344 120	115 585	50 878	408 827	360 271	0.04	
TOTAL Guernsey						399 159	0.04	
Hong Kong								
CHAMPION REAL ESTATE INVESTMENT TRUST*	HKD	764 000			764 000	219 479	0.02	
CK ASSET HOLDINGS HKD1*	HKD	682 500	147 500	95 000	735 000	3 342 468	0.35	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	378 560	139 400	104 900	413 060	1 191 620	0.12	
HYSAN DEVELOPMENT HKD5*	HKD	213 847	44 000	42 000	215 847	361 503	0.04	
SINO LAND CO HKD1*	HKD	1 240 533	209 159	132 000	1 317 692	1 196 928	0.12	
SUN HUNG KAI PROP NPV*	HKD	490 646	148 500	95 000	544 146	5 085 158	0.53	
SWIRE PROPERTIES LTD HKD1*	HKD	354 600	105 600	53 600	406 600	715 973	0.07	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	727 378	437 232	187 300	977 310	4 080 655	0.42	
WHARF REAL ESTATE HKD0.1*	HKD	539 911	132 000	80 000	591 911	1 882 855	0.20	
TOTAL Hong Kong						18 076 638	1.88	
Ireland								
IRISH RESIDENTIAL EURO.10*	EUR	156 715			156 715	137 180	0.01	
TOTAL Ireland						137 180	0.01	
Israel								
AMOT ILS1*	ILS	52 976	35 817	11 280	77 513	295 028	0.03	
AZRIELI GROUP ILS0.01*	ILS	12 494	2 867	1 105	14 256	557 038	0.06	
MELISRON ILS1*	ILS		9 952	826	9 126	449 380	0.05	
TOTAL Israel						1 301 446	0.14	
Italy								
IMM GRANDE DISTRIB NPV (POST SPLIT)*	EUR	19 250			19 250	35 923	0.00	
TOTAL Italy						35 923	0.00	
Japan								
ACTIVIA PROPERTIES REIT*	JPY	254	60	45	269	660 320	0.07	
ADVANCE RES INV REIT*	JPY	455	73	48	480	947 517	0.10	
AEON REIT INVESTME NPV REIT*	JPY	581	191	114	658	569 375	0.06	
COMFORIA RESIDENTI REIT*	JPY	223	79	51	251	484 160	0.05	
CRE LOGISTICS REIT NPV*	JPY	165	109	49	225	214 976	0.02	
DAIWA HOUSE REIT I REIT*	JPY	731	321	215	837	1 345 928	0.14	
DAIWA OFFICE INVES REIT*	JPY	93	12		105	417 062	0.04	
DAIWA SECS LIVING REIT*	JPY	672	313	224	761	511 254	0.05	
FRONTIER REAL ESTATE INVESTMENT CORP*	JPY	173	35	36	172	467 689	0.05	
FUKUOKA REIT CORP*	JPY	238	143	100	281	274 898	0.03	
GLP J-REIT REIT*	JPY	1 438	866	497	1 807	1 471 322	0.15	
HEIWA REAL EST REI REIT*	JPY	319	104	62	361	306 521	0.03	
HEIWA REAL ESTATE NPV*	JPY	11 000	2 400		13 400	309 607	0.03	
HOSHINO RESORTS REIT*	JPY	90	11		101	360 511	0.04	
HULIC CO LTD NPV*	JPY	142 300	46 500	33 300	155 500	1 286 692	0.13	
HULIC REIT INC REIT*	JPY	422	234	183	473	438 284	0.05	
ICHIGO REAL ES INV REIT*	JPY	417	82	92	407	207 641	0.02	
INDUSTRIAL & INFRA INVESTMENT UNITS*	JPY	662	276	204	734	598 530	0.06	
INVINCIBLE INVESTM REIT*	JPY	1 677	989	131	2 535	885 043	0.09	
JAPAN HOTEL REIT I REIT*	JPY	1 572	416	316	1 672	690 245	0.07	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	443	116	59	500	1 685 556	0.18	
KDX REALTY INVESTMENT CORP*	JPY	264	1 550	314	1 500	1 420 308	0.15	
KENEDIX RESIDENTIA REIT*	JPY	339	173	512				
KENEDIX RETAIL REIT*	JPY	196	131	327				
LASALLE LOGIPORT R REIT*	JPY	620	260	177	703	626 057	0.07	
MIRAI CORPORATION REIT*	JPY	556	196		752	206 286	0.02	
MITSUBISHI ESTAT.L REIT*	JPY	147	54	21	180	411 564	0.04	
MIITSUI FUDOSAN CO NPV*	JPY	312 485	103 700	73 800	342 385	6 680 475	0.69	
MIITSUI FUDOSAN LOG REIT*	JPY	190	50	36	204	559 605	0.06	
MORI TRUST REIT INC*	JPY	346	1 103	448	1 001	443 314	0.05	
NIPPON BUILDING FD REIT*	JPY	531	120	69	582	2 122 863	0.22	
NIPPON REIT INVEST NPV REIT*	JPY	151	26		177	371 201	0.04	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	38 347	9 500	7 200	40 647	856 105	0.09	

		31.10.2022			31.10.2023			Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	in lending Quantity/ Nominal
Japan								
NTT UD REIT INVEST REIT*	JPY	467	207	178	496	371 671	0.04	
SAMTY RESIDENTIAL REIT*	JPY	146	74	68	152	103 030	0.01	
SEKISUI HOUSE NPV*	JPY	193 900	34 000	227 900				
SEKISUI HOUSE REIT REIT*	JPY	1 472	212	104	1 580	755 754	0.08	
SIA REIT INC REIT*	JPY	96	72	70	98	154 172	0.02	
TOKYO TATEMONO CO NPV*	JPY	66 500	38 200	29 800	74 900	895 214	0.09	
TOKYU REIT INC*	JPY	301	148	100	349	378 331	0.04	
TOTAL Japan						30 489 082	3.17	
Netherlands								
NSI N.V. POST SPLIT EUR3.68*	EUR	7 104	530		7 634	125 277	0.01	
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	25 303	13 866	2 940	36 229	1 626 078	0.17	
VASTNED RETAIL EUR5*	EUR	5 724			5 724	104 174	0.01	
WERELDHAVE NV EUR10*	EUR	14 751	3 879	3 444	15 186	207 868	0.02	
TOTAL Netherlands						2 063 398	0.21	
New Zealand								
ARGOSY PROPERTY LT NPV*	NZD	293 802			293 802	164 849	0.02	
CALAN HEALTHCARE P UNITS NPV*	NZD	177 713			177 713	188 138	0.02	
KIWI PROPERTY GRP NPV*	NZD	602 541			602 541	247 181	0.03	
PRECINCT PRO NZ & UNITS NPV*	NZD	455 319	161 057		616 376	362 156	0.04	
STRIDE STAPLED GRP NPV UNITS*	NZD	110 572			110 572	79 600	0.01	
TOTAL New Zealand						1 041 924	0.11	
Norway								
ENTRA ASA NOK1*	NOK	17 858	9 163		27 021	191 829	0.02	
TOTAL Norway						191 829	0.02	
Singapore								
AIMS AMP CAPITAL INDUS NPV (REIT)*	SGD	212 100	7 423		219 523	174 981	0.02	
CITY DEVELOPMENTS SGD0.50*	SGD	157 700	127 500	102 500	182 700	766 981	0.08	
ESR-LOGOS REIT NPV (REIT)*	SGD	1 728 969	527 354		2 256 323	412 157	0.04	
FAR EAST HOSPITALI NPV STAPLED(H-REIT&H-BT)*	SGD	371 100			371 100	145 436	0.02	
FRASERS CENTREPOINT TRUST - UNITS REIT*	SGD	372 132	89 100	34 000	427 232	587 439	0.06	
FRASERS LOG & COM NPV UNITS (REIT)*	SGD	1 014 800	93 800		1 108 600	765 838	0.08	
KEPPEL DC REIT NPV*	SGD	460 325	75 600	34 800	501 125	562 551	0.06	
MANULIFE US REIT NPV UNITS*	USD	575 600	665 500	1 241 100				
MAPLETREE IND TST NPV (REIT)*	SGD	650 421	171 329	65 000	756 750	1 080 736	0.11	
MAPLETREE LOGISTICS TRUST-UNITS REIT*	SGD	1 100 606	244 700	88 500	1 256 806	1 227 197	0.13	
OUE COMMERCIAL REI UNITS*	SGD	539 500	226 100		765 600	119 508	0.01	
PARAGON REIT*	SGD	418 700	88 900		507 600	268 051	0.03	
PARKWAY LIFE REAL ESTATE INVESTMENT TRUST*	SGD	147 200	20 200	21 100	146 300	326 522	0.03	
SUNTEC REIT NPV (REIT)*	SGD	719 512	183 100		902 612	659 512	0.07	
UOL GROUP LIMITED SGD1*	SGD	166 960	89 100	62 300	193 760	759 355	0.08	
TOTAL Singapore						7 856 265	0.82	
Spain								
INM COLONIAL SOCIM EUR2.5*	EUR	112 615	28 313	19 647	121 281	617 147	0.06	
LAR ESPANA REAL EUR2*	EUR	23 097			23 097	121 752	0.01	
MERLIN PROPERTIES EUR1*	EUR	111 490	26 278	13 319	124 449	940 923	0.10	
TOTAL Spain						1 679 822	0.17	
Sweden								
ATRIUM LJUNGBERG SER'B'NPV*	SEK	15 372	3 370	3 352	15 390	214 861	0.02	
CASTELLUM AB NPV*	SEK	91 402	133 362	56 375	168 389	1 461 424	0.15	
CATENA AB NPV*	SEK	10 894	3 101	1 611	12 384	372 217	0.04	
COREM PROPERTY GRP SER'B'NPV (POST SPLIT)*	SEK	233 533			233 533	136 769	0.01	
DIOS FASTIGHETER NPV*	SEK	28 101	7 256		35 357	173 805	0.02	
HUFVUDSTADEN AB SER'A'NPV*	SEK	36 098	18 804	14 780	40 122	388 247	0.04	
NP3 FASTIGHETER AB NPV*	SEK	9 796			9 796	118 810	0.01	
PANDOX AB SER'B'NPV*	SEK	30 935	4 430		35 365	315 714	0.03	
PLATZER FASTIGHETE NPV*	SEK	15 425			15 425	73 500	0.01	
SAGAX AB NPV B*	SEK	62 190	27 509	21 882	67 817	1 113 071	0.12	
SAMHALLSBYGG I NOR SER'B'NPV*	SEK	384 327	131 467	99 066	416 728	109 825	0.01	
STENDORREN FAST AB NPV*	SEK	3 542		3 542				
TOTAL Sweden						4 478 243	0.47	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United Kingdom								
ASSURA PLC ORD GBPO.10*	GBP	950 840	277 551	103 114	1 125 277	508 738	0.05	
BIG YELLOW GROUP PLC*	GBP	59 526	9 050	4 724	63 852	673 387	0.07	
BRITISH LAND CO PLC REIT*	GBP	315 654	128 750	84 113	360 291	1 183 662	0.12	
CAPITAL & COUNTIES ORD GBPO.25*	GBP	249 258	305 057	38 533	515 782	592 361	0.06	
CIVITAS SOCIAL HOU ORD GBPO.01*	GBP	216 571	62 360	278 931				
CLS HLDGS ORD GBPO.025*	GBP	63 140			63 140	60 452	0.01	
CUSTODIAN REIT PLC ORD GBPO.01*	GBP	136 260			136 260	123 537	0.01	
DERWENT LONDON PLC REIT*	GBP	35 141	14 293	7 086	42 348	852 524	0.09	
EMPIRIC STUDENT PR GBPO.01*	GBP	184 160	58 131		242 291	226 090	0.02	
GRAINGER PLC ORD GBPO.05*	GBP	248 479	57 387	38 677	267 189	670 959	0.07	
GREAT PORTLAND EST ORD GBPO.15263157894*	GBP	87 988			87 988	378 944	0.04	
HELICAL PLC ORD GBPO.01*	GBP	36 874			36 874	78 182	0.01	
IMPACT HEALTHCARE ORD GBPO.01*	GBP	93 548			93 548	85 537	0.01	
LAND SECURITIES GP ORD GBPO.106666666*	GBP	244 349	111 577	74 152	281 774	1 770 518	0.18	
LIFE SCIENCE REIT ORD GBPO.01*	GBP		69 927		69 927	47 413	0.00	
LONDONMETRIC PROPERTY PLC ORD GBPO.10*	GBP	327 467	126 449	52 515	401 401	733 164	0.08	
LXI REIT PLC ORD GBPO.01*	GBP	528 600	152 183	100 470	580 313	549 520	0.06	
NEWRIVER REIT PLC ORD GBPO.01*	GBP	105 397			105 397	90 784	0.01	
PHOENIX SPREE DEUT ORD NPV*	GBP	28 741			28 741	49 512	0.01	
PRIMARY HLTH PROP ORD GBPO.125*	GBP	438 746	138 338	98 771	478 313	474 061	0.05	
RESIDENTIAL SECURE ORD GBPO.01*	GBP	46 756			46 756	27 675	0.00	
SAFESTORE HLDGS ORD GBPO.01*	GBP	68 120	20 038	5 443	82 715	624 324	0.06	
SHAFESBURY ORD GBPO.25*	GBP	91 444		91 444				
TRITAX BIG BOX REI ORD GBPO.01*	GBP	645 103	167 436	107 005	705 534	1 065 838	0.11	
UNITE GROUP ORD GBPO.25*	GBP	109 181	51 378	28 636	131 923	1 265 253	0.13	
WORKSPACE GROUP ORD GBP1*	GBP	49 872	9 558	9 474	49 956	266 012	0.03	
TOTAL United Kingdom						12 398 449	1.29	

United States of America

AGREE REALTY CORP*	USD	27 750	16 248	9 262	34 736	1 768 347	0.18	
ALEXANDER & BALDWIN COM USDO.01*	USD	24 835	6 361	3 338	27 858	400 564	0.04	
AMERICAN ASSETS TR COM USDO.01*	USD	16 408	5 134	2 863	18 679	301 729	0.03	
AMERICAN HOMES 4 R COM USDO.01*	USD	106 790	52 099	33 001	125 888	3 750 838	0.39	
AMERICOLD REAL TR COM USDO.01*	USD	94 280	31 793	24 291	101 782	2 428 672	0.25	
APPLE HOSPITA.REIT COM NPV*	USD	76 035	28 533	22 810	81 758	1 166 653	0.12	
ARMADA HOFFLER PPT COM USDO.01*	USD	22 918	12 822	10 121	25 619	232 213	0.02	
BOSTON PPTYS INC COM USDO.01*	USD	55 033	18 792	14 548	59 277	2 889 835	0.30	
BRANDYWINE REALTY TRUST - SBI*	USD	60 916	23 044	21 306	62 654	213 248	0.02	
BRIXMOR PROPERTY G COM USDO.01*	USD	104 852	42 433	33 959	113 326	2 144 121	0.22	
CARETRUST REIT INC COM USDO.01 WHEN ISSUED*	USD	32 381	10 848	5 623	37 606	736 486	0.08	
COMMUNITY HEALTHCA USDO.01*	USD	8 511	1 810		10 321	269 287	0.03	
CUBESMART COM USDO.01*	USD	77 781	28 833	22 063	84 551	2 623 077	0.27	
DIAMONDROCK HOSPIT COM USDO.01*	USD	73 120	21 590	13 899	80 811	568 480	0.06	
DIGITAL REALTY TRU COM STK USDO.01*	USD	99 161	37 619	24 390	112 390	12 719 605	1.32	
DOUGLAS EMMETT INC*	USD	59 714	27 470	25 367	61 817	630 636	0.07	
EASTERLY GOVERNMENT COM USDO.01*	USD	32 285	27 711	24 146	35 850	351 048	0.04	
EASTGROUP PPTY INC COM*	USD	14 423	4 747	2 565	16 605	2 466 933	0.26	
EMPIRE ST RLTY TR COM USDO.01 CL 'A'*	USD	46 886	8 857	6 676	49 067	361 246	0.04	
EQUITY COMMONWEALTH USDO.01(BNF INT)*	USD	36 809	6 459	43 268				
EQUITY LIFESTYLE PPTYS INC*	USD	61 567	19 398	13 859	67 106	4 018 394	0.42	
ESSEX PROP TRUST COM USDO.0001*	USD	22 577	5 626	4 213	23 990	4 670 323	0.49	
FIRST INDUSTRIAL REALTY TRUST INC*	USD	46 220	16 844	13 334	49 730	1 914 362	0.20	
FOUR CORNERS PPTY COM USDO.0001*	USD	28 318	11 561	7 696	32 183	623 837	0.06	
GAMING & LEISURE P COM USDO.01*	USD	85 454	36 402	27 618	94 238	3 892 705	0.40	
GETTY REALTY CORP*	USD	15 052	9 022	7 129	16 945	410 502	0.04	
GLOBAL NET LEASE COM USDO.01(POST REV SPLIT)*	USD	39 239	53 428	19 816	72 851	526 407	0.05	
HIGHWOODS PPTYS INC*	USD	37 148	20 668	17 770	40 046	651 981	0.07	
HUDSON PACIFIC PROPERTIES INC*	USD	50 433	28 188	23 838	54 783	222 355	0.02	
INDEPENDENCE RLTY COM USDO.01*	USD	77 282	34 544	26 353	85 473	963 752	0.10	
INVITATION HOMES I COM USDO.01*	USD	213 126	75 515	59 182	229 459	6 199 841	0.64	
JBG SMITH PPTYS COM USDO.01*	USD	36 504	16 540	11 608	41 436	485 313	0.05	
KENNEDY-WILSON HOL COM STK USDO.0001*	USD	41 896	10 630	7 110	45 416	531 928	0.06	
KILROY REALTY CORP*	USD	41 122	17 112	14 624	43 610	1 134 262	0.12	
KITE REALTY GROUP COM USDO.01 (POST REV SPLIT)*	USD	76 366	31 886	27 469	80 783	1 567 373	0.16	
LEXINGTON REALTY TRUST*	USD	94 967	37 870	23 271	109 566	788 710	0.08	
LIFE STORAGE INC COM USDO.01*	USD	29 342	8 048	37 390				
LTC PROPERTIES INC*	USD	13 385	3 417	1 668	15 134	435 355	0.05	
MACERICH CO COM USDO.01*	USD	77 207	18 427	14 295	81 339	719 499	0.07	
MEDICAL PROP TST COM USDO.001*	USD	208 542	73 565	59 299	222 808	969 223	0.10	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
NATIONAL STORAGE A USD0.01(BEN OF INT)*	USD	29 464	6 095	5 224	30 335	787 334	0.08	
NATL HLTH INVSTRS COM STK USD0.01*	USD	14 990	2 349	2 098	15 241	694 058	0.07	
NEXPOINT RESIDENTI COM USD0.001 'WI'*	USD	7 670	1 238		8 908	218 801	0.02	
OMEGA HEALTHCARE INVESTORS INC*	USD	82 145	32 602	26 031	88 716	2 672 361	0.28	
PARAMOUNT GP INC COM USD0.01*	USD	68 346	13 922	12 845	69 423	270 404	0.03	
PEBBLEBROOK HOTEL COM USD0.01 SBI*	USD	44 885	26 658	25 518	46 025	499 689	0.05	
PHYSICIANS REALTY COM USD0.01*	USD	76 492	38 158	25 946	88 704	876 674	0.09	
PIEDMONT OFFICE RE COM USD0.01 CL A*	USD	41 847	20 544	15 029	47 362	224 560	0.02	
PUBLIC STORAGE COM USD0.10*	USD	54 530	16 883	12 249	59 164	12 852 671	1.34	
REALTY INCOME CORP*	USD	215 871	103 673	65 135	254 409	10 969 650	1.14	
RETAIL OPPORTUNITY COM STK USD0.0001*	USD	40 115	15 249	9 068	46 296	494 626	0.05	
REXFORD INDUSTRIAL COM USD0.01*	USD	59 977	34 708	16 933	77 752	3 059 585	0.32	
RLJ LODGING TR COM USD0.01*	USD	54 910	21 867	16 592	60 185	514 851	0.05	
RYMAN HOSPITALITY COM USD0.01*	USD	18 807	7 273	4 557	21 523	1 676 648	0.17	
SABRA HEALTHCARE REIT INC COM USD0.01 'WI'*	USD	82 339	28 662	23 022	87 979	1 092 091	0.11	
STAG INDL INC COM USD0.01*	USD	62 834	19 934	15 791	66 977	2 024 839	0.21	
STORE CAPITAL CORP COM USD0.01*	USD	89 254	8 844	98 098				
SUMMIT HOTEL PROPE COM USD0.01*	USD	33 254	14 478	7 759	39 973	205 169	0.02	
SUN COMMUNITIES COM USD0.01*	USD	42 538	12 743	8 925	46 356	4 692 802	0.49	
SUNSTONE HOTEL INVESTORS INC*	USD	75 169	19 741	16 829	78 081	660 836	0.07	
TANGER FACTORY OUTLET CENTERS INC*	USD	33 722	14 175	10 352	37 545	770 485	0.08	
TERRENO REALTY COR COM USD0.01*	USD	25 393	9 272	4 324	30 341	1 471 158	0.15	
UDR INC*	USD	112 938	44 697	33 346	124 289	3 598 004	0.37	
URBAN EDGE PPTY COM USD0.01*	USD	40 843	22 278	19 547	43 574	628 921	0.07	
VERIS RESIDENTIAL COM STK USD0.01*	USD	27 697	20 303	17 758	30 242	368 516	0.04	
VICI PPTYS INC COM USD0.01*	USD	336 519	134 819	94 038	377 300	9 579 796	1.00	
VORNADO REALTY TR COM USD0.04*	USD	61 254	27 650	21 811	67 093	1 172 313	0.12	
WASHINGTON REAL ESTATE INVT TR SH BEN INT*	USD	31 315	13 551	11 657	33 209	385 631	0.04	
WP CAREY INC COM USD0.001*	USD	66 896	34 246	20 827	80 315	3 921 314	0.41	
XENIA HOTELS & RES COM USD0.01*	USD	38 112	18 069	14 132	42 049	445 042	0.05	
TOTAL United States of America						133 577 968	13.89	
Total Bearer shares						238 290 073	24.78	
Other shares								
Singapore								
CAPITALAND ASCOTT TRUST*	SGD	714 100	204 752	76 001	842 851	503 874	0.05	
TOTAL Singapore						503 874	0.05	
United States of America								
CAMDEN PROP TST SBI USD0.01*	USD	36 119	11 561	8 574	39 106	3 020 745	0.31	
COPT DEFENSE PROPE COM USD0.01*	USD	39 321	17 671	15 070	41 922	869 845	0.09	
TOTAL United States of America						3 890 590	0.40	
Total Other shares						4 394 464	0.46	
Registered shares								
Australia								
ABACUS GROUP NPV (STAPLED)*	AUD		191 015		191 015	105 660	0.01	
ABACUS STORAGE KIN NPV*	AUD		225 125		225 125	129 068	0.01	
CENTURIA OFFICE RE NPV*	AUD	162 092	65 107	71 709	155 490	98 104	0.01	
CHARTER HALL SOCIA NPV*	AUD	115 955	29 637	32 724	112 868	154 782	0.02	
DEXUS INDUSTRIA REIT*	AUD	81 733			81 733	112 085	0.01	
HEALTHCO HEALTHCAR NPV*	AUD		168 419		168 419	133 434	0.01	
HOMECO DAILY NEEDS NPV*	AUD	608 336	142 954	71 236	680 054	419 275	0.04	
REGION GROUP NPV*	AUD		463 655		463 655	524 964	0.05	
WAYPOINT REIT NPV (STAPLED)*	AUD	254 540	33 995		288 535	352 457	0.04	
TOTAL Australia						2 029 829	0.21	
Belgium								
SHURGARD SELF STO. NPV*	EUR		10 943	1 318	9 625	326 918	0.03	
VGP N.V. NPV*	EUR	2 865	1 908	1 142	3 631	268 068	0.03	
WAREHOUSES DE PAUW NPV (POST SPLIT)*	EUR	48 634	27 299	15 237	60 696	1 361 535	0.14	
TOTAL Belgium						1 956 521	0.20	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Canada								
FIRST CAP REAL EST UNIT*	CAD	76 224	42 128	38 056	80 296	686 387	0.07	
PRIMARIS REAL ESTA TR UNIT SER A*	CAD	36 878	6 500	6 080	37 298	303 916	0.03	
TOTAL Canada						990 304	0.10	
Finland								
CITYCON OYJ NPV (POST SPLIT)*	EUR	26 767	17 400	18 564	25 603	122 993	0.01	
KOJAMO OYJ NPV*	EUR	67 602	14 382	13 158	68 826	533 615	0.06	
TOTAL Finland						656 608	0.07	
France								
CARMILA EUR6*	EUR	19 206	3 979		23 185	294 835	0.03	
CROMWELL EU REIT NPV CROMWELL REIT EUR*	EUR	111 900	33 200		145 100	160 511	0.02	
GECINA EUR7.50*	EUR	17 755	4 456	3 382	18 829	1 677 175	0.17	
TOTAL France						2 132 522	0.22	
Germany								
BRANICKS GROUP AG NPV (REG)*	EUR		21 817		21 817	81 846	0.01	
DEUTSCHE EUROSHOP NPV (REGD)*	EUR		3 025		3 025	49 874	0.01	
HAMBORNER REIT AG NPV*	EUR	27 970			27 970	167 887	0.02	
LEG IMMOBILIEN SE NPV*	EUR	25 341	11 547	8 705	28 183	1 595 145	0.17	
VONOVIA SE NPV*	EUR	273 403	102 468	109 441	266 430	5 561 387	0.58	
TOTAL Germany						7 456 139	0.78	
Hong Kong								
NEW WORLD DEVEL CO NPV POST CON*	HKD	483 158	200 000	127 000	556 158	927 578	0.10	
SUNLIGHT REAL EST NPV REIT*	HKD	267 000			267 000	67 076	0.01	
TOTAL Hong Kong						994 654	0.10	
Japan								
AEON MALL CO LTD NPV*	JPY	39 900	14 100	9 600	44 400	457 036	0.05	
HEALTHCARE & MEDIC REIT*	JPY	121	103	58	166	141 048	0.01	
ITOCHU ADVANCE LOG REIT*	JPY	207	51		258	190 848	0.02	
JAPAN EXCELLENT IN REIT*	JPY	407	128	66	469	373 703	0.04	
JAPAN METRO FUND REIT*	JPY	2 340	895	579	2 656	1 556 120	0.16	
JAPAN PRIME REALTY INVESTMENT CORP*	JPY	320	67	46	341	725 384	0.08	
MITSUBISHI ESTATE NPV*	JPY	386 142	136 500	100 100	422 542	4 859 842	0.51	
NIPPON PROLOGIS RE REIT*	JPY	792	990	830	952	1 537 717	0.16	
NOMURA REAL EST MA REIT*	JPY	1 526	671	459	1 738	1 743 076	0.18	
ORIX JREIT INC REIT*	JPY	903	278	149	1 032	1 077 804	0.11	
SANKEI REAL ESTATE REIT*	JPY	153	94	93	154	84 767	0.01	
SOSILA LOGISTICS R REIT*	JPY	218	126	69	275	197 970	0.02	
STAR ASIA INVESTME REIT*	JPY	554	136		690	236 338	0.02	
SUMITOMO RLTY&DEV NPV*	JPY	135 662	48 000	32 400	151 262	3 412 200	0.35	
TAKARA LEBEN REAL REIT*	JPY	196	156	83	269	160 029	0.02	
UNITED URBAN INVESTMENT CORP*	JPY	1 011	372	223	1 160	1 062 315	0.11	
TOTAL Japan						17 816 198	1.85	
Netherlands								
EUROCOMMERCIAL EUR10.00*	EUR	17 901	5 908	4 903	18 906	368 087	0.04	
TOTAL Netherlands						368 087	0.04	
Singapore								
CAPITALAND INVESTM NPV*	SGD	887 742	277 200	204 100	960 842	1 876 412	0.20	
KBS US PRIME PROPE PRIME US REIT*	USD	167 900		167 900				
KEPPEL-KBS US REIT USD1.00*	USD	292 900	220 200	292 900	220 200	36 872	0.00	
LENDLEASE GBL COMM NPV*	SGD	537 717	105 000		642 717	217 730	0.02	
TOTAL Singapore						2 131 014	0.22	
South Korea								
ESR KENDALL SQUARE KRW1000*	KRW	41 444	20 632		62 076	133 853	0.01	
JR GLOBAL REIT KRW1000*	KRW	40 420	16 557		56 977	151 077	0.02	
LOTTE REIT CO LTD KRW500*	KRW	41 181	19 997		61 178	118 519	0.01	
SK REIT CO LTD KRW500*	KRW		56 892		56 892	144 143	0.01	
TOTAL South Korea						547 592	0.06	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Sweden								
CIBUS NORDIC REAL NPV*	SEK	17 342	31 531	27 232	21 641	184 294	0.02	
FABEGE AB NPV (POST SPLIT)*	SEK	88 596	37 074	29 807	95 863	648 563	0.07	
FASTIGHETS AB BALD SER'B'NPV (POST SPLIT)*	SEK	220 199	95 648	73 086	242 761	933 121	0.10	
NEOBO FASTIGHETER NPV*	SEK		38 387	38 387				
NYFOSA AB NPV*	SEK	63 763	17 410	9 452	71 721	314 295	0.03	
WALLENSTAM SER'B'NPV (POST SPLIT)*	SEK	122 064	15 527		137 591	421 841	0.04	
WIHLBORGS FAST. AB NPV (POST SPLIT)*	SEK	93 219	24 066	16 459	100 826	592 540	0.06	
TOTAL Sweden						3 094 654	0.32	
Switzerland								
ALLREAL HOLDING AG CHF1*	CHF	5 133	1 035	341	5 827	849 577	0.09	
HIAG IMMOBILIEN HL CHF1*	CHF	1 129			1 129	88 062	0.01	
INTERSHOP HLDG AG CHF10(REG)*	CHF	429			429	258 687	0.03	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	2 559	322		2 881	723 131	0.08	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	3 129			3 129	37 360	0.00	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	14 680	6 429	4 137	16 972	1 895 772	0.20	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	25 836	9 700	6 860	28 676	2 420 254	0.25	
TOTAL Switzerland						6 272 844	0.65	
United Kingdom								
HAMMERSON ORD GBPO.05*	GBP	1 337 739	356 359	183 111	1 510 987	367 756	0.04	
HOME REIT PLC ORD GBPO.01*	GBP	232 902			232 902	73 397	0.01	
PRS REIT PLC (THE) ORD GBPO.01*	GBP	172 652			172 652	137 656	0.01	
SUPERMARKET INCOME ORD GBPO.01*	GBP	438 929	60 611	59 024	440 516	353 171	0.04	
TARGET HLTHCARE RE ORD GBPO.01*	GBP	216 401			216 401	172 299	0.02	
TRIPLE POINT SOCIA ORD GBPO.01*	GBP	154 505			154 505	92 476	0.01	
TRITAX EUROBOX PLC ORD EURO.01 (GBP)*	GBP	279 557	85 689		365 246	181 504	0.02	
URBAN LOGISTICS ORD GBPO.01*	GBP	159 134	38 600		197 734	227 529	0.02	
WAREHOUSE REIT PLC ORD GBPO.01*	GBP	145 748			145 748	116 688	0.01	
TOTAL United Kingdom						1 722 475	0.18	
United States of America								
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	56 462	21 117	12 798	64 781	5 490 381	0.57	
APARTMENT INCOME R COM USD0.01 WI*	USD	54 296	20 593	18 753	56 136	1 492 239	0.16	
APARTMENT INV&MGMT COM USD0.01 CL A (POST REV)*	USD	49 004	14 211	7 901	55 314	294 984	0.03	
AVALONBAY COMMUNI COM USD0.01*	USD	48 643	15 322	10 498	53 467	8 064 518	0.84	
BROADSTONE NET LEA COM USD0.00025*	USD	58 661	35 513	24 000	70 174	903 645	0.09	
CENTERSPACE COM NPV*	USD	4 670	951		5 621	248 506	0.03	
COUSINS PROPERTIES COM USD1(POST REV SPLIT)*	USD	52 685	26 118	21 574	57 229	930 692	0.10	
EQUINIX INC COM USD0.001 NEW*	USD	31 686	10 889	7 336	35 239	23 399 009	2.43	
ESSENTIAL PROPERTI USD0.01*	USD	48 620	24 233	14 019	58 834	1 175 244	0.12	
EXTRA SPACE-STORAG COM USD0.01*	USD	46 198	47 250	14 440	79 008	7 448 248	0.77	
FED REALTY INV TR COM USD0.01*	USD	27 935	8 577	5 924	30 588	2 538 420	0.26	
HEALTHCARE REALTY COM USD0.01 CL A*	USD	132 437	54 587	43 036	143 988	1 880 371	0.20	
HEALTHPEAK PPTYS I COM USD1*	USD	187 846	72 635	55 861	204 620	2 895 634	0.30	
HOST HOTELS & RESO COM STK USD0.01*	USD	245 715	80 072	58 649	267 138	3 763 326	0.39	
INVENTRUST PPTYS C COM USD0.001(POST REV SPLIT)*	USD	22 800	5 048	2 258	25 590	584 533	0.06	
KIMCO REALTY COM USD0.01*	USD	212 435	75 570	59 193	228 812	3 735 653	0.39	
MID-AMER APARTMENT COM STK USD0.01*	USD	39 970	11 858	8 049	43 779	4 707 223	0.49	
NATIONAL RETAIL PROPERTIES INC*	USD	60 769	29 589	22 515	67 843	2 243 033	0.23	
NETSTREIT CORP COM USD0.01*	USD	20 667	18 633	13 287	26 013	337 342	0.04	
OFFICE PROPERTIES COM USD0.01 SHS OF BEN INT*	USD	15 560	4 125	19 685				
ORION OFFICE REIT COM USD0.01 (WI)*	USD	19 264		19 264				
PARK HOTELS & RESO COM USD0.01 WI*	USD	79 928	19 395	19 231	80 092	840 395	0.09	
PHILLIPS EDISON & COM USD0.01*	USD	40 191	14 728	10 863	44 056	1 415 690	0.15	
PROLOGIS INC COM USD0.01*	USD	321 476	106 337	79 596	348 217	31 927 159	3.32	
REGENCY CENTERS COM USD0.01*	USD	59 493	22 175	13 444	68 224	3 741 378	0.39	
RPT REALTY COM USD0.01 SHS OF BEN INT*	USD	26 768	17 033	10 891	32 910	323 158	0.03	
SAFEHOLD INC COM USD0.01 WI*	USD		22 202	5 683	16 519	244 589	0.03	
SERVICE PPTYS TR COM USD0.01 SH BEN INT*	USD	61 155	27 384	26 514	62 025	409 232	0.04	
SIMON PROP GROUP COM USD0.0001*	USD	113 772	37 443	28 640	122 575	12 258 161	1.27	
SITE CENTERS CORP COM USD0.10*	USD	69 306	13 570	13 193	69 683	739 419	0.08	
SL GREEN RLTY CORP COM USD0.01(POST REV SPLIT)*	USD	22 150	7 525	5 673	24 002	639 782	0.07	
SPIRIT REALTY CAPI COM USD0.01(POST REV SPLIT)*	USD	47 444	17 966	12 352	53 058	1 737 793	0.18	
THE NECESSITY RETA COM USD0.01 CLASS A*	USD	49 171	9 037	58 208				
WELLTOWER INC COM USD1*	USD	162 088	69 089	43 510	187 667	14 279 447	1.49	
TOTAL United States of America						140 689 206	14.63	
Total Registered shares						188 858 645	19.64	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Depository receipts								
Netherlands								
UNIBAIL-RODAMCO-WE CDI 20:1*	AUD	202 165		159 385	42 780	92 930	0.01	
TOTAL Netherlands						92 930	0.01	
Total Depository receipts						92 930	0.01	
Investment certificates, closed end								
Australia								
CHARTER HALL RETAIL REIT*	AUD	164 939	50 048	26 168	188 819	331 831	0.03	
TOTAL Australia						331 831	0.03	
Belgium								
COFINIMMO SA NPV*	EUR	11 372	3 916	2 294	12 994	733 705	0.08	
NEXTENSA*	EUR	801		801				
TOTAL Belgium						733 705	0.08	
Canada								
ALLIED PROPERTIES REIT*	CAD	44 884	27 883	25 030	47 737	496 000	0.05	
CANADIAN APARTMENT PROP. REAL ESTATE INVESTMENT TRUST*	CAD	60 300	21 945	20 947	61 298	1 640 276	0.17	
RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD	105 495	47 782	41 058	112 219	1 239 549	0.13	
TOTAL Canada						3 375 826	0.35	
Global								
PICTON PROPERTY INCOME LTD*	GBP	196 951			196 951	141 370	0.01	
TOTAL Global						141 370	0.01	
Hong Kong								
PROSPERITY REAL ESTATE INVESTMENT TRUST*	HKD	248 000			248 000	38 939	0.00	
TOTAL Hong Kong						38 939	0.00	
Japan								
GLOBAL ONE REAL ESTATE INVESTMENT CORP*	JPY	310	306	223	393	271 110	0.03	
HANKYU HANSHIN REIT INC*	JPY	231	107	56	282	240 629	0.03	
JAPAN LOGISTICS FUND INC*	JPY	312	130	82	360	605 502	0.06	
MORI HILLS REIT INVESTMENT CORP*	JPY	548	302	259	591	502 521	0.05	
NIPPON ACCOMMODATIONS FUND*	JPY	159	29	13	175	640 421	0.07	
STARTS PROCEED INVESTMENT CORP-JPY*	JPY	79	34		113	141 034	0.01	
TOTAL Japan						2 401 217	0.25	
New Zealand								
MACQUARIE GOODM PR NPV*	NZD	392 852	90 284	42 119	441 017	469 222	0.05	
TOTAL New Zealand						469 222	0.05	
Singapore								
CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	1 194 263	294 400	166 500	1 322 163	2 283 427	0.24	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	1 746 361	394 800	224 100	1 917 061	2 241 184	0.23	
CDL HOSPITALITY TRUSTS*	SGD	308 622			308 622	198 851	0.02	
KEPPEL REIT NPV (REIT)*	SGD	771 421	86 800		858 221	453 205	0.05	
MAPLETREE COMMERCIAL REAL ESTATE INVESTMENT TRUST*	SGD	782 208	149 000		931 208	822 673	0.09	
STARHILL GLOBAL REAL ESTATE INVESTMENT TRUST*	SGD	544 200			544 200	160 860	0.02	
TOTAL Singapore						6 160 200	0.64	
United Kingdom								
ABERDEEN STANDARD EUROPEAN LOGISTICS INCOME PLC-GBP*	GBP	96 638	63 589		160 227	90 239	0.01	
BMO COMMERCIAL PROPERTY TRUST*	GBP	188 190			188 190	131 341	0.01	
SCHRODER REAL ESTATE INVESTMENT TRUST LTD*	GBP	187 449			187 449	83 835	0.01	
SEGRO PLC REIT*	GBP	411 457	146 486	90 360	467 583	3 680 557	0.38	
UK COMMERCIAL PROPERTY REIT LTD/FUND-DISTRIBUTIVE*	GBP	239 078	89 391		328 469	191 158	0.02	
TOTAL United Kingdom						4 177 130	0.43	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
United States of America								
ACADIA REALTY TRUST*	USD	32 882	10 329	7 660	35 551	463 298	0.05	
EPR PROPERTIES*	USD	26 291	13 670	12 149	27 812	1 080 750	0.11	
EQUITY RESIDENTIAL SBI USD0.01*	USD	129 212	47 162	36 144	140 230	7 061 011	0.73	
UNIVERSAL HEALTH REALTY INCOME TRUST*	USD	4 226	2 400	2 605	4 021	140 664	0.01	
VENTAS INC REIT*	USD	139 520	50 464	38 680	151 304	5 846 496	0.61	
TOTAL United States of America						14 592 218	1.52	
Total Investment certificates, closed end						32 421 658	3.37	
Investment certificates, open end								
Belgium								
INTERVEST OFFICES & WAREHOUSES SA*	EUR	7 992	2 939		10 931	210 821	0.02	
RETAIL ESTATES SICAFI*	EUR	3 516	878		4 394	243 035	0.03	
TOTAL Belgium						453 856	0.05	
Canada								
BOARDWALK REAL ESTATE INVESTMENT TRUST*	CAD	12 922	2 845	1 221	14 546	617 516	0.06	
CHARTWELL RETIREMENT - TRUST UNIT*	CAD	80 700	94 697	80 700	94 697	630 707	0.07	
CHOICE PROPERTIES REIT*	CAD	92 079	37 373	30 968	98 484	777 302	0.08	
H&R REAL ESTATE INVESTMENT TRUST-CAD*	CAD	95 629	25 042	22 024	98 647	551 608	0.06	
NORTHWEST HEALTHCARE PROPERTIES REAL ESTATE INVESTMENT TRUST*	CAD	74 092	45 255	36 918	82 429	216 682	0.02	
SMART REAL ESTATE INVESTMENT TRUST UNITS VARIABLE VOTING*	CAD	44 885	19 636	14 874	49 647	699 402	0.07	
TOTAL Canada						3 493 216	0.36	
United Kingdom								
BMO REAL ESTATE IN ORD GBPO.01*	GBP	85 263		85 263				
STANDARD LIFE INVESTMENT PROPERTY INCOME FUND LIMITED*	GBP	138 270			138 270	71 154	0.01	
TOTAL United Kingdom						71 154	0.01	
Total Investment certificates, open end						4 018 226	0.42	
Rights								
Belgium								
AEDIFICA SA RIGHTS 29.06.23*	EUR		16 852	16 852				
VGP NV RIGHTS 24.11.22*	EUR		2 865	2 865				
TOTAL Belgium							0.00	
Germany								
DEUTSCHE EUROSHOP AG RIGHTS 23-25.01.23*	EUR		2 445	2 445				
TOTAL Germany							0.00	
Hong Kong								
LINK REIT RIGHTS 23-21.03.23*	HKD		154 268	154 268				
LINK REIT RIGHTS 23-21.03.23*	HKD		154 268	154 268				
TOTAL Hong Kong							0.00	
Netherlands								
NSI NV (STOCK DIVIDEND) RIGHTS 23-11.05.2023*	EUR		7 104	7 104				
TOTAL Netherlands							0.00	
South Korea								
SK REITS CO LTD RIGHTS 23-22.09.23*	KRW		15 496	15 496				
TOTAL South Korea							0.00	
Sweden								
CASTELLUM AB RIGHTS 23-29.05.23*	SEK		100 569	100 569				
TOTAL Sweden							0.00	
Total Rights							0.00	
Total Securities traded on an exchange						468 075 997	48.68	

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 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								
Bearer shares								
Australia								
ABACUS GROUP BR**	AUD	161 034	220 996	382 030				
TOTAL Australia							0.00	
Total Bearer shares							0.00	
Registered shares								
Australia								
ABACUS STORAGE KIN NPV CHESS DVP PLACEMENT 03/**	AUD		34 110	34 110				
HMC CAPITAL LTD RG**	AUD	56 234		56 234				
NATIONAL STORAGE R NPV NSR INSTL PLACEMENT 03**	AUD		42 404	42 404				
TOTAL Australia							0.00	
Belgium								
SHURGARD SELF STOR NPV**	EUR	8 447	1 187	9 634				
TOTAL Belgium							0.00	
United States of America								
SAFEHOLD INC COM USD0.01**	USD	6 911	3 741	10 652				
TOTAL United States of America							0.00	
Total Registered shares							0.00	
Investment certificates, closed end								
Hong Kong								
FORTUNE REAL ESTATE INVESTMENT TRUST**	HKD		68 000	68 000				
FORTUNE REAL ESTATE INVESTMENT TRUST**	HKD	475 000	68 000		543 000	276 615	0.03	
TOTAL Hong Kong						276 615	0.03	
Total Investment certificates, closed end						276 615	0.03	
Rights								
Netherlands								
EUROCOMMERCIAL PROPERTIES NV(STOCK DIVIDEND) RIGHTS PRP**	EUR		22 857	22 857				
TOTAL Netherlands							0.00	
Singapore								
AIMS APAC REIT RIGHTS 23-22.06.23**	SGD		7 424	7 424				
CAPITALAND ASCOTT TRU RIGHTS 23-24.08.23**	SGD		26 647	26 647				
ESR-LOGOS REIT RIGHTS 23-20.04.23**	SGD		110 654	110 654				
TOTAL Singapore							0.00	
Total Rights							0.00	
Total Securities traded neither on an exchange nor on a regulated market						276 615	0.03	
Total securities and similar instruments						468 352 612	48.71	
(thereof in lending)							0.00	
Bank deposits at sight						488 541 685	50.81	
Derivative financial instruments						3 288 023	0.34	
Other assets						1 304 792	0.14	
Total fund assets						961 487 112	100.00	
Short-term bank liabilities						-490 524 181		
Other liabilities						-466 834		
Net fund assets						470 496 097		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	468 075 997	48.68
Investments valuation based on market-observed parameters	3 564 638	0.37
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	471 640 635	49.05

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

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**						
JPY	8 556 859 500	CHF	52 540 037	02.11.2023	1 120 908	0.12
GBP	17 622 200	CHF	19 616 822	02.11.2023	156 623	0.02
EUR	26 119 800	CHF	25 248 992	02.11.2023	123 760	0.01
SEK	94 040 300	CHF	7 903 000	02.11.2023	243 100	0.03
CAD	19 033 200	CHF	12 842 766	02.11.2023	365 789	0.04
HKD	172 619 600	CHF	20 111 992	02.11.2023	35 251	0.00
AUD	29 627 800	CHF	17 456 344	02.11.2023	384 860	0.04
USD	341 223 800	CHF	311 160 277	02.11.2023	629 558	0.07
SGD	26 792 700	CHF	17 923 445	02.11.2023	126 505	0.01
ILS	6 529 100	CHF	1 565 998	02.11.2023	97 271	0.01
NZD	2 919 400	CHF	1 599 621	02.11.2023	54 293	0.01
NOK	2 457 600	CHF	210 787	02.11.2023	10 591	0.00
KRW	768 377 000	CHF	519 854	03.11.2023	2 094	0.00
SEK	2 844 300	CHF	236 223	02.11.2023	4 545	0.00
HKD	6 917 500	CHF	805 985	02.11.2023	1 436	0.00
SGD	489 900	CHF	326 159	02.11.2023	745	0.00
GBP	487 300	CHF	540 600	02.11.2023	2 474	0.00
JPY	71 663 000	CHF	438 687	02.11.2023	8 056	0.00
EUR	993 700	CHF	956 426	02.11.2023	564	0.00
USD	1 848 900	CHF	1 687 217	02.11.2023	4 626	0.00
CHF	1 309 819	JPY	211 934 400	02.11.2023	-36 281	0.00
CHF	265 627	CAD	399 000	02.11.2023	-4 067	0.00
CHF	196 581	SEK	2 379 700	02.11.2023	-2 747	0.00
CHF	641 243	EUR	666 000	02.11.2023	-602	0.00
CHF	516 539	HKD	4 409 800	02.11.2023	-3 652	0.00
CHF	447 740	SGD	670 100	02.11.2023	-2 629	0.00
CHF	455 220	AUD	786 300	02.11.2023	-2 155	0.00
CHF	494 048	GBP	444 800	02.11.2023	-2 856	0.00
CHF	7 724 369	USD	8 426 600	02.11.2023	-55 742	-0.02
HKD	1 838 600	CHF	214 136	02.11.2023	296	0.00
AUD	302 800	CHF	175 415	02.11.2023	942	0.00
USD	3 513 500	CHF	3 202 977	02.11.2023	5 516	0.00
CAD	195 600	CHF	130 059	02.11.2023	1 835	0.00
SEK	992 200	CHF	82 138	02.11.2023	1 320	0.00
GBP	185 500	CHF	206 147	02.11.2023	1 300	0.00
EUR	277 700	CHF	267 041	02.11.2023	-85	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
SGD	279 400	CHF	186 366	02.11.2023	776	0.00
JPY	88 365 800	CHF	541 229	02.11.2023	10 229	0.00
CHF	1 028 605	USD	1 144 000	02.11.2023	12 492	0.00
CHF	59 823	SGD	91 000	02.11.2023	624	0.00
CHF	68 817	HKD	598 600	02.11.2023	804	0.00
CHF	66 158	GBP	60 400	02.11.2023	541	0.00
CHF	56 453	AUD	98 600	02.11.2023	360	0.00
CHF	173 186	JPY	28 772 300	02.11.2023	-290	0.00
CHF	86 019	EUR	90 400	02.11.2023	938	0.00
JPY	13 298 100	CHF	79 291	02.11.2023	-619	0.00
USD	528 700	CHF	471 945	02.11.2023	-9 199	0.00
JPY	8 347 560 600	CHF	50 245 133	04.12.2023	-247	0.00
GBP	17 013 200	CHF	18 727 909	04.12.2023	-28	0.00
EUR	25 386 400	CHF	24 369 319	04.12.2023	560	0.00
SGD	25 345 000	CHF	16 801 369	04.12.2023	-899	0.00
ILS	5 873 500	CHF	1 318 425	04.12.2023	-78	0.00
NZD	2 807 600	CHF	1 481 329	04.12.2023	31	0.00
NOK	2 317 900	CHF	188 359	04.12.2023	-4	0.00
SEK	89 328 500	CHF	7 260 715	04.12.2023	-67	0.00
CAD	17 617 900	CHF	11 515 341	04.12.2023	331	0.00
HKD	169 196 200	CHF	19 624 826	04.12.2023	-1 572	0.00
AUD	27 307 800	CHF	15 697 998	04.12.2023	-14	0.00
USD	321 456 300	CHF	291 556 364	04.12.2023	-1 607	0.00
KRW	710 278 000	CHF	477 723	05.12.2023	1 486	0.00
CHF	517 728	KRW	768 377 000	03.11.2023	33	0.00
					3 288 023	0.34

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

** valuation based on market-observed parameters

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
JPY	37 436 900	CHF	252 574	02.12.2022
AUD	416 300	CHF	265 108	02.12.2022
SEK	2 890 500	CHF	261 627	02.12.2022
CHF	207 070	CAD	283 700	02.12.2022
CHF	599 853	HKD	4 723 300	02.12.2022
CHF	141 792	SGD	201 400	02.12.2022
EUR	165 600	CHF	163 317	02.12.2022
CHF	169 667	GBP	148 300	02.12.2022
CHF	1 536 362	USD	1 541 500	02.12.2022
AUD	243 600	CHF	155 233	02.12.2022
GBP	146 800	CHF	165 607	02.12.2022
SGD	202 300	CHF	140 928	02.12.2022
JPY	67 175 900	CHF	459 015	02.12.2022
SEK	702 500	CHF	63 951	02.12.2022
EUR	211 200	CHF	207 872	02.12.2022
USD	2 664 100	CHF	2 572 133	02.12.2022
HKD	1 364 600	CHF	168 010	02.12.2022
CAD	161 500	CHF	116 917	02.12.2022
JPY	13 993 300	CHF	95 049	02.12.2022
USD	555 000	CHF	529 317	02.12.2022
CHF	97 305	KRW	138 796 800	05.12.2022
CHF	335 456	KRW	464 483 000	05.12.2022
CHF	28 106	JPY	4 000 000	28.12.2022
CAD	640 000	CHF	439 693	29.12.2022
HKD	800 000	CHF	95 688	29.12.2022
AUD	250 000	CHF	156 366	29.12.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SEK	96 756 600	CHF	8 626 681	04.01.2023
HKD	192 579 100	CHF	23 387 854	04.01.2023
CAD	21 898 800	CHF	15 328 591	04.01.2023
JPY	8 540 302 000	CHF	58 300 511	04.01.2023
GBP	19 118 800	CHF	21 621 030	04.01.2023
AUD	31 488 500	CHF	20 028 701	04.01.2023
EUR	27 780 100	CHF	27 205 858	04.01.2023
ILS	4 505 900	CHF	1 240 137	04.01.2023
NZD	2 879 000	CHF	1 696 710	04.01.2023
NOK	2 001 800	CHF	190 606	04.01.2023
USD	347 026 700	CHF	329 106 588	04.01.2023
KRW	477 759 200	CHF	343 796	04.01.2023
SGD	27 284 300	CHF	18 885 319	04.01.2023
AUD	150 000	CHF	95 647	04.01.2023
CHF	140 448	HKD	1 169 600	04.01.2023
CHF	71 236	SEK	786 800	04.01.2023
CHF	63 711	CAD	91 400	04.01.2023
CHF	562 682	EUR	572 300	04.01.2023
CHF	321 612	JPY	46 535 200	04.01.2023
USD	6 345 500	CHF	5 930 454	04.01.2023
CHF	483 148	GBP	420 700	04.01.2023
CHF	72 617	SGD	106 000	04.01.2023
CHF	380 580	USD	409 000	04.01.2023
CHF	67 122	JPY	9 837 000	04.01.2023
JPY	25 000 000	CHF	173 296	04.01.2023
CHF	8 521 592	SEK	95 969 800	04.01.2023
CHF	26 866 505	EUR	27 207 800	04.01.2023
CHF	1 181 489	ILS	4 505 900	04.01.2023
CHF	188 007	NOK	2 001 800	04.01.2023
CHF	349 566	KRW	477 759 200	04.01.2023
SEK	100 910 400	CHF	8 947 919	02.02.2023
HKD	216 367 000	CHF	25 583 733	02.02.2023
USD	344 008 600	CHF	317 290 484	02.02.2023
CAD	21 407 100	CHF	14 574 146	02.02.2023
JPY	8 057 726 500	CHF	56 537 276	02.02.2023
GBP	19 120 000	CHF	21 229 089	02.02.2023
EUR	26 861 300	CHF	26 495 745	02.02.2023
AUD	31 253 100	CHF	19 570 316	02.02.2023
SGD	27 486 800	CHF	18 907 723	02.02.2023
ILS	4 374 000	CHF	1 144 570	02.02.2023
NOK	2 146 200	CHF	201 165	02.02.2023
NZD	2 964 200	CHF	1 729 777	02.02.2023
CHF	61 765	JPY	8 613 100	02.02.2023
CHF	230 562	GBP	205 700	02.02.2023
CHF	2 912 791	USD	3 125 500	02.02.2023
CHF	218 192	AUD	346 800	02.02.2023
SGD	74 500	CHF	51 731	02.02.2023
HKD	1 584 800	CHF	189 077	02.02.2023
CHF	414 390	EUR	419 800	02.02.2023
CHF	163 791	SEK	1 850 100	02.02.2023
HKD	485 200	CHF	57 070	02.02.2023
JPY	17 919 300	CHF	128 760	02.02.2023
USD	758 900	CHF	697 601	02.02.2023
EUR	58 800	CHF	58 437	02.02.2023
KRW	493 749 200	CHF	360 272	03.02.2023
KRW	257 936 400	CHF	189 016	03.02.2023
CHF	560 544	KRW	751 685 600	03.02.2023
CAD	23 530 900	CHF	16 155 681	02.03.2023
JPY	7 991 351 200	CHF	56 498 979	02.03.2023
GBP	20 555 200	CHF	23 192 494	02.03.2023
AUD	32 820 700	CHF	21 207 062	02.03.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	29 616 700	CHF	29 515 529	02.03.2023
SEK	111 817 900	CHF	9 797 614	02.03.2023
HKD	235 697 700	CHF	27 583 739	02.03.2023
USD	369 334 900	CHF	338 291 932	02.03.2023
SGD	29 488 500	CHF	20 562 101	02.03.2023
ILS	4 126 600	CHF	1 094 658	02.03.2023
NZD	3 010 700	CHF	1 782 783	02.03.2023
NOK	2 342 900	CHF	215 123	02.03.2023
CHF	162 280	SEK	1 845 600	02.03.2023
CHF	83 727	SGD	120 300	02.03.2023
CAD	115 100	CHF	78 998	02.03.2023
CHF	638 504	HKD	5 473 300	02.03.2023
CHF	478 226	JPY	67 723 400	02.03.2023
CHF	151 905	AUD	234 700	02.03.2023
CHF	216 251	GBP	192 100	02.03.2023
USD	8 850 500	CHF	8 073 038	02.03.2023
CHF	120 958	SEK	1 393 100	02.03.2023
CHF	258 583	SGD	372 000	02.03.2023
CHF	205 141	CAD	299 500	02.03.2023
CHF	342 903	HKD	2 916 300	02.03.2023
CHF	285 510	GBP	257 900	02.03.2023
CHF	706 639	JPY	100 368 700	02.03.2023
CHF	263 185	AUD	412 700	02.03.2023
CHF	4 414 015	USD	4 790 500	02.03.2023
CHF	401 793	EUR	407 300	02.03.2023
CHF	249 457	USD	270 900	02.03.2023
KRW	796 144 700	CHF	592 347	06.03.2023
CHF	563 943	KRW	796 144 700	06.03.2023
SEK	101 706 000	CHF	9 123 136	04.04.2023
HKD	219 050 900	CHF	26 101 156	04.04.2023
USD	352 672 000	CHF	329 339 926	04.04.2023
ILS	3 713 600	CHF	950 208	04.04.2023
NZD	2 947 300	CHF	1 705 349	04.04.2023
NOK	2 282 400	CHF	206 351	04.04.2023
CAD	21 594 700	CHF	14 816 664	04.04.2023
JPY	7 927 027 900	CHF	54 596 451	04.04.2023
GBP	19 950 800	CHF	22 569 143	04.04.2023
AUD	31 515 600	CHF	19 870 523	04.04.2023
EUR	28 679 900	CHF	28 458 549	04.04.2023
SGD	27 474 700	CHF	19 074 778	04.04.2023
CHF	1 315 166	USD	1 405 400	04.04.2023
SEK	1 277 200	CHF	114 660	04.04.2023
AUD	308 900	CHF	195 552	04.04.2023
JPY	40 290 000	CHF	278 411	04.04.2023
SGD	201 300	CHF	140 416	04.04.2023
CHF	112 911	EUR	112 900	04.04.2023
KRW	749 985 800	CHF	530 079	05.04.2023
CHF	528 852	KRW	749 985 800	05.04.2023
SEK	93 429 900	CHF	8 219 210	02.05.2023
CAD	20 552 700	CHF	13 837 167	02.05.2023
HKD	223 955 100	CHF	26 020 568	02.05.2023
AUD	30 143 900	CHF	18 405 986	02.05.2023
USD	339 608 900	CHF	309 303 900	02.05.2023
JPY	7 880 521 300	CHF	54 146 252	02.05.2023
GBP	18 498 100	CHF	20 843 382	02.05.2023
EUR	24 926 000	CHF	24 702 813	02.05.2023
SGD	27 834 600	CHF	19 083 813	02.05.2023
NZD	2 997 300	CHF	1 708 014	02.05.2023
ILS	3 883 600	CHF	983 026	02.05.2023
NOK	2 010 800	CHF	175 094	02.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
GBP	143 400	CHF	162 188	02.05.2023
SGD	371 900	CHF	255 222	02.05.2023
USD	7 878 700	CHF	7 190 322	02.05.2023
AUD	177 000	CHF	109 345	02.05.2023
CAD	215 300	CHF	145 947	02.05.2023
JPY	8 416 700	CHF	57 962	02.05.2023
CAD	228 100	CHF	154 362	02.05.2023
SEK	1 031 700	CHF	90 560	02.05.2023
HKD	2 461 400	CHF	285 852	02.05.2023
JPY	86 647 300	CHF	598 195	02.05.2023
SGD	309 800	CHF	212 448	02.05.2023
GBP	204 700	CHF	231 083	02.05.2023
EUR	273 600	CHF	271 515	02.05.2023
AUD	333 000	CHF	205 746	02.05.2023
USD	3 816 600	CHF	3 473 427	02.05.2023
SEK	623 300	CHF	54 218	02.05.2023
USD	451 800	CHF	407 823	02.05.2023
JPY	10 257 200	CHF	70 958	02.05.2023
CHF	44 404	ILS	180 000	02.05.2023
KRW	693 494 400	CHF	488 404	04.05.2023
CHF	461 370	KRW	693 494 400	04.05.2023
JPY	8 581 965 300	CHF	56 147 718	02.06.2023
GBP	20 350 300	CHF	22 702 449	02.06.2023
EUR	27 146 000	CHF	26 628 706	02.06.2023
SEK	102 079 400	CHF	8 840 457	02.06.2023
CAD	21 878 000	CHF	14 315 979	02.06.2023
AUD	33 416 800	CHF	19 612 855	02.06.2023
USD	362 742 600	CHF	321 742 167	02.06.2023
ILS	4 205 200	CHF	1 026 577	02.06.2023
NZD	3 142 600	CHF	1 721 444	02.06.2023
NOK	2 248 700	CHF	186 844	02.06.2023
HKD	233 168 800	CHF	26 380 548	02.06.2023
JPY	239 175 900	CHF	1 563 459	02.06.2023
USD	7 698 000	CHF	6 852 897	02.06.2023
CAD	196 400	CHF	128 903	02.06.2023
SEK	793 200	CHF	68 726	02.06.2023
HKD	3 392 000	CHF	385 110	02.06.2023
AUD	733 200	CHF	433 661	02.06.2023
EUR	615 100	CHF	603 414	02.06.2023
NZD	35 400	CHF	19 463	02.06.2023
GBP	591 800	CHF	660 238	02.06.2023
CHF	109 472	GBP	98 400	02.06.2023
CHF	125 378	HKD	1 111 500	02.06.2023
CHF	274 765	JPY	41 445 000	02.06.2023
CHF	41 652	SEK	483 300	02.06.2023
CHF	67 526	CAD	103 700	02.06.2023
CHF	127 045	EUR	130 400	02.06.2023
CHF	1 539 183	USD	1 740 500	02.06.2023
CHF	94 765	AUD	160 500	02.06.2023
SGD	29 920 600	CHF	19 905 133	05.06.2023
KRW	785 272 100	CHF	521 449	05.06.2023
SGD	178 500	CHF	119 265	05.06.2023
CHF	94 189	SGD	141 400	05.06.2023
SGD	180 000	CHF	121 451	05.06.2023
CHF	540 702	KRW	785 272 100	05.06.2023
SEK	90 994 100	CHF	7 627 441	05.07.2023
CAD	20 958 800	CHF	14 053 001	05.07.2023
HKD	216 696 800	CHF	25 226 436	05.07.2023
AUD	32 901 500	CHF	19 413 826	05.07.2023
USD	351 506 500	CHF	320 088 849	05.07.2023
JPY	8 699 342 600	CHF	56 992 026	05.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
GBP	19 391 800	CHF	21 902 786	05.07.2023
EUR	24 830 000	CHF	24 152 166	05.07.2023
SGD	28 326 900	CHF	19 063 453	05.07.2023
ILS	4 042 100	CHF	987 030	05.07.2023
NZD	3 125 400	CHF	1 705 568	05.07.2023
NOK	2 054 100	CHF	168 138	05.07.2023
KRW	703 601 900	CHF	483 503	05.07.2023
KRW	83 532 400	CHF	57 351	05.07.2023
CHF	179 224	SEK	2 148 600	05.07.2023
CHF	132 865	CAD	198 500	05.07.2023
CHF	266 346	SGD	396 900	05.07.2023
CHF	911 195	HKD	7 875 100	05.07.2023
CHF	659 033	JPY	100 770 200	05.07.2023
CHF	438 994	AUD	741 800	05.07.2023
CHF	222 338	GBP	196 500	05.07.2023
CHF	376 264	EUR	387 100	05.07.2023
CHF	1 802 644	USD	1 989 500	05.07.2023
JPY	14 590 000	CHF	94 790	05.07.2023
USD	593 100	CHF	535 813	05.07.2023
CAD	124 100	CHF	83 505	05.07.2023
USD	1 496 300	CHF	1 344 638	05.07.2023
SGD	167 000	CHF	111 789	05.07.2023
AUD	192 300	CHF	116 006	05.07.2023
HKD	1 248 300	CHF	143 245	05.07.2023
JPY	36 811 900	CHF	238 874	05.07.2023
GBP	114 700	CHF	129 260	05.07.2023
EUR	146 100	CHF	141 598	05.07.2023
SEK	6 434 100	CHF	540 892	05.07.2023
AUD	2 136 700	CHF	1 308 346	05.07.2023
HKD	13 874 200	CHF	1 588 047	05.07.2023
GBP	1 275 400	CHF	1 451 391	05.07.2023
CAD	1 379 300	CHF	930 828	05.07.2023
NZD	149 900	CHF	83 637	05.07.2023
SGD	1 855 700	CHF	1 242 935	05.07.2023
EUR	1 624 000	CHF	1 581 276	05.07.2023
JPY	571 294 500	CHF	3 681 925	05.07.2023
USD	23 222 100	CHF	20 808 534	05.07.2023
CHF	57 077 919	JPY	9 221 268 800	05.07.2023
CHF	23 413 978	GBP	20 585 400	05.07.2023
CHF	25 585 041	EUR	26 213 000	05.07.2023
CHF	19 800 506	SGD	29 952 700	05.07.2023
CHF	974 479	ILS	4 042 100	05.07.2023
CHF	1 795 205	NZD	3 275 300	05.07.2023
CHF	171 529	NOK	2 054 100	05.07.2023
CHF	53 976	SEK	650 000	05.07.2023
CHF	285 195	JPY	46 000 000	05.07.2023
CHF	56 664	AUD	95 000	05.07.2023
CHF	114 273	HKD	1 000 000	05.07.2023
CHF	112 544	SGD	170 000	05.07.2023
CHF	364 237	GBP	320 000	05.07.2023
CHF	7 891 771	SEK	95 279 600	05.07.2023
CHF	25 565 994	HKD	223 944 200	05.07.2023
CHF	20 538 952	AUD	34 488 700	05.07.2023
CHF	534 420	KRW	787 134 300	05.07.2023
JPY	175 000 000	CHF	1 082 402	20.07.2023
HKD	2 100 000	CHF	231 202	20.07.2023
JPY	8 913 976 400	CHF	55 251 075	02.08.2023
GBP	19 245 700	CHF	21 832 745	02.08.2023
EUR	26 995 100	CHF	26 309 532	02.08.2023
SGD	30 668 000	CHF	20 235 371	02.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
ILS	4 892 000	CHF	1 176 850	02.08.2023
NZD	3 433 500	CHF	1 877 043	02.08.2023
NOK	2 198 100	CHF	183 214	02.08.2023
SEK	101 081 400	CHF	8 358 894	02.08.2023
CAD	22 076 300	CHF	14 889 051	02.08.2023
HKD	223 229 500	CHF	25 423 452	02.08.2023
AUD	34 563 400	CHF	20 541 271	02.08.2023
USD	400 852 900	CHF	357 604 079	02.08.2023
SEK	1 173 100	CHF	96 731	02.08.2023
JPY	9 558 200	CHF	59 381	02.08.2023
CAD	415 300	CHF	280 574	02.08.2023
HKD	1 197 100	CHF	136 634	02.08.2023
USD	2 874 400	CHF	2 568 986	02.08.2023
GBP	171 800	CHF	194 883	02.08.2023
EUR	538 800	CHF	525 920	02.08.2023
CHF	148 560	SEK	1 774 200	02.08.2023
CHF	254 641	CAD	390 200	02.08.2023
CHF	327 984	SGD	504 400	02.08.2023
CHF	428 169	HKD	3 894 000	02.08.2023
CHF	958 271	JPY	154 830 000	02.08.2023
CHF	378 713	GBP	336 900	02.08.2023
CHF	370 072	AUD	631 500	02.08.2023
CHF	6 018 654	USD	7 005 000	02.08.2023
CHF	461 352	EUR	477 700	02.08.2023
USD	779 900	CHF	674 343	02.08.2023
JPY	17 238 500	CHF	106 369	02.08.2023
KRW	860 392 000	CHF	583 156	03.08.2023
CHF	585 146	KRW	860 392 000	03.08.2023
GBP	80 000	CHF	89 263	29.08.2023
JPY	9 092 859 400	CHF	55 563 930	05.09.2023
GBP	20 790 200	CHF	23 108 682	05.09.2023
EUR	29 973 700	CHF	28 591 043	05.09.2023
SEK	115 576 900	CHF	9 516 217	05.09.2023
CAD	22 907 700	CHF	15 039 707	05.09.2023
HKD	228 576 000	CHF	25 322 068	05.09.2023
AUD	36 209 200	CHF	21 099 825	05.09.2023
USD	414 290 100	CHF	357 858 403	05.09.2023
ILS	5 003 900	CHF	1 181 037	05.09.2023
NZD	3 611 000	CHF	1 941 321	05.09.2023
NOK	2 246 400	CHF	192 023	05.09.2023
SGD	31 946 800	CHF	20 814 458	05.09.2023
KRW	836 112 000	CHF	567 598	05.09.2023
CHF	61 711	SEK	748 500	05.09.2023
CHF	144 144	SGD	220 100	05.09.2023
CHF	243 434	HKD	2 175 000	05.09.2023
EUR	97 900	CHF	93 889	05.09.2023
GBP	101 400	CHF	113 190	05.09.2023
USD	2 144 800	CHF	1 870 946	05.09.2023
CHF	56 321	KRW	85 977 900	05.09.2023
CHF	1 167 183	HKD	10 412 500	05.09.2023
CHF	426 280	SEK	5 281 100	05.09.2023
CHF	61 572	ILS	263 100	05.09.2023
CHF	641 750	CAD	988 600	05.09.2023
CHF	1 075 141	GBP	960 900	05.09.2023
CHF	933 028	AUD	1 646 400	05.09.2023
CHF	16 801 826	USD	19 152 400	05.09.2023
CHF	1 324 401	EUR	1 383 000	05.09.2023
CHF	76 187	NZD	145 800	05.09.2023
CHF	2 548 876	JPY	422 475 200	05.09.2023
CHF	943 587	SGD	1 459 200	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	135 239	JPY	22 314 700	05.09.2023
CHF	62 504	HKD	555 900	05.09.2023
CHF	57 200	GBP	51 300	05.09.2023
CHF	901 262	USD	1 022 500	05.09.2023
CHF	70 630	EUR	73 900	05.09.2023
JPY	130 000 000	CHF	788 693	05.09.2023
HKD	2 300 000	CHF	259 060	05.09.2023
CAD	500 000	CHF	326 419	05.09.2023
AUD	780 000	CHF	446 191	05.09.2023
SGD	470 000	CHF	307 390	05.09.2023
USD	5 500 000	CHF	4 857 903	05.09.2023
CHF	52 466 694	JPY	8 648 069 500	05.09.2023
CHF	22 249 164	GBP	19 879 400	05.09.2023
CHF	27 430 223	EUR	28 614 700	05.09.2023
CHF	8 836 449	SEK	109 547 300	05.09.2023
CHF	24 265 245	HKD	215 432 600	05.09.2023
CHF	19 771 304	AUD	34 562 800	05.09.2023
CHF	1 102 424	ILS	4 740 800	05.09.2023
CHF	1 822 467	NZD	3 465 200	05.09.2023
CHF	186 527	NOK	2 246 400	05.09.2023
CHF	501 256	KRW	750 134 100	05.09.2023
JPY	8 802 208 400	CHF	53 478 891	03.10.2023
GBP	19 079 600	CHF	21 291 536	03.10.2023
EUR	28 022 800	CHF	26 816 867	03.10.2023
SEK	104 917 300	CHF	8 448 973	03.10.2023
CAD	21 319 700	CHF	13 881 406	03.10.2023
HKD	194 284 200	CHF	21 845 058	03.10.2023
AUD	33 330 200	CHF	19 027 711	03.10.2023
USD	384 238 400	CHF	338 343 044	03.10.2023
SGD	28 527 500	CHF	18 623 296	03.10.2023
ILS	4 505 800	CHF	1 045 692	03.10.2023
NZD	3 222 500	CHF	1 689 740	03.10.2023
NOK	2 146 500	CHF	177 846	03.10.2023
SEK	2 284 600	CHF	183 547	03.10.2023
CHF	73 464	SGD	112 500	03.10.2023
CHF	319 591	HKD	2 842 700	03.10.2023
CHF	326 586	JPY	53 633 400	03.10.2023
CHF	125 884	GBP	112 800	03.10.2023
CHF	111 333	AUD	195 000	03.10.2023
EUR	518 200	CHF	495 253	03.10.2023
CHF	291 952	CAD	448 000	03.10.2023
CHF	4 694 197	USD	5 333 700	03.10.2023
CAD	178 300	CHF	116 256	03.10.2023
SEK	915 900	CHF	73 372	03.10.2023
GBP	162 100	CHF	180 348	03.10.2023
SGD	242 800	CHF	158 659	03.10.2023
JPY	74 746 200	CHF	452 760	03.10.2023
USD	3 237 300	CHF	2 883 327	03.10.2023
AUD	283 100	CHF	160 903	03.10.2023
HKD	1 635 600	CHF	185 910	03.10.2023
EUR	243 900	CHF	232 886	03.10.2023
CHF	59 332	USD	66 700	03.10.2023
CHF	59 360	JPY	9 642 500	03.10.2023
CHF	322 717	USD	351 000	03.10.2023
HKD	5 700 000	CHF	665 793	04.10.2023
AUD	1 200 000	CHF	708 498	04.10.2023
CAD	800 000	CHF	541 256	04.10.2023
KRW	740 533 300	CHF	494 000	06.10.2023
KRW	85 318 900	CHF	56 989	06.10.2023
CHF	559 740	KRW	825 852 200	06.10.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	8 556 859 500	CHF	52 540 037	02.11.2023
GBP	17 622 200	CHF	19 616 822	02.11.2023
EUR	26 119 800	CHF	25 248 992	02.11.2023
SEK	94 040 300	CHF	7 903 000	02.11.2023
CAD	19 033 200	CHF	12 842 766	02.11.2023
HKD	172 619 600	CHF	20 111 992	02.11.2023
AUD	29 627 800	CHF	17 456 344	02.11.2023
USD	341 223 800	CHF	311 160 277	02.11.2023
SGD	26 792 700	CHF	17 923 445	02.11.2023
ILS	6 529 100	CHF	1 565 998	02.11.2023
NZD	2 919 400	CHF	1 599 621	02.11.2023
NOK	2 457 600	CHF	210 787	02.11.2023
SEK	2 844 300	CHF	236 223	02.11.2023
HKD	6 917 500	CHF	805 985	02.11.2023
SGD	489 900	CHF	326 159	02.11.2023
GBP	487 300	CHF	540 600	02.11.2023
JPY	71 663 000	CHF	438 687	02.11.2023
EUR	993 700	CHF	956 426	02.11.2023
USD	1 848 900	CHF	1 687 217	02.11.2023
CHF	1 309 819	JPY	211 934 400	02.11.2023
CHF	265 627	CAD	399 000	02.11.2023
CHF	196 581	SEK	2 379 700	02.11.2023
CHF	641 243	EUR	666 000	02.11.2023
CHF	516 539	HKD	4 409 800	02.11.2023
CHF	447 740	SGD	670 100	02.11.2023
CHF	455 220	AUD	786 300	02.11.2023
CHF	494 048	GBP	444 800	02.11.2023
CHF	7 724 369	USD	8 426 600	02.11.2023
HKD	1 838 600	CHF	214 136	02.11.2023
AUD	302 800	CHF	175 415	02.11.2023
USD	3 513 500	CHF	3 202 977	02.11.2023
CAD	195 600	CHF	130 059	02.11.2023
SEK	992 200	CHF	82 138	02.11.2023
GBP	185 500	CHF	206 147	02.11.2023
EUR	277 700	CHF	267 041	02.11.2023
SGD	279 400	CHF	186 366	02.11.2023
JPY	88 365 800	CHF	541 229	02.11.2023
CHF	1 028 605	USD	1 144 000	02.11.2023
CHF	59 823	SGD	91 000	02.11.2023
CHF	68 817	HKD	598 600	02.11.2023
CHF	66 158	GBP	60 400	02.11.2023
CHF	56 453	AUD	98 600	02.11.2023
CHF	173 186	JPY	28 772 300	02.11.2023
CHF	86 019	EUR	90 400	02.11.2023
JPY	13 298 100	CHF	79 291	02.11.2023
USD	528 700	CHF	471 945	02.11.2023
KRW	768 377 000	CHF	519 854	03.11.2023
CHF	517 728	KRW	768 377 000	03.11.2023
JPY	8 347 560 600	CHF	50 245 133	04.12.2023
GBP	17 013 200	CHF	18 727 909	04.12.2023
EUR	25 386 400	CHF	24 369 319	04.12.2023
SGD	25 345 000	CHF	16 801 369	04.12.2023
ILS	5 873 500	CHF	1 318 425	04.12.2023
NZD	2 807 600	CHF	1 481 329	04.12.2023
NOK	2 317 900	CHF	188 359	04.12.2023
SEK	89 328 500	CHF	7 260 715	04.12.2023
CAD	17 617 900	CHF	11 515 341	04.12.2023
HKD	169 196 200	CHF	19 624 826	04.12.2023
AUD	27 307 800	CHF	15 697 998	04.12.2023
USD	321 456 300	CHF	291 556 364	04.12.2023
KRW	710 278 000	CHF	477 723	05.12.2023

Supplementary information

Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	14 012 747.15	2.98%
Total exposure- reducing positions	–	–

Repurchase agreements

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

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

<i>UBS (CH) Institutional Fund</i>	
<i>– Global Real Estate Securities Passive (CHF hedged) II</i>	
<i>Class I-A1</i>	0.25%
<i>Class I-B</i>	0.06%
<i>Class I-X</i>	0.01%

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

See appendix to supplementary information.

Exchange rates

AUD 1 = CHF 0.58	KRW 1 = CHF 0.00
CAD 1 = CHF 0.66	NOK 1 = CHF 0.08
EUR 1 = CHF 0.96	NZD 1 = CHF 0.53
GBP 1 = CHF 1.10	SEK 1 = CHF 0.08
HKD 1 = CHF 0.12	SGD 1 = CHF 0.66
ILS 1 = CHF 0.22	USD 1 = CHF 0.91
JPY 1 = CHF 0.01	

UBS (CH) Institutional Fund – Small & Mid Cap Equities Switzerland

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		712 846 254.45	785 778 285.73	1 476 182 525.27
Class I-A1	CH0011764302			
Net asset value per unit in CHF		441.44	443.41	594.85
Issue and redemption price per unit in CHF ¹		441.79	443.14	595.15
Number of units outstanding		86 615.7150	189 762.9310	223 336.9870
Class I-B	CH0011764310			
Net asset value per unit in CHF		358.56	358.77	479.43
Issue and redemption price per unit in CHF ¹		358.85	358.55	479.67
Number of units outstanding		352 193.3570	374 759.8260	479 078.2070
Class I-X	CH0015800003			
Net asset value per unit in CHF		494.51	494.62	660.73
Issue and redemption price per unit in CHF ¹		494.91	494.32	661.06
Number of units outstanding		1 108 840.4100	1 146 711.6720	1 685 474.6360

¹ see Supplementary information

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	0.2%	-25.2%	34.3%
Class I-B	CHF	0.8%	-24.8%	35.1%
Class I-X	CHF	0.9%	-24.7%	35.2%
Benchmark:				
SPI Extra® (TR)	CHF	1.3%	-25.0%	37.1%

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

The 10 largest issuers in % of total assets

Lindt & Sprüngli AG	8.64
Julius Bär Group AG	5.95
SGS Ltd	4.83
Schindler Holding AG	4.58
Sandoz Group AG	4.29
Straumann Holding AG	4.20
Swatch Group AG	3.76
Baloise Holding AG	3.65
SIG Group AG	3.57
Banque Cantonale Vaudoise	3.11
Others	52.27
TOTAL	98.85

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

Breakdown by sectors in % of total assets

Financial & investment companies	16.92
Pharmaceuticals, cosmetics & medical products	16.66
Banks & credit institutions	12.28
Food & soft drinks	11.19
Miscellaneous services	8.33
Mechanical engineering & industrial equipment	8.01
Insurance	5.34
Electronics & semiconductors	5.00
Watches & jewellery	3.76
Internet, software & IT services	3.37
Others	7.99
TOTAL	98.85

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	4 881 798.76	11 853 197.36
Securities		
– Shares and other equity instruments	705 068 215.67	771 357 639.11
Derivative financial instruments	60 099.90	40 066.60
Other assets	3 295 413.07	2 641 517.88
TOTAL fund assets	713 305 527.40	785 892 420.95
Loans	-432 133.53	-65 708.62
Other liabilities	-27 139.42	-48 426.60
Net fund assets	712 846 254.45	785 778 285.73

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
Income	CHF	CHF
Income from bank assets	28 068.22	0.00
Negative interest	-14 040.43	-62 580.56
Income from securities		
– from shares and other equity instruments	21 007 495.41	18 664 335.93
Offset payments from securities lending	0.00	2 211.45
Income from securities lending	153 569.87	78 490.02
Purchase of current net income on issue of units	382 603.98	1 465 704.51
TOTAL income	21 557 697.05	20 148 161.35
Expenses		
Audit expenses	-16 515.80	-16 515.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-307 552.69	-703 706.14
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-77 231.25	-92 121.69
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-3 868.39	-297.14
Payment of current net income on redemption of units	-483 611.36	-1 309 843.78
TOTAL expenses	-888 779.49	-2 122 484.55
Net income	20 668 917.56	18 025 676.80
Realized capital gains and losses ¹	20 796 638.95	122 073 343.33
Realized result	41 465 556.51	140 099 020.13
Unrealized capital gains and losses	-29 959 214.17	-443 159 828.83
TOTAL result	11 506 342.34	-303 060 808.70

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	20 668 917.56	18 025 676.80
Available for distribution	20 668 917.56	18 025 676.80
Less federal withholding tax	-7 234 121.15	-6 308 986.88
Net income retained for reinvestment	-13 434 796.41	-11 716 689.92
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	785 778 285.73	1 476 182 525.27
Paid federal withholding tax	-6 069 028.43	-6 699 460.26
Balance of unit movements	-78 369 345.19	-380 643 970.58
Total result	11 506 342.34	-303 060 808.70
Net fund assets at the end of the reporting period	712 846 254.45	785 778 285.73

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	189 762.9310	223 336.9870
Units issued	1 044.4040	11 167.3890
Units redeemed	-104 191.6200	-44 741.4450
Situation at the end of the period	86 615.7150	189 762.9310
Difference between units issued and units redeemed	-103 147.2160	-33 574.0560
Class I-B		
Situation at the beginning of the financial year	374 759.8260	479 078.2070
Units issued	4 327.8400	18 949.1760
Units redeemed	-26 894.3090	-123 267.5570
Situation at the end of the period	352 193.3570	374 759.8260
Difference between units issued and units redeemed	-22 566.4690	-104 318.3810
Class I-X		
Situation at the beginning of the financial year	1 146 711.6720	1 685 474.6360
Units issued	69 986.3620	201 337.7660
Units redeemed	-107 857.6240	-740 100.7300
Situation at the end of the period	1 108 840.4100	1 146 711.6720
Difference between units issued and units redeemed	-37 871.2620	-538 762.9640

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 13.2.2024

Gross accumulation	CHF	9.888
Less federal withholding tax	CHF	-3.461
Net accumulation per unit	CHF	6.427

Class I-B

Reinvestment on 13.2.2024

Gross accumulation	CHF	10.357
Less federal withholding tax	CHF	-3.625
Net accumulation per unit	CHF	6.732

Class I-X

Reinvestment on 13.2.2024

Gross accumulation	CHF	14.577
Less federal withholding tax	CHF	-5.102
Net accumulation per unit	CHF	9.475

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending/ Quantity/ Nominal
Bearer shares								
Austria								
AMS AG NPV (BR)*	CHF	945 851	132 910	193 825	884 936	2 857 458	0.40	884 936
TOTAL Austria						2 857 458	0.40	
Luxembourg								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	68 145	2 101	7 536	62 710	2 166 631	0.30	
TOTAL Luxembourg						2 166 631	0.30	
Switzerland								
COMET HOLDINGS CHF1 (REGD)*	CHF	55 299	3 477	6 436	52 340	9 321 754	1.31	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	74 683	4 066	7 345	71 404	11 410 359	1.60	
GALENICA AG CHF0.1*	CHF	316 194	10 249	37 229	289 214	19 825 620	2.78	
IDORSIA AG CHF0.05*	CHF	530 366	21 373	45 646	506 093	868 962	0.12	506 092
ROCHE HLDGS AG CHF1(BR)*	CHF	18 693	1 010	9 203	10 500	2 595 600	0.36	
SWATCH GROUP CHF2.25(BR)*	CHF	63 336	2 603	9 077	56 862	13 203 356	1.85	
TOTAL Switzerland						57 225 651	8.02	
Total Bearer shares						62 249 740	8.73	
Participation certificates								
Switzerland								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	7 058	408	1 337	6 129	61 596 450	8.64	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	187 560	8 660	18 078	178 142	32 635 614	4.58	
TOTAL Switzerland						94 232 064	13.21	
Total Participation certificates						94 232 064	13.21	
Other shares								
Switzerland								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	77 356	2 728	17 081	63 003	14 733 252	2.07	
TOTAL Switzerland						14 733 252	2.07	
Total Other shares						14 733 252	2.07	
Registered shares								
Switzerland								
ACCELERON INDUSTR CHF1*	CHF	485 000	27 996	53 561	459 435	10 263 778	1.44	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	608 046	28 383	78 667	557 762	19 097 771	2.68	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF		32 678	700	31 978	7 386 918	1.04	
ASCOM HOLDING AG CHF0.50(REGD)*	CHF	412 512	140 760	46 167	507 105	4 771 858	0.67	
BALOISE-HLDGS CHF0.1(REGD)*	CHF	217 012	9 862	26 644	200 230	26 069 946	3.65	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	15 787	698	3 258	13 227	18 187 125	2.55	
BELIMO HOLDING AG CHF0.05*	CHF	40 843	1 746	5 380	37 209	14 176 629	1.99	
BQE CANT VAUDOISE CHF1*	CHF	227 356	8 782	20 051	216 087	22 170 526	3.11	865
BURCKHARDT COMPRES CHF2.5*	CHF	21 465	937	3 615	18 787	8 642 020	1.21	
CARLO GAVAZZI HLDG CHF15 (REG) 'B'*	CHF		10 766		10 766	3 348 226	0.47	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	207 865	9 190	21 202	195 853	12 231 020	1.71	
COLTENE HOLDING AG CHF5(REGD)*	CHF	47 709	1 516	3 238	45 987	2 929 372	0.41	
DKSH HOLDING LTD CHF0.1*	CHF	216 404	8 853	19 753	205 504	11 446 573	1.60	
EMS-CHEMIE HLDG AG CHF0.01(REGD)(POST RECON)*	CHF	28 394	1 080	3 737	25 737	15 956 940	2.24	
FORBO HLDGS AG CHF0.10(REGD)*	CHF	11 422	467	2 449	9 440	9 440 000	1.32	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	330 388	16 969	53 967	293 390	13 765 859	1.93	
INFICON HOLDING AG CHF5(REGD)*	CHF	14 336	675	1 984	13 027	12 831 595	1.80	
INVESTIS HOLDING S CHF0.10*	CHF	49 846	1 505	5 076	46 275	4 368 360	0.61	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	892 398	51 141	151 264	792 275	42 465 940	5.95	

Security		31.10.2022			31.10.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	Market value ³ in CHF	in % ³	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	178 445	9 728	166 239	21 934	5 362 863	0.75	3 901
MEDMIX AG CHF0.01*	CHF	277 161	49 144	32 464	293 841	5 541 841	0.78	
MOLECULAR PARTNERS CHF0.1*	CHF	207 225		12 353	194 872	639 180	0.09	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	1 491 388	79 279	120 190	1 450 477	5 239 123	0.73	
POLYPEPTIDE GROUP CHF0.01*	CHF	32 194		32 194				
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	64 155	3 557	7 152	60 560	6 764 552	0.95	
SANDOZ GROUP AG CHF0.05*	CHF		1 298 640	5 499	1 293 141	30 582 785	4.29	
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	8 583		541	8 042	3 980 790	0.56	
SCHWEITER TECH SHS*	CHF		5 140		5 140	2 611 120	0.37	
SFS GROUP AG CHF0.1*	CHF	111 106	12 328	11 385	112 049	10 129 230	1.42	
SGS SA CHF0.04*	CHF		501 759	35 956	465 803	34 460 106	4.83	
SIG COMBIBLOC GROU CHF0.1*	CHF	1 394 913	65 796	185 835	1 274 874	25 484 731	3.57	
SOFTWAREONE HLD AG CHF0.01*	CHF	877 177	48 634	213 794	712 017	12 688 143	1.78	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	307 871	18 534	46 028	280 377	29 986 320	4.20	
SULZER AG CHF0.01*	CHF	123 596	5 990	21 251	108 335	8 092 625	1.13	
SWATCH GROUP CHF0.45(REGD)*	CHF	301 717	35 786	26 520	310 983	13 652 154	1.91	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	23 224	975	3 526	20 673	12 027 551	1.69	
TECAN GROUP AG CHF0.10(REGD)*	CHF	56 734	2 514	7 717	51 531	13 418 672	1.88	
TEMENOS AG CHF5 (REGD)*	CHF	193 459	12 398	32 021	173 836	11 323 677	1.59	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	139 151	5 808	13 057	131 902	13 058 298	1.83	
VAT GROUP AG CHF0.10*	CHF	44 403	3 964	6 159	42 208	13 536 106	1.90	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	211 650	9 845	19 249	202 246	10 719 038	1.50	
VT5 ACQUISITION CO CHF0.1*	CHF	542 000		34 000	508 000	5 003 800	0.70	
TOTAL Switzerland						533 853 160	74.84	
Total Registered shares						533 853 160	74.84	
Total Securities traded on an exchange						705 068 216	98.85	

Securities traded neither on an exchange nor on a regulated market

Bearer shares

Switzerland

CARLO GAVAZZI HLDG 'B'CHF15(BR)**	CHF	11 497		11 497				
SCHWEITER TECH CHF1**	CHF	5 368		5 368				
TOTAL Switzerland							0.00	
Total Bearer shares							0.00	

Registered shares

Switzerland

SGS LTD CHF1(REGD)**	CHF	14 154	138	14 292				
TOTAL Switzerland							0.00	
Total Registered shares							0.00	
Total Securities traded neither on an exchange nor on a regulated market							0.00	
Total securities and similar instruments						705 068 216	98.85	

(thereof in lending						4 768 962	0.67)	
Bank deposits at sight						4 881 799	0.68	
Derivative financial instruments						60 100	0.01	
Other assets						3 295 412	0.46	
Total fund assets						713 305 527	100.00	
Short-term bank liabilities						-432 134		
Other liabilities						-27 139		
Net fund assets						712 846 254		

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	705 128 316	98.86
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	705 128 316	98.86

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-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
Options/warrants on equities/equity baskets					
VT5 ACQUISITION COMPANY CALL WARRANT 11.50000 21-16.12.27*	200 333	CHF	672 277	60 100	0.01
			672 277	60 100	0.01

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)

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	672 276.78	0.09%
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.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of "soft commission arrangements".

Remuneration of the Fund Management

See separate information at the end of the report.

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:

UBS (CH) Institutional Fund

– Small & Mid Cap Equities Switzerland

Class I-A1

0.66%

Class I-B

0.06%

Class I-X

0.00%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

UBS (CH) Institutional Fund – Swiss Real Estate Selection II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.10.2023	31.10.2022	31.10.2021
Net fund assets in CHF		1 680 078 259.51	1 696 001 905.57	1 615 975 438.85
Class I-A1	CH0035427274			
Net asset value per unit in CHF		1 706.25	1 752.29	2 025.00
Issue and redemption price per unit in CHF ¹		1 707.10	1 753.17	2 026.01
Number of units outstanding		14 592.2830	19 102.4990	28 149.7890
Class I-A2	CH0122787507	²		
Net asset value per unit in CHF		N/A	1 479.59	1 708.49
Issue and redemption price per unit in CHF ¹		N/A	1 480.33	1 709.34
Number of units outstanding		0.0000	30 163.8520	16 598.8520
Class I-A3	CH0180512904			
Net asset value per unit in CHF		1 434.53	1 471.16	1 697.31
Issue and redemption price per unit in CHF ¹		1 435.25	1 471.90	1 698.16
Number of units outstanding		171 086.1320	164 988.0000	78.4420
Class I-B	CH0035433488			
Net asset value per unit in CHF		1 773.58	1 815.13	2 090.55
Issue and redemption price per unit in CHF ¹		1 774.47	1 816.04	2 091.60
Number of units outstanding		16 425.8870	23 793.4550	27 418.7490
Class I-X	CH0035433595			
Net asset value per unit in CHF		1 876.41	1 919.43	2 209.77
Issue and redemption price per unit in CHF ¹		1 877.35	1 920.39	2 210.87
Number of units outstanding		735 777.8050	693 949.5400	666 656.7610

¹ see Supplementary information

² in circulation until 21.6.2023

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-2.2%	-13.1%	13.3%
Class I-A2	CHF	¹	-13.0%	13.4%
Class I-A3	CHF	-2.0%	-13.0%	13.5%
Class I-B	CHF	-1.8%	-12.8%	13.7%
Class I-X	CHF	-1.8%	-12.7%	13.8%
Benchmark:				
SXI Real Estate® Funds Broad (TR)	CHF	-1.4%	-13.8%	13.1%

¹ in circulation until 21.6.2023

Historical performance is no indicator of current or future performance.

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

Structure of the securities portfolio

The 10 largest issuers in % of total assets

UBS (CH) Property Fund – Swiss Mixed Sima	16.57
Rothschild Real Estate	5.31
Credit Suisse Real Estate Fund Siat	4.79
UBS (CH) Property Fund – Leman Residential Foncipars	4.61
UBS (CH) Property Fund Swiss – Residential Anfos	3.97
Credit Suisse Real Estate Fund Livingplus	3.90
Schroder Immoplus	3.69
UBS (CH) Property Fund – Swiss Commercial Swissreal	3.58
Credit Suisse Real Estate Fund Green Proprety	3.44
Swiss Life REF (CH) ESG Swiss Properties	3.44
Others	46.40
TOTAL	99.70

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

Breakdown by sectors in % of total assets

Investment funds	99.70
TOTAL	99.70

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

Statement of assets

	31.10.2023	31.10.2022
Market values	CHF	CHF
Bank deposits		
– at sight	2 383 409.13	29 117 008.62
Securities		
– Shares and other equity instruments	8 832 049.40	76 786 643.80
– Units of other collective investment schemes	1 666 307 566.49	1 602 302 540.85
Other assets	2 742 225.04	3 071 085.91
TOTAL fund assets	1 680 265 250.06	1 711 277 279.18
Loans	-123 702.88	-15 206 388.49
Other liabilities	-63 287.67	-68 985.12
Net fund assets	1 680 078 259.51	1 696 001 905.57

Statement of income

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Income		
Income from bank assets	11 891.99	0.00
Negative interest	-9 721.35	-19 621.10
Retrocessions	0.00	321 740.57
Income from securities		
– from shares and other equity instruments	2 407 271.61	1 129 162.87
– from units of other collective investment schemes	42 124 762.14	37 086 541.24
Purchase of current net income on issue of units	4 675 809.55	7 172 845.42
TOTAL income	49 210 013.94	45 690 669.00
Expenses		
Interest payable	-38 469.85	-23 046.91
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-119 630.00	-190 228.20
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-44 468.28	-115 624.11
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-662 712.19	-297 975.48
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-19 282.49	-27 424.81
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Fiscal adaption due to earnings from target funds Class I-A1 ¹	105 477.02	381 261.48
Fiscal adaption due to earnings from target funds Class I-A2 ¹	0.00	186 484.07
Fiscal adaption due to earnings from target funds Class I-A3 ¹	678 809.61	656 045.29
Fiscal adaption due to earnings from target funds Class I-B ¹	17 954.35	51 339.85
Fiscal adaption due to earnings from target funds Class I-X ¹	55 691.30	0.00
Other expenses	-14 465.84	-596.80
Payment of current net income on redemption of units	-3 795 252.58	-2 919 420.66
TOTAL expenses	-3 851 787.75	-2 314 625.08
Net income	45 358 226.19	43 376 043.92
Realized capital gains and losses ²	9 444 434.00	10 206 307.13
Fiscal adaption due to earnings from target funds Class I-A1 ¹	-105 477.02	-381 261.48
Fiscal adaption due to earnings from target funds Class I-A2 ¹	0.00	-186 484.07
Fiscal adaption due to earnings from target funds Class I-A3 ¹	-678 809.61	-656 045.29
Fiscal adaption due to earnings from target funds Class I-B ¹	-17 954.35	-51 339.85
Fiscal adaption due to earnings from target funds Class I-X ¹	-55 691.30	0.00
Realized result	53 944 727.91	52 307 220.36
Unrealized capital gains and losses	-83 059 480.32	-279 202 739.16
TOTAL result	-29 114 752.41	-226 895 518.80

¹ According to FTA circular no. 24 of 20.11.2017, no. 2.8.3

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

Allocation of result

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net income of the financial year	45 358 226.19	43 376 043.92
Available for distribution	45 358 226.19	43 376 043.92
Less federal withholding tax	-8 823 437.93	-15 181 615.37
Net income retained for reinvestment	-36 534 788.26	-28 194 428.55
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	1 696 001 905.57	1 615 975 438.85
Paid federal withholding tax	-8 325 031.86	-8 425 736.99
Balance of unit movements	21 516 138.21	315 347 722.51
Total result	-29 114 752.41	-226 895 518.80
Net fund assets at the end of the reporting period	1 680 078 259.51	1 696 001 905.57

Development of the outstanding units

	1.11.2022-31.10.2023	1.11.2021-31.10.2022
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	19 102.4990	28 149.7890
Units issued	127.4950	2 451.5580
Units redeemed	-4 637.7110	-11 498.8480
Situation at the end of the period	14 592.2830	19 102.4990
Difference between units issued and units redeemed	-4 510.2160	-9 047.2900
Class I-A2		
Situation at the beginning of the financial year	30 163.8520	16 598.8520
Units issued	104.0000	14 682.0000
Units redeemed	-30 267.8520	-1 117.0000
Situation at the end of the period	0.0000	30 163.8520
Difference between units issued and units redeemed	-30 163.8520	13 565.0000
Class I-A3		
Situation at the beginning of the financial year	164 988.0000	78.4420
Units issued	21 020.2850	170 948.7710
Units redeemed	-14 922.1530	-6 039.2130
Situation at the end of the period	171 086.1320	164 988.0000
Difference between units issued and units redeemed	6 098.1320	164 909.5580

Class I-B	Number	Number
Situation at the beginning of the financial year	23 793.4550	27 418.7490
Units issued	1 579.5880	1 014.6410
Units redeemed	-8 947.1560	-4 639.9350
Situation at the end of the period	16 425.8870	23 793.4550
Difference between units issued and units redeemed	-7 367.5680	-3 625.2940

Class I-X	Number	Number
Situation at the beginning of the financial year	693 949.5400	666 656.7610
Units issued	134 685.4600	102 295.8960
Units redeemed	-92 857.1950	-75 003.1170
Situation at the end of the period	735 777.8050	693 949.5400
Difference between units issued and units redeemed	41 828.2650	27 292.7790

Net income retained for reinvestment (accumulation)

Class I-A1

Reinvestment on 13.2.2024

Gross accumulation	CHF	25.660
Less federal withholding tax	CHF	-8.981
Net accumulation per unit	CHF	16.679

Class I-A3

Reinvestment on 13.2.2024

Gross accumulation	CHF	21.554
Less federal withholding tax	CHF	-7.544
Net accumulation per unit	CHF	14.010

Class I-B

Reinvestment on 13.2.2024

Gross accumulation	CHF	26.614
Less federal withholding tax	CHF	-9.315
Net accumulation per unit	CHF	17.299

Class I-X

Reinvestment on 13.2.2024

Gross accumulation	CHF	28.147
Less federal withholding tax	CHF	-9.852
Net accumulation per unit	CHF	18.295

Income without withholding Tax (accumulation)¹

Class I-A1		
Reinvestment on 13.2.2024		
Net accumulation per unit	CHF	20.497
Class I-A3		
Reinvestment on 13.2.2024		
Net accumulation per unit	CHF	17.221
Class I-B		
Reinvestment on 13.2.2024		
Net accumulation per unit	CHF	21.270
Class I-X		
Reinvestment on 13.2.2024		
Net accumulation per unit	CHF	22.498

¹ Dividends from funds with direct property.

Inventory of Fund assets

Securities traded on an exchange

Security		31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Investment certificates, closed end								
Switzerland								
PROCIMMO REAL ESTATE SICAV - SWISS COMMERCIAL FUND II-SHS*	CHF	48 903	66 611	115 514				
SF COMMERCIAL PROPERTIES FUND-DISTRIBUTIVE*	CHF	56 700	4 213	3 896	57 017	4 059 610	0.24	
SUISSE ROMANDE PROPERTY FUND-DISTRIBUTIVE*	CHF	57 866	6 289	4 350	59 805	4 772 439	0.28	
TOTAL Switzerland						8 832 049	0.53	
Total Investment certificates, closed end						8 832 049	0.53	
Investment certificates, open end								
Switzerland								
BALOISE SWISS PROPERTY FUND-DISTRIBUTIVE*	CHF	115 463	127 944	11 258	232 149	25 536 390	1.52	
BONHOTE - IMMOBILIER*	CHF	174 628	10 155	15 556	169 227	20 899 535	1.24	
CREDIT SUISSE REAL ESTATE FUND INTERSWISS*	CHF	298 723	26 101	27 942	296 882	44 086 977	2.62	
CREDIT SUISSE REAL ESTATE FUND SIAT*	CHF	423 928	36 977	37 979	422 926	80 567 403	4.79	
CREDIT SUISSE REAL ESTATE FUND LIVINGPLUS*	CHF	524 674	29 549	46 697	507 526	65 470 854	3.90	
CREDIT SUISSE REAL ESTATE FUND GREEN PROPRETY*	CHF	446 201	118 228	36 772	527 657	57 778 442	3.44	
CREDIT SUISSE REAL ESTATE FUND HOSPITALITY*	CHF	262 396	23 773	22 522	263 647	16 029 738	0.95	
CREDIT SUISSE REAL ESTATE FUND LOGISTICSPLUS-CHF-DIST*	CHF	255 064	82 161	23 716	313 509	27 651 494	1.65	
CRONOS IMMO FUND-UNITS*	CHF	57 722	184 212	14 276	227 658	25 497 696	1.52	
DOMINICE SWISS PROPERTY FUND-DIST-CHF*	CHF	61 873	7 693	5 062	64 504	7 256 700	0.43	
FIDFUND RESIDENTIA - CHF*	CHF	83 794	6 632	6 807	83 619	7 860 186	0.47	
FIR FONDS IMMOBILIER ROMAND*	CHF	163 217	38 027	15 090	186 154	36 206 953	2.15	
GOOD BUILDINGS SWISS REAL ESTATE FUND-ANTEILE*	CHF	171 081	9 663	15 272	165 472	21 511 360	1.28	
HELVETICA SWISS COMMERCIAL-DIST*	CHF	309 928	26 322	23 693	312 557	24 316 935	1.45	
IMMO HELVETIC*	CHF	165 918	14 641	14 830	165 729	31 985 697	1.90	
IMMOFONDS SCHWEIZ.IMMOBILIEN-ANLAGEFONDS*	CHF	68 316	3 307	7 649	63 974	31 283 286	1.86	
LA FONCIERE FONDS SUISSE DE PLACEMENTS IMMOBILIERS*	CHF	371 065	54 531	46 099	379 497	46 678 131	2.78	
PATRIMONIUM REAL ESTATE FDS - PATRIMONIUM SWISS REAL ESTATE*	CHF	136 958	37 810	12 250	162 518	22 671 261	1.35	
PROCIMMO RESIDENTIAL LEMANIC FUND- UNITS*	CHF	199 863	27 587	36 337	191 113	22 838 004	1.36	
PROCIMMO SWISS COMMERCIAL FUND*	CHF	165 549	114 862	15 029	265 382	34 897 717	2.08	
REALSTONE SWISS PROPERTY*	CHF	474 786	66 156	41 234	499 708	57 466 420	3.42	
ROTH RE SWISS-A*	CHF	686 606	77 648	61 477	702 777	89 252 679	5.31	
SCHRODER IMMOPLUS*	CHF	462 076	39 674	41 004	460 746	61 970 337	3.69	
SF RETAIL PROPERTIES FUND-ANTEILE*	CHF	187 155	14 649	16 019	185 785	18 021 145	1.07	
SF SUSTAINABLE PROPERTY FUND*	CHF	258 537	18 861	22 075	255 323	27 574 884	1.64	
SOLVALOR 61 FONDS DE PLACEMENT IMMOBILIER*	CHF	156 781	7 592	17 073	147 300	39 329 100	2.34	
SWISS LIFE REF (CH) SWISS PROPERTIES-ANTEILE*	CHF	495 383	53 570	44 614	504 339	57 746 816	3.44	
SWISSCANTO (CH) REAL ESTATE FUND IFCA*	CHF	208 970	18 945	24 456	203 459	29 603 285	1.76	
SWISSCANTO (CH) REAL ESTATE FD SWISS COMM-FA CHF-ANTEILE*	CHF	182 393	8 867	15 504	175 756	16 661 669	0.99	
SWISSINVEST REAL ESTATE FUND*	CHF	79 602	13 426	6 953	86 075	14 245 413	0.85	
UBS (CH) PROP FUND - SWISS RESIDENTIAL 'ANFOS'*	CHF	916 319	73 175	93 195	896 299	66 684 646	3.97	
UBS (CH) PROP FUND - LEMAN RESIDENTIAL 'FONCIPARS'*	CHF	658 136	86 667	62 961	681 842	77 389 067	4.61	
UBS (CH) PROP FUND - SWISS MIXED 'SIMA'*	CHF	2 304 215	206 558	209 557	2 301 216	278 447 136	16.57	
UBS (CH) PROP FUND - SWISS COMMERCIAL 'SWISSREAL'*	CHF	1 022 417	110 343	98 867	1 033 893	60 172 573	3.58	
UBS (CH) PROP FUND - DIRECT RESIDENTIAL*	CHF	1 266 035	77 132	107 935	1 235 232	20 751 898	1.24	
UBS (CH) PROP FUND - DIRECT URBAN*	CHF	1 026 157	96 503	150 298	972 362	11 668 344	0.69	
TOTAL Switzerland						1 578 010 166	93.91	
Total Investment certificates, open end						1 578 010 166	93.91	
Rights								
Switzerland								
BALOISE SWISS PROPERTY FUND RIGHTS 23-29.08.23*	CHF		115 159	115 159				
CRONOS IMMO FUND RIGHTS 09.12.22*	CHF		56 546	56 546				
CRONOS IMMO FUND- RIGHTS 22.03.23*	CHF		211 837	211 837				
PURE SWISS OPPORTUNITY REF RIGHTS 21.10.22*	CHF		18 360	18 360				
VON GRAFFENRIED IMMOBILIEN SICAV RIGHTS 23-16.06.23*	CHF		41 001	41 001				
TOTAL Switzerland							0.00	
Total Rights							0.00	
Total Securities traded on an exchange						1 586 842 215	94.44	

Security	31.10.2022 Quantity/ Nominal	Purchases ¹	Sales ²	31.10.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Switzerland

HELVETIA CH SWISS PROPERTY FUND UNITS-DISTRIBUTIVE-CHF**	CHF	179 592	56 486		236 078	24 552 112	1.46
HELVETICA SWISS LIVING-DIST-CHF**	CHF	61 756	385		62 141	6 649 087	0.40
HELVETICA SWISS OPPORTUNITY FUND-CHF-DISTRIBUTIVE**	CHF	22 167			22 167	2 283 201	0.14
PURE SWISS OPPORT REF-UNITS**	CHF	18 360	36 720		55 080	6 719 760	0.40
SWISS CENTRAL CITY REAL ESTATE FUND-CHF**	CHF	230 325	15 960	20 077	226 208	18 910 989	1.13
SWISS PRIME SITE SOLUTIONS INVESTMENT FUND SPSS IF COM-CHF**	CHF	82 000			82 000	8 364 000	0.50
VON GRAFFENRIED IMMOBILIEN SICAV - GR IMMOBILIEN SCHWEIZ**	CHF	41 001			41 001	4 674 114	0.28
VONTOBEL SUSTAINABLE REAL ESTATE SWITZERLAND-CHF**	CHF		67 399	67 399			
ZURICH INV AG-ZIF IMMOBILIEN DIREKT SCHWEIZ-CHF-DISTRIBUTIVE**	CHF	91 298	41 031		132 329	16 144 138	0.97
TOTAL Switzerland						88 297 401	5.26
Total Investment certificates, open end						88 297 401	5.26

Rights

Switzerland

HELVETIA CH SWISS PROPERTY FUND RIGHTS 20.03.23**	CHF		179 592	179 592			
PURE SWISS OPPORTUNITY REF RIGHTS 23-26.05.23**	CHF		36 720	36 720			
SWISS PRIME SITE SOLUTIONS INVESTMENT FUND RIGHTS 02.12.22**	CHF		82 000	82 000			
TOTAL Switzerland							0.00
Total Rights							0.00
Total Securities traded neither on an exchange nor on a regulated market						88 297 401	5.26
Total securities and similar instruments						1 675 139 616	99.70
(thereof in lending)							0.00
Bank deposits at sight						2 383 409	0.14
Other assets						2 742 225	0.16
Total fund assets						1 680 265 250	100.00
Short-term bank liabilities						-123 703	
Other liabilities						-63 287	
Net fund assets						1 680 078 260	

Valuation categories	Market value as of 31.10.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	1 586 842 215	94.44
Investments valuation based on market-observed parameters	88 297 401	5.26
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 675 139 616	99.70

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

Supplementary information

Derivative financial instruments

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

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

Repurchase agreements

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

Deposits made in securities instead of in cash

UBS (CH) Institutional Fund
– *Swiss Real Estate Selection II Class I-X*
During the period under review, securities (instead of in cash) in the value of CHF 71 138 785.40 were deposited which corresponds to 37 168.1820 units.

Soft Commission Arrangements

The fund management company has not concluded any arrangements in the form of “soft commission arrangements”.

Remuneration of the Fund Management

See separate information at the end of the report.

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.

Composed TER for the last 12 months:

<i>UBS (CH) Institutional Fund</i>	
– <i>Swiss Real Estate Selection II</i>	
<i>Class I-A1</i>	1.13%
<i>Class I-A3</i>	0.99%
<i>Class I-B</i>	0.79%
<i>Class I-X</i>	0.73%

Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates 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 the incidental costs (bid/ask spread, brokerage at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline 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 as set out in the first sentence of this paragraph. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See appendix to supplementary information.

Appendix to Supplementary information

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

Valuation of the sub-fund's assets

1. The net asset value of the sub-funds specified in § 17, prov. 2 b) and the proportion of assets in the individual classes, and the net asset value for valuation purposes of the sub-funds specified in § 17, prov. 2 a) and the proportion of assets in the individual classes are calculated in the currency of the sub-fund in question at market value at the end of the financial year and for each day on which units are issued or redeemed. The individual sub-funds are not calculated on days when the stock exchanges or markets in the sub-fund's main investment countries are closed (e.g. bank and stock exchange holidays).
However, on days on which no units are issued or redeemed, the fund management company may calculate the net asset value per unit ("non-tradable net asset value"), e.g. if the last calendar day of a month falls on a day specified in prov. 6.2.1 a) of the appendix. Such non-tradable net asset values may be published. However, they may be used only for performance calculations and performance statistics (in particular to compare against the benchmark) or for commission calculations, and must under no circumstances be used as the basis for subscription and redemption orders.
2. Investments 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. Other investments or investments for which no current market price is available shall be valued at the price likely to be obtained if a sale were conducted with proper care 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.
3. Open-end collective investments are valued using their redemption price or net asset value. If they are listed on a stock exchange or regularly traded on another regulated market open to the public, the fund management company may value them pursuant to prov. 2.
4. The value of money market instruments which are not listed on a stock exchange or traded on another regulated market open to the public is calculated as follows: the value of the investment is based on the relevant yield curve. The yield curve valuation refers to two components: interest rate and spread. The following principles are applied: the subsequent interest rates for the residual term are intrapolated for each money market instrument. The calculated interest rate 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 shall be valued using their exposure amount plus accrued interest. In the event of significant changes in market conditions or the credit rating, the valuation basis for time deposits shall be adjusted to reflect the new conditions.
6. Derivative financial instruments listed on a stock exchange or traded on another regulated market open to the public are valued at the current prices paid on the main mar-

ket. Derivative financial instruments not listed on a stock exchange or traded on another regulated market open to the public (OTC derivatives) shall be valued at the price likely to be obtained if a sale were conducted with proper care 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) which are to be attributed to the respective unit classes are determined for the first time with the initial issue of multiple unit classes (if they are issued simultaneously) or the initial issue of an additional unit class, on the basis of the inflows to the sub-fund for each unit class. The following events trigger a re-calculation of the percentage:
 - a) upon issue and redemption of units;
 - b) for the calculation of the net asset value, in terms of the allocation of liabilities (including costs and commissions which are due or have accrued) to the various unit classes, provided the liabilities of the various unit classes vary as percentages of their respective net asset values, namely if (i) different commission rates are applied for the different unit classes or if (ii) class-specific cost charges arise;
 - c) for the calculation of net asset value, in terms of the allocation of income or investment income to the various unit classes, provided the income or investment income accrues from transactions which were carried out in the interest of one unit class or in the interest of several unit classes, but not in proportion to their share of a sub-fund's assets.

Basis of net asset value calculation

The net asset value of a unit of a sub-fund class represents the percentage of the unit class concerned in the market value of a sub-fund's assets, less all the liabilities of this sub-fund allocated to the respective unit class, divided by the number of units of the relevant class in circulation. This is rounded to the smallest unit of the individual sub-fund's accounting currency.

Retrocessions and other pecuniary benefits

Pursuant to Article 21 of the Swiss Collective Investment Schemes Act, retrocessions and other pecuniary benefits must be credited to the collective investment scheme. Any retrocessions and discounts were paid out to the sub-funds concerned. The fund management company did not pay out any retrocessions or reimbursements/discounts in the case of the sub-funds of UBS (CH) Institutional Fund.

Remuneration of the Fund Management

Actual flat fee:

Sub-fund UBS (CH) Institutional Fund	Unit class	Commission b.p. p.a.
– Bonds CHF Ausland	I-A1	28
	I-A2	25
	I-A3	20
	I-B	5.5
	I-X	0
	U-X	0
– Bonds CHF Ausland Corporate Passive II	I-A1	21
	I-A2	21
	I-A3	16
	I-B	4.5
	I-X	0
	U-X	0
– Bonds CHF Ausland Medium Term	I-A1	28
	I-A2	25
	I-A3	20
	I-B	5.5
	I-X	0
	U-X	0
– Bonds CHF Ausland Passive II	I-A1	16
	I-A2	16
	I-A3	14
	I-B	4.5
	I-X	0
	U-X	0
– Bonds CHF Inland	I-A1	27 ¹
	I-A2	25
	I-A3	20
	I-B	5.5
	I-X	0
	U-X	0
– Bonds CHF Inland Corporate Passive II	I-A1	21
	I-A2	21
	I-A3	16
	I-B	4.5
	I-X	0
	U-X	0
– Bonds CHF Inland Medium Term	I-A1	28
	I-A2	25
	I-A3	20
	I-B	5.5
	I-X	0
	U-X	0
– Bonds CHF Inland Passive II	I-A1	16
	I-A2	16
	I-A3	14
	I-B	4.5
	I-X	0
	U-X	0
– Bonds CHF Prime Ausland	I-A1	28
	I-A2	25
	I-A3	20
	I-B	5.5
	I-X	0
	U-X	0

¹ Management fees for Class I-A1 reduced from 0.28% to 0.27% in the reporting period due to a one-off fee reduction.

Sub-fund UBS (CH) Institutional Fund	Unit class	Commission b.p. p.a.
– Bonds USD Inflation-linked Passive II	I-A1	22
	I-A2	22
	I-A3	16
	I-B	4.5
	I-X	0
	U-X	0
– Equities Canada Passive II	I-A1	35
	I-A2	35
	I-A3	33
	I-B	5.25
	I-X	0
	(CAD) I-X	0
– Equities Emerging Markets Asia	I-A1	98
	I-A2	82
	I-A3	74
	I-B	14
	I-X	0
	U-X	0
– Equities Emerging Markets Global	I-A1	85
	I-A2	75
	I-A3	70
	I-B	14
	I-X	0
	U-X	0
– Equities Emerging Markets Global ESG Leaders Passive II	I-X-dist	0
	(CHF) I-A1	85
	(CHF) I-A2	75
	(CHF) I-A3	70
	(CHF) I-B	14
	(CHF) I-X	0
	(CHF) U-X	0
	(EUR) I-X	0
	I-A1	24
	I-A2	24
	I-A3	23
	I-B	7
I-X	0	
U-X	0	
– Equities Emerging Markets Global ESG Screened Passive II	I-X-dist	0
	(CHF) I-A1	24
	(CHF) I-A2	24
	(CHF) I-A3	23
	(CHF) I-B	7
	(CHF) I-X	0
	(CHF) U-X	0
	I-A1	24
	I-A2	24
	I-A3	23
	I-B	7
	I-X	0
U-X	0	
– Equities Emerging Markets Global Passive II	I-X-dist	0
	(CHF) I-A1	24
	(CHF) I-A2	24
	(CHF) I-A3	23
	(CHF) I-B	7
	(CHF) I-X	0
	(CHF) U-X	0
	I-A1	24
	I-A2	24
	I-A3	23
	I-B	14
	I-X	0
U-X	0	
– Equities Emerging Markets Global Passive II	I-X-dist	0
	(CHF) I-A1	24
	(CHF) I-A2	24
	(CHF) I-A3	23
	(CHF) I-B	14
	(CHF) I-X	0
	(CHF) U-X	0
	I-A1	24
	I-A2	24
	I-A3	23
	I-B	14
	I-X	0
U-X	0	

Sub-fund UBS (CH) Institutional Fund	Unit class	Commission b.p. p.a.	Sub-fund UBS (CH) Institutional Fund	Unit class	Commission b.p. p.a.
– Equities Emerging Markets Global Minimum Volatility II	I-A1	24	– Equities Israel Passive II	I-A1	22
	I-A2	24		I-A2	22
	I-A3	23		I-A3	18
	I-B	14		I-B	5.25
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0
– Equities Europe Passive II	I-A1	22	– Equities Japan Passive II	I-A1	22
	I-A2	22		I-A2	22
	I-A3	20		I-A3	19
	I-B	5.25		I-B	5.25
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0
– Equities Global ESG Leaders Passive II	I-A1	20	– Equities Switzerland Passive Large Capped II	I-A1	17
	I-A2	20		I-A2	17
	I-A3	17		I-A3	15
	I-B	5.5		I-B	4.5
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0
– Equities Global ESG Leaders Passive (CHF hedged) II	I-A1	20	– Equities Switzerland Passive All II	I-A1	17
	I-A2	20		I-A2	17
	I-A3	17		I-A3	15
	I-B	5.5		I-B	4.5
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0
– Equities Global ESG Screened Passive II	I-A1	20	– Equities Switzerland Passive Large II	I-A1	17
	I-A2	20		I-A2	17
	I-A3	17		I-A3	15
	I-B	5.5		I-B	4
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0
– Equities Global Passive II	I-A1	24	– Equities Switzerland Small & Mid Cap Passive II	I-A1	17
	I-A2	24		I-A2	17
	I-A3	17		I-A3	15
	I-B	5.5		I-B	4.5
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0
– Equities Global Passive (CHF hedged) II	I-A1	24	– Equities UK Passive II	I-A1	22
	I-A2	24		I-A2	22
	I-A3	17		I-A3	17
	I-B	5.5		I-B	5.5
	I-X	0		I-X	0
	U-X	0		(GBP) I-X	0
	I-X-dist	0		U-X	0
– Equities Global (ex Switzerland) Opportunity	I-A1	85	– Equities USA Passive II	I-A1	22
	I-A2	80		I-A2	22
	I-A3	70		I-A3	17
	I-B	5.5		I-B	5.5
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0
– Equities Global Small Cap Passive II	I-A1	25	– Equities Pacific (ex Japan) Passive II	I-A1	22
	I-A2	25		I-A2	22
	I-A3	20		I-A3	18
	I-B	5.5		I-B	5.5
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0
– Equities Global (ex Switzerland) Sustainable	I-A1	72	– Global Aggregate Bonds Passive II	I-A1	30
	I-A2	68		I-A2	30
	I-A3	60		I-A3	20
	I-B	5.5		I-B	4.5
	I-X	0		I-X	0
	U-X	0		U-X	0
	I-X-dist	0		I-X-dist	0

Sub-fund UBS (CH) Institutional Fund	Unit class	Commission b.p. p.a.
– Global Aggregate Bonds Passive (CHF hedged) II	I-A1	30
	I-A2	30
	I-A3	20
	I-B	4.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Allocation (USD)	I-A1	90.5
	I-A2	82
	I-A3	74
	I-B	5.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Bonds 1	I-A1	45
	I-A2	38
	I-A3	32
	I-B	5.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Bonds 3 in Liquidation	I-A1	45
	I-A2	38
	I-A3	32
	I-B	5.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Bonds 4	I-A1	45
	I-A2	41
	I-A3	37
	I-B	5.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Bonds Fiscal Strength Passive (CHF hedged)	I-A1	22
	I-A2	22
	I-A3	16
	I-B	4.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Bonds Passive (CHF hedged) II	I-A1	22
	I-A2	22
	I-A3	16
	I-B	4.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Bonds Sustainable	I-A1	38
	I-A2	30
	I-A3	23
	I-B	5.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Corporate Bonds (CHF hedged) II	I-A1	55
	I-A2	51
	I-A3	44
	I-B	6.5
	I-X	0
	U-X	0
	I-X-dist	0
– Global Corporate Bonds Passive (CHF hedged) II	I-A1	33
	I-A2	33
	I-A3	25
	I-B	4.5
	I-X	0
	U-X	0
	I-X-dist	0

Sub-fund UBS (CH) Institutional Fund	Unit class	Commission b.p. p.a.
– Global Real Estate Securities Passive (CHF hedged) II	I-A1	24
	I-A2	24
	I-A3	17
	I-B	5.5
	I-X	0
	U-X	0
	I-X-dist	0
– Small & Mid Cap Equities Switzerland	I-A1	65.5
	I-A2	65.5
	I-A3	60
	I-B	5.5
	I-X	0
	U-X	0
	I-X-dist	0
– Swiss Real Estate Selection II	I-A1	40
	I-A2	32
	I-A3	26
	I-B	5.5
	I-X	0
	U-X	0
	I-X-dist	0

Maximum flat fee as specified in the fund contract p.a.:

- Unit classes "I-A1", "I-A2" and "I-A3"
A maximum fee of 1.300% p.a. applies to these unit classes.
- Unit class "I-B"
A maximum fee of 0.200% p.a. for fund administration applies to this unit class. The costs to be borne by the investor for asset management and distribution are additionally covered by an individually negotiated, written agreement between UBS and the investor.
- Unit class "I-X" 0.000%p.a.
Costs to be borne by the investor arising in connection with the services provided for class "I-X" units are covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).
- Unit class "I-X-dist" 0.000%p.a.
Costs to be borne by the investor arising in connection with the services provided for class "I-X-dist" units are covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).
- Unit class "U-X" 0.000%p.a.
Costs to be borne by the investor arising in connection with the services provided for class "U-X" units are covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).

Provided the existing units classes are also available in a Swiss franc variant, designated with "(CHF)", the same maximum commission shall also apply for these pursuant to § 19 prov. 1 a) to e).

Where the existing unit classes also exist in hedged form against a currency other than the Swiss franc (CHF), as indicated by the affix "([currency])", the same maximum commission applies to them, pursuant to § 19 prov. 1 a) to e).

The fund management company informs unitholders of the commission rates actually charged to the unit classes in the appendix to the fund contract.

The flat-rate fee or commission does not include the following remuneration and incidental costs of the fund management company and the custodian bank, which are charged separately to the assets of the respective sub-fund:

- a) costs relating to the purchase and sale of investments, namely customary brokerage fees, commissions, taxes and duties. With the exception of incidental costs incurred in connection with the purchase/sale of investments during unit issuing and redemption, which are covered by the application of swinging single pricing as set out in § 16 7. Subject to § 17 prov. 2 b);
- b) fees paid to the supervisory authority for the foundation, amendment, dissolution, merger or consolidation of the umbrella fund or the respective sub-funds;
- c) annual fee paid to the supervisory authorities;
- d) fees paid to external auditors for annual audits and for certificates in connection with the foundation, amendment, dissolution or merger of the umbrella fund and/or the respective sub-funds;
- e) fees paid to legal and tax advisors in connection with the foundation, amendment, dissolution, merger or consolidation of the investment fund, and for the general representation of the interests of the umbrella fund and/or the respective sub-funds and their investors;
- f) the costs of publishing the net asset value of the respective sub-funds and all costs associated with notifications to the investors, including translation costs, where such costs were not necessitated by misconduct on the part of the fund management company;
- g) costs for the translation of the fund contracts and appendices as well as annual reports;
- h) costs for the printing of legal documents as well as the printing of annual reports of the umbrella fund and/or the respective sub-fund;
- i) costs paid for the possible registration of the umbrella fund and/or the respective sub-funds with a foreign supervisory authority, in particular commission and translation costs charged by the foreign supervisory authority as well as the compensation of the representative or paying agent abroad;
- j) costs in connection with the exercising of voting and creditors' rights by the umbrella fund and/or the respective sub-funds, including fees for external advisors;
- k) costs and fees associated with intellectual property registered in the name of the umbrella fund and/or the respective sub-funds or with rights of use of the fund;

- l) all costs incurred by the fund management company, the asset manager for collective investments or the custodian bank when taking exceptional measures to protect the interests of the investors;
- m) third-party costs (e.g. attorneys' fees and custodian bank fees) arising from participation in class actions in the interest of investors may be charged to the fund assets by the fund management company. Furthermore, the fund management company may charge all administrative costs, provided these can be proven and are reported and included in the disclosure of the fund's TER;
- n) license fees for the use of an index.
- o) costs and fees relating to the reclaiming of or exemption from foreign withholding taxes can be charged to the assets of the sub-fund.

The costs under prov. 2 letter a are directly added to the cost value or deducted from the sales value.

The fund management company and its agents may, in accordance with the provisions of the Appendix, pay retrocessions as remuneration for distribution activity in respect of fund units, and offer rebates to reduce the fees or costs incurred by the investor and charged to the umbrella fund and the sub-funds, or may determine the fees by way of individual agreements with the investor.

Any management commission charged by the target funds in which sub-fund assets are invested may not exceed 3%, factoring in any retrocessions and rebates which may be due. The annual report shall indicate the maximum rate for the management commission of the target funds invested in, factoring in any retrocessions and rebates for each sub-fund.

If the fund management company acquires units of other collective investments managed directly or indirectly by the fund management company itself or by a company with which it is affiliated through common management or control, or through a substantial direct or indirect holding ("affiliated target fund"), it shall not charge issuing or redemption commission of the affiliated target funds to the sub-funds.

Remuneration is only charged to the sub-funds which receive a specific benefit. Costs which cannot be unequivocally attributed to a particular sub-fund are charged to each individual sub-fund in proportion to its share of fund assets.

Maximum management fee rate for the target funds in which the sub-fund is invested

Target Funds

BALOISE SWISS PROPERTY FUND	1.00%
BONHOTE-IMMOBILIER SICAV – BIM	0.75%
CREDIT SUISSE REAL ESTATE FUND GREEN PROPERTY	1.00%
CREDIT SUISSE REAL ESTATE FUND HOSPITALITY	1.00%
CREDIT SUISSE REAL ESTATE FUND INTERSWISS	0.70%
CREDIT SUISSE REAL ESTATE FUND LIVINGPLUS	1.00%
CREDIT SUISSE REAL ESTATE FUND LOGISTICS PLUS	1.00%
CREDIT SUISSE REAL ESTATE FUND SIAT	0.70%
CRONOS IMMO FUND	1.00%
DOMINICÉ SWISS PROPERTY FUND	1.20%
EDMOND DE ROTHSCHILD REAL ESTATE SICAV-SWISS A-CHF	0.77%
FONDS IMMOBILIER ROMAND	1.00%
GOOD BUILDINGS SWISS REAL ESTATE FUND	0.60%
HELVETIA (CH) SWISS PROPERTY FUND	1.00%
HELVETICA SWISS COMMERCIAL FUND	1.00%
HELVETICA SWISS LIVING FUND	1.00%
HELVETICA SWISS OPPORTUNITY FUND	1.00%
IMMO HELVETIC	0.25%
IMMOFONDS	0.90%
ISHARES EDGE MSCI WORLD VALUE FACTOR-ETF-ACCUM SHS USD	1.00%
ISHARES VI PLC – ISHARES EDGE MSCI WORLD MINIMUM VOLATILITY UCITS ETF	1.00%
LA FONCIÈRE	0.50%
LEGAL & GENERAL UCITS ETF PLC – L&G LONGER DATED ALL COMMODITIES UCITS ETF	0.30%
PATRIMONIUM SWISS REAL ESTATE FUND - A	1.05%
POLYMER FONDS IMMOBILIER	1.20%
PROCIMMO REAL ESTATE SICAV	1.50%
PROCIMMO SWISS COMMERCIAL FUND II	1.50%
PURE SWISS OPPORTUNITY REF	1.00%
REALSTONE	1.00%
RESIDENTIA	1.00%
SCHRODER IMMOPLUS	1.00%
SF COMMERCIAL PROPERTIES FUND	1.00%
SF RETAIL PROPERTIES FUND	1.00%
SF SUSTAINABLE PROPERTY FUND A	1.00%
SOLVALOR 61	1.00%
SUISSE ROMANDE PROPERTY FUND	1.00%
SWISS CENTRAL CITY REAL ESTATE FUND	1.50%
SWISS LIFE REF (CH) ESG SWISS PROPERTIES	1.00%
SWISS PRIME SITE SOLUTIONS INVESTMENT FUND SPSS IF COM-CHF	1.00%
SWISSCANTO (CH) REAL ESTATE FUND RESPONSIBLE IFCA	0.60%

Target Funds

SWISSCANTO (CH) REAL ESTATE FUND RESPONSIBLE SWISS COMMERCIAL	0.80%
SWISSINVEST REAL ESTATE FUND	0.70%
UBS (CH) INSTITUTIONAL FUND – EQUITIES CANADA PASSIVE II - I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES EUROPE PASSIVE II I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES ISRAEL PASSIVE II - I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES JAPAN PASSIVE II - I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES PACIFIC (EX JAPAN) PASSIVE II - I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES UK PASSIVE II I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES UK PASSIVE II U-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES USA PASSIVE II - U-X	0.00%
UBS (CH) INSTITUTIONAL FUND – GLOBAL AGGREGATE BONDS PASSIVE II - U-X	0.00%
UBS (CH) INSTITUTIONAL FUND – GLOBAL BONDS 3 IN LIQUIDATION - I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – GLOBAL BONDS FISCAL STREN. PASS. CHF HGD - I-X	0.00%
UBS (CH) INVESTMENT FUND – GBP BONDS PASSIVE U-X	0.00%
UBS (CH) INVESTMENT FUND – JPY BONDS PASSIVE U-X	0.00%
UBS (CH) INVESTMENT FUND – USD BONDS PASSIVE U-X	0.00%
UBS (CH) PROPERTY FUND – DIRECT RESIDENTIAL	1.00%
UBS (CH) PROPERTY FUND – DIRECT URBAN	1.00%
UBS (CH) PROPERTY FUND – LÉMAN RESIDENTIAL 'FONCIPARS'	1.00%
UBS (CH) PROPERTY FUND – SWISS COMMERCIAL 'SWISSREAL'	1.00%
UBS (CH) PROPERTY FUND – SWISS MIXED 'SIMA'	1.00%
UBS (CH) PROPERTY FUND – SWISS RESIDENTIAL 'ANFOS'	1.00%
UBS (IRL) INVESTOR SELECTION – GLOBAL EQUITY LONG SHORT FUND (EUR) U-B-ACC	2.00%
UBS (IRL) INVESTOR SELECTION PLC – O'CONNOR CHINA LONG/SHORT ALPHA STRATEGIES UCITS (USD) U-B-PF-ACC	2.00%
UBS (LUX) BOND FUND – EURO HIGH YIELD (EUR) I-X-ACC	0.00%
UBS (LUX) BOND SICAV – ASIAN HIGH YIELD (USD) U-X-ACC	0.00%
UBS (LUX) BOND SICAV – CHINA FIXED INCOME (RMB) (USD HEDGED) U-X-ACC	0.00%
UBS (LUX) BOND SICAV – CHINA FIXED INCOME (RMB) (USD) U-X-ACC	0.00%
UBS (LUX) BOND SICAV – GLOBAL CORPORATES (USD) U-X-DIST	0.00%
UBS (LUX) BOND SICAV – SHORT DURATION HIGH YIELD SUSTAINABLE (USD) I-X-ACC	0.00%
UBS (LUX) BOND SICAV – USD CORPORATES U-X-ACC	0.00%
UBS (LUX) BOND SICAV – USD HIGH YIELD (USD) U-X-ACC	0.00%
UBS (LUX) EMERGING ECONOMIES FUND – GLOBAL BONDS (USD) U-X-ACC	0.00%
UBS (LUX) EQUITY FUND – CHINA OPPORTUNITY (USD) U-X-ACC	0.00%
UBS (LUX) EQUITY FUND – EUROPEAN OPPORTUNITY (EUR) U-X-ACC	0.00%
UBS (LUX) EQUITY FUND – MID CAPS USA (USD) U-X-ACC	0.00%
UBS (LUX) EQUITY FUND – SMALL CAPS USA (USD) U-X-ACC	0.00%
UBS (LUX) EQUITY SICAV – GLOBAL DEFENSIVE SUSTAINABLE (USD) U-X-ACC	0.00%
UBS (LUX) EQUITY SICAV – GLOBAL EMERGING MARKETS OPPORTUNITY (USD) U-X-ACC	0.00%
UBS (LUX) EQUITY SICAV – GLOBAL HIGH DIVIDEND SUSTAINABLE (USD) I-X-ACC	0.00%
UBS (LUX) EQUITY SICAV – GLOBAL OPPORTUNITY SUSTAINABLE (USD) U-X-ACC	0.00%
UBS (LUX) EQUITY SICAV – GLOBAL OPPORTUNITY UNCONSTRAINED (USD) U-X-ACC	0.00%
UBS (LUX) INSTITUTIONAL FUND – EQUITIES EUROPE (EX UK EX SWITZERLAND) PASSIVE II FA	0.00%
UBS (LUX) INSTITUTIONAL FUND – EQUITIES EUROPE (EX UK EX SWITZERLAND) PASSIVE II XA	0.00%

Target Funds

UBS (LUX) KEY SELECTION SICAV – EUROPEAN EQUITY VALUE OPPORTUNITY (EUR) U-X-ACC	0.00%
UBS (LUX) KEY SELECTION SICAV – GLOBAL EQUITIES (USD) U-X-ACC	0.00%
UBS (LUX) MONEY MARKET FUND – USD SUSTAINABLE U-X-ACC	0.00%
VON GRAFFENRIED IMMOBILIEN SICAV – GR IMMOBILIEN SCHWEIZ	1.00%
XTRACKERS (IE) PLC – S&P 500 EQUAL WEIGHT UCITS ETF - 1C	0.10%
ZIF IMMOBILIEN DIREKT SCHWEIZ	1.00%

OTC-Derivatives and Securities Lending

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

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

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

Closing date: 31.10.2023	UBS (CH) Institutional	UBS (CH) Institutional	UBS (CH) Institutional	UBS (CH) Institutional	UBS (CH) Institutional
	Fund – Bonds CHF	Fund – Bonds CHF		Fund – Bonds CHF	Fund – Bonds CHF
Currency:	Ausland	Ausland Medium Term	Inland	Inland Medium Term	Prime Ausland
	CHF	CHF	CHF	CHF	CHF
Counterparty and market value of OTC derivatives					
Abengoa SA	-	-	-	-	-
Bank of America	-	-	-	-	-
Barclays Bank PLC	-	-	-	-	-
Citibank	-	-	-	-	-
Constellation Software	-	-	-	-	-
Goldman Sachs	-	-	863 240.00	-	-
HSBC Bank PLC	-	-	-	-	-
ICE Clear US	-	-	-	-	-
JP Morgan	-	-	-	-	-
LCH Group Holdings	-	-	-134 192.70	-	-
Magellan Financial	-	-	-	-	-
Morgan Stanley	-	-	-	-	-
Standard Chartered Bank	-	-	-	-	-
State Street Bank	-	-	-	-	-
UBS AG	-38 070.40	-54 626.60	-412 862.80	-97 999.40	-97 855.90
VT5 Acquisition Co	-	-	-	-	-
Webuild SpA	-	-	-	-	-
Westpac Banking Corp	-	-	-	-	-
By asset type and received collateral:					
– Bonds	-	-	-	-	-
– Equities	-	-	-	-	-
– Cash	-	-	-	-	-
– Target funds	-	-	-	-	-
– Money market instruments	-	-	-	-	-
– Other collateral	-	-	-	-	-
Total received collateral	-	-	-	-	-

	UBS (CH) Institutional Fund – Equities Canada Passive II	UBS (CH) Institutional Fund – Equities Emerging Markets Global Passive II	UBS (CH) Institutional Fund – Equities Global ESG Leaders Passive (CHF hedged) II	UBS (CH) Institutional Fund – Equities Global ESG Screened Passive II	UBS (CH) Institutional Fund – Equities Global Passive (CHF hedged) II
Closing date: 31.10.2023					
Currency:	CHF	USD	CHF	CHF	CHF
Counterparty and market value of OTC derivatives					
Abengoa SA	-	-	-	-	-
Bank of America	-	-	-	-	-
Barclays Bank PLC	-	-	-	-	-
Citibank	-	-	-	-	-
Constellation Software	0.11	-	-	0.01	-
Goldman Sachs	-	-	-	-	-
HSBC Bank PLC	-	-	-	-	-
ICE Clear US	-	-	-	-	-
JP Morgan	-	-	-	-	-
LCH Group Holdings	-	-	-	-	-
Magellan Financial	-	-	-	-	-
Morgan Stanley	-	-	-	-	-
Standard Chartered Bank	-	-	-	-	-
State Street Bank	-	-	-	-	-
UBS AG	-	631.91	3 333 779.76	-	3 030 122.71
VTS Acquisition Co	-	-	-	-	-
Webuild SpA	-	-	-	-	-
Westpac Banking Corp	-	-	-	-	-
By asset type and received collateral:					
– Bonds	-	-	-	-	-
– Equities	-	-	-	-	-
– Cash	-	-	-	-	-
– Target funds	-	-	-	-	-
– Money market instruments	-	-	-	-	-
– Other collateral	-	-	-	-	-
Total received collateral	-	-	-	-	-

	UBS (CH) Institutional Fund – Equities Global Small Cap Passive II	UBS (CH) Institutional Fund – Global Aggregate Bonds Passive II	UBS (CH) Institutional Fund – Global Aggregate Bonds Passive (CHF hedged) II	UBS (CH) Institutional Fund – Global Allocation (USD)	UBS (CH) Institutional Fund – Global Bonds 1
Closing date: 31.10.2023					
Currency:	CHF	CHF	CHF	USD	CHF
Counterparty and market value of OTC derivatives					
Abengoa SA	-1 546.04	-	-	-	-
Bank of America	-	-	-	-	16 620.21
Barclays Bank PLC	-	-	-187.79	-	-
Citibank	-	-	-122 930.36	-	-
Constellation Software	-	-	-	-	-
Goldman Sachs	-	-	200 771.94	-	39 488.63
HSBC Bank PLC	-	-	-95 677.16	-	4 744.46
ICE Clear US	-	-	-	-2 295.41	-
JP Morgan	-	-87 668.29	-56 554.54	-	-
LCH Group Holdings	-	-	-	-	-
Magellan Financial	116.02	-	-	-	-
Morgan Stanley	-	-	-	-	621 540.36
Standard Chartered Bank	-	56 481.56	871.84	-	-
State Street Bank	-	88 015.98	-	-	-3 262.10
UBS AG	-	-173 013.96	-10 432 831.21	-27 911.58	-199 551.42
VT5 Acquisition Co	-	-	-	-	-
Webuild SpA	-339.63	-	-	-	-
Westpac Banking Corp	-	-	953 111.18	-	-
By asset type and received collateral:					
– Bonds	-	-	-	-	-
– Equities	-	-	-	-	-
– Cash	-	-	-	-	-
– Target funds	-	-	-	-	-
– Money market instruments	-	-	-	-	-
– Other collateral	-	-	-	-	-
Total received collateral	-	-	-	-	-

Closing date: 31.10.2023	UBS (CH) Institutional Fund – Global Bonds 3 in Liquidation	UBS (CH) Institutional Fund – Global Bonds 4	UBS (CH) Institutional Fund – Global Bonds Fiscal Strength Passive (CHF hedged)	UBS (CH) Institutional Fund – Global Bonds Passive (CHF hedged) II
Currency:	CHF	CHF	CHF	CHF
Counterparty and market value of OTC derivatives				
Abengoa SA	-	-	-	-
Bank of America	-	26 724.95	-	-
Barclays Bank PLC	-	-	-	-
Citibank	-	280 667.57	-	-14 499.38
Constellation Software	-	-	-	-
Goldman Sachs	-4 352.14	-	63 011.76	579 807.15
HSBC Bank PLC	-	137 201.49	-11 657.43	496 410.10
ICE Clear US	-	-	-	-
JP Morgan	-	-	-	-29 313.48
LCH Group Holdings	-	-	-	-
Magellan Financial	-	-	-	-
Morgan Stanley	1 079.53	-	-462.45	-1 526.42
Standard Chartered Bank	-	-	-	-37 766.19
State Street Bank	-	1 739 525.24	-	-
UBS AG	9 248.29	64 831.00	526 540.38	-2 861 646.74
VTS Acquisition Co	-	-	-	-
Webuild SpA	-	-	-	-
Westpac Banking Corp	-	30 673.46	150 730.19	679 799.21
By asset type and received collateral:				
- Bonds	-	-	-	-
- Equities	-	-	-	-
- Cash	-	-	-	-
- Target funds	-	-	-	-
- Money market instruments	-	-	-	-
- Other collateral	-	-	-	-
Total received collateral	-	-	-	-

	UBS (CH) Institutional Fund – Global Bonds Sustainable	UBS (CH) Institutional Fund – Global Corporate Bonds (CHF hedged) II	UBS (CH) Institutional Fund – Global Corporate Bonds Passive (CHF hedged) II	UBS (CH) Institutional Fund – Global Real Estate Securities Passive (CHF hedged) II	UBS (CH) Institutional Fund – Small & Mid Cap Equities Switzerland
Closing date: 31.10.2023					
Currency:	CHF	CHF	CHF	CHF	CHF
Counterparty and market value of OTC derivatives					
Abengoa SA	-	-	-	-	-
Bank of America	-	-	-	-	-
Barclays Bank PLC	-	-	-	-	-
Citibank	-	-	-	-	-
Constellation Software	-	-	-	-	-
Goldman Sachs	-	-	-	-	-
HSBC Bank PLC	-	-	-	-	-
ICE Clear US	-	-	-	-	-
JP Morgan	-	-	-	-	-
LCH Group Holdings	-	-	-	-	-
Magellan Financial	-	-	-	-	-
Morgan Stanley	-	-	-	-	-
Standard Chartered Bank	-	-	-	-	-
State Street Bank	-	-	-	-	-
UBS AG	1 279 587.21	779 894.17	-10 353 712.17	3 288 022.70	-
VTS Acquisition Co	-	-	-	-	60 079.87
Webuild SpA	-	-	-	-	-
Westpac Banking Corp	-	-	-	-	-
By asset type and received collateral:					
- Bonds	-	-	-	-	-
- Equities	-	-	-	-	-
- Cash	-	-	-	-	-
- Target funds	-	-	-	-	-
- Money market instruments	-	-	-	-	-
- Other collateral	-	-	-	-	-
Total received collateral	-	-	-	-	-

The following sub-funds may not engage in securities lending

UBS (CH) Institutional Fund

- Bonds CHF Ausland Corporate Passive II
- Bonds CHF Ausland Passive II
- Bonds CHF Inland Corporate Passive II
- Bonds CHF Inland Passive II
- Bonds USD Inflation-linked Passive II
- Equities Canada Passive II
- Equities Emerging Markets Global ESG Leaders Passive II
- Equities Emerging Markets Global ESG Screened Passive II
- Equities Emerging Markets Global Passive II
- Equities Emerging Markets Global Minimum Volatility II
- Equities Europe Passive II
- Equities Global ESG Leaders Passive II
- Equities Global ESG Leaders Passive (CHF hedged) II
- Equities Global ESG Screened Passive II
- Equities Global Passive II
- Equities Global Passive (CHF hedged) II
- Equities Global Small Cap Passive II
- Equities Israel Passive II
- Equities Japan Passive II
- Equities Switzerland Passive Large Capped II
- Equities Switzerland Passive All II
- Equities Switzerland Passive Large II
- Equities Switzerland Small & Mid Cap Passive II
- Equities UK Passive II
- Equities USA Passive II
- Equities Pacific (ex Japan) Passive II
- Global Aggregate Bonds Passive II
- Global Aggregate Bonds Passive (CHF hedged) II
- Global Bonds Passive (CHF hedged) II
- Global Corporate Bonds (CHF hedged) II
- Global Corporate Bonds Passive (CHF hedged) II
- Global Real Estate Securities Passive (CHF hedged) II
- Swiss Real Estate Selection II

Securities Lending and Collateral

Reporting Period: 1 November 2022 - 31 October 2023	UBS (CH) Institutional Fund – Bonds CHF Ausland	UBS (CH) Institutional Fund – Bonds CHF Ausland Medium Term	UBS (CH) Institutional Fund – Bonds CHF Inland	UBS (CH) Institutional Fund – Bonds CHF Inland Medium Term
Counterparty Exposure from Securities Lending as of 31 October 2023				
UBS AG				
– Market value of securities lent	- CHF	4 220 614.25 CHF	- CHF	17 911 793.25 CHF
– Collateral	- CHF	4 433 359.30 CHF	- CHF	18 814 658.35 CHF
Collateral Breakdown (Weight in %) as of 31 October 2023				
by Asset Type:				
– Bonds	-	33.31	-	33.31
– Equities	-	66.69	-	66.69
Securities Lending				
Securities Lending revenues	31 343.02 CHF	12 654.32 CHF	108 531.76 CHF	24 799.42 CHF
Securities Lending operational Costs	12 537.00 CHF	5 062.00 CHF	43 413.00 CHF	9 920.00 CHF
Securities Lending Fund Revenues	18 806.02 CHF	7 592.32 CHF	65 118.76 CHF	14 879.42 CHF

Reporting Period: 1 November 2022 - 31 October 2023	UBS (CH) Institutional Fund – Bonds CHF Prime Ausland	UBS (CH) Institutional Fund – Equities Emerging Markets Asia	UBS (CH) Institutional Fund – Equities Emerging Markets Global	UBS (CH) Institutional Fund – Equities Global (ex Switzerland) Opportunity
Counterparty Exposure from Securities Lending as of 31 October 2023				
UBS AG				
– Market value of securities lent	21 053 388.10 CHF	10 884 526.94 USD	11 699 607.18 USD	4 651 544.58 CHF
– Collateral	22 114 609.00 CHF	11 433 174.38 USD	12 289 339.70 USD	4 886 011.18 CHF
Collateral Breakdown (Weight in %) as of 31 October 2023				
by Asset Type:				
– Bonds	33.31	33.31	33.31	33.31
– Equities	66.69	66.69	66.69	66.69
Securities Lending				
Securities Lending revenues	46 937.97 CHF	11 884.47 USD	91 559.34 USD	26 792.72 CHF
Securities Lending operational Costs	18 775.00 CHF	4 754.00 USD	36 624.00 USD	10 717.00 CHF
Securities Lending Fund Revenues	28 162.97 CHF	7 130.47 USD	54 935.34 USD	16 075.72 CHF

Reporting Period: 1 November 2022 - 31 October 2023	UBS (CH) Institutional Fund – Equities Global (ex Switzerland) Sustainable	UBS (CH) Institutional Fund – Global Allocation (USD)	UBS (CH) Institutional Fund – Global Bonds 1	UBS (CH) Institutional Fund – Global Bonds 3 in Liquidation
Counterparty Exposure from Securities Lending as of 31 October 2023				
UBS AG				
– Market value of securities lent	- CHF	2 138 728.75 USD	36 929 611.80 CHF	20 105 011.74 CHF
– Collateral	- CHF	2 246 533.90 USD	38 791 092.52 CHF	21 118 428.61 CHF
Collateral Breakdown (Weight in %) as of 31 October 2023				
by Asset Type:				
– Bonds	-	33.31	33.31	33.31
– Equities	-	66.69	66.69	66.69
Securities Lending				
Securities Lending revenues	289 145.53 CHF	10 757.92 USD	70 905.24 CHF	43 969.55 CHF
Securities Lending operational Costs	115 658.00 CHF	4 303.00 USD	28 362.00 CHF	17 588.00 CHF
Securities Lending Fund Revenues	173 487.53 CHF	6 454.92 USD	42 543.24 CHF	26 381.55 CHF

Reporting Period: 1 November 2022 - 31 October 2023	UBS (CH) Institutional Fund – Global Bonds 4	UBS (CH) Institutional Fund – Global Bonds Sustainable	UBS (CH) Institutional Fund – Small & Mid Cap Equities Switzerland
Counterparty Exposure from Securities Lending as of 31 October 2023			
UBS AG			
– Market value of securities lent	37 110 093.76 CHF	- CHF	4 416 392.68 CHF
– Collateral	38 980 671.89 CHF	- CHF	4 639 006.17 CHF
Collateral Breakdown (Weight in %) as of 31 October 2023			
by Asset Type:			
– Bonds	33.31	-	33.31
– Equities	66.69	-	66.69
Securities Lending			
Securities Lending revenues	103 319.95 CHF	692 082.80 CHF	255 949.87 CHF
Securities Lending operational Costs	41 328.00 CHF	276 833.00 CHF	102 380.00 CHF
Securities Lending Fund Revenues	61 991.95 CHF	415 249.80 CHF	153 569.87 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, 27 February 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) Institutional 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) Institutional Fund

with the sub-funds

- ▶ – Bonds CHF Ausland
- ▶ – Bonds CHF Ausland Corporate Passive II
- ▶ – Bonds CHF Ausland Medium Term
- ▶ – Bonds CHF Ausland Passive II
- ▶ – Bonds CHF Inland
- ▶ – Bonds CHF Inland Corporate Passive II
- ▶ – Bonds CHF Inland Medium Term
- ▶ – Bonds CHF Inland Passive II
- ▶ – Bonds CHF Prime Ausland
- ▶ – Bonds USD Inflation-linked Passive II
- ▶ – Equities Canada Passive II
- ▶ – Equities Emerging Markets Asia
- ▶ – Equities Emerging Markets Global
- ▶ – Equities Emerging Markets Global ESG Leaders Passive II
- ▶ – Equities Emerging Markets Global ESG Screened Passive II
- ▶ – Equities Emerging Markets Global Passive II
- ▶ – Equities Emerging Markets Global Minimum Volatility II
- ▶ – Equities Europe Passive II
- ▶ – Equities Global ESG Leaders Passive II
- ▶ – Equities Global ESG Leaders Passive (CHF hedged) II
- ▶ – Equities Global ESG Screened Passive II
- ▶ – Equities Global Passive II
- ▶ – Equities Global Passive (CHF hedged) II
- ▶ – Equities Global (ex Switzerland) Opportunity
- ▶ – Equities Global Small Cap Passive II
- ▶ – Equities Global (ex Switzerland) Sustainable
- ▶ – Equities Israel Passive II
- ▶ – Equities Japan Passive II
- ▶ – Equities Switzerland Passive Large Capped II
- ▶ – Equities Switzerland Passive All II
- ▶ – Equities Switzerland Passive Large II
- ▶ – Equities Switzerland Small & Mid Cap Passive II
- ▶ – Equities UK Passive II
- ▶ – Equities USA Passive II
- ▶ – Equities Pacific (ex Japan) Passive II

- ▶ – Global Aggregate Bonds Passive II
- ▶ – Global Aggregate Bonds Passive (CHF hedged) II
- ▶ – Global Allocation (USD)
- ▶ – Global Bonds 1
- ▶ – Global Bonds 3 in Liquidation
- ▶ – Global Bonds 4
- ▶ – Global Bonds Fiscal Strength Passive (CHF hedged)
- ▶ – Global Bonds Passive (CHF hedged) II
- ▶ – Global Bonds Sustainable
- ▶ – Global Corporate Bonds (CHF hedged) II
- ▶ – Global Corporate Bonds Passive (CHF hedged) II
- ▶ – Global Real Estate Securities Passive (CHF hedged) II
- ▶ – Small & Mid Cap Equities Switzerland
- ▶ – Swiss Real Estate Selection II

consisting of the statements of assets as at 31 October 2023, 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 938) have been prepared in accordance with the Swiss Federal Act on Collective Investment Schemes, its related ordinances and the fund contract.



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 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)

Michael Gurdan
Licensed expert auditor

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

Facts and conditions (unaudited)

Valid as at 31 October 2023

All information subject to change at any time.

Keys to and explanations of the tables can be found on the following pages.

Classes

Name	Requisite investment volume per sub-fund and investor
I-A1	< 10 m CHF
I-A2	≥ 10 m CHF to ≤ 30 m CHF
I-A3	> 30 m CHF

Flat fee

The flat fee covers all costs incurred in connection with asset management, distribution and fund administration (including fund management company, administrator and custodian bank), with the exception of other costs that are additionally charged to the sub-funds.

Other costs

Costs charged directly to the sub-funds (e.g. audit costs, supervisory fees, licence fees).

TER target funds

Total expense ratio (TER) of the underlying target funds as defined by the AMAS.

S / R method

Method used in subscriptions and redemptions of sub-fund units.

- 1) NAV
Issue price = redemption price = NAV (NAV = net asset value)
- 2) Dil. protection = Protection against dilution
 - Issue price = NAV plus protection against dilution
 - Redemption price = NAV minus protection against dilution
 - Difference with NAV (= protection against dilution) always in favour of the sub-fund, in full, i.e. in favour of performance for investors.
- 3) SSP (Swinging Single Pricing)
 - Issue price = redemption price = NAV plus swing factor if net subscriptions on the day of trading
 - Issue price = redemption price = NAV minus swing factor if net redemptions on the day of trading
 - Difference with NAV always in favour of the sub-fund, in full, i.e. in favour of performance for investors.
 - The swing factors are geared to the brokerage charged by third-party brokers, taxes and duties as well as the difference calculated between the bid/ask rates of transactions resulting in subscriptions or redemptions. A UBS committee comprising financial experts monitors the market on an ongoing basis and adjusts the swing factors where necessary.

S / R - in basis points

Difference between the issue (= subscription) price or redemption price and the NAV in basis points of the NAV (application of dilution protection or swing factor).

Cut-off time

Point at which subscription and redemption of units close.

Forward pricing method


	Forward Pricing 1 (FP 1)	Forward Pricing 2 (FP 2)
Order entry	day X (e.g. Monday)	day X (e.g. Monday)
Closing prices on stock exchange	day X (Monday)	day X + 1 (Tuesday)
Price fixing and settlement	day X + 1 (Tuesday)	day X + 2 (Wednesday)
Value date	day X + 3 (Thursday)	day X + 4 (Friday)

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Reviewed TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
UBS (CH) Institutional Fund – Bonds CHF Ausland						Benchmark: SBI® Foreign AAA-BBB (TR)			
I-A1	CH0015796813	0.2800	0.01	0.00	0.29	SSP	29 / 10	15:00 h	Forward Pricing 1
I-B	CH0015057356	0.0550	0.01	0.00	0.07	SSP	29 / 10	15:00 h	Forward Pricing 1
I-X	CH0015796904	0.0000	0.01	0.00	0.01	SSP	29 / 10	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds CHF Ausland Corporate Passive II						Benchmark: SBI® Corporate Foreign (TR)			
I-A1	CH0189613653	0.2100	0.01	0.00	0.22	WWS	8 / 24	15:00 h	Forward Pricing 1
I-B	CH0189613646	0.0450	0.00	0.00	0.05	WWS	8 / 24	15:00 h	Forward Pricing 1
I-X	CH0189613695	0.0000	0.01	0.00	0.01	WWS	8 / 24	15:00 h	Forward Pricing 1
U-X	CH0189613703	0.0000	0.01	0.00	0.01	WWS	8 / 24	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds CHF Ausland Medium Term						Benchmark: SBI® Foreign AAA-BBB 1-5 years (TR)			
I-A1	CH0116028587	0.2800	0.03	0.00	0.31	SSP	26 / 9	15:00 h	Forward Pricing 1
I-B	CH0116029023	0.0550	0.02	0.00	0.08	SSP	26 / 9	15:00 h	Forward Pricing 1
I-X	CH0116029072	0.0000	0.02	0.00	0.02	SSP	26 / 9	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds CHF Ausland Passive II						Benchmark: SBI® Foreign AAA-BBB (TR)			
I-A1	CH0046159130	0.1600	0.01	0.00	0.17	WWS	10 / 31	15:00 h	Forward Pricing 1
I-B	CH0046159221	0.0450	0.00	0.00	0.05	WWS	10 / 31	15:00 h	Forward Pricing 1
I-X	CH0046159262	0.0000	0.00	0.00	0.00	WWS	10 / 31	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds CHF Inland						Benchmark: SBI® Domestic AAA-BBB (TR)			
I-A1	CH0015797019	0.2700	0.00	0.00	0.27	SSP	45 / 15	15:00 h	Forward Pricing 1
I-B	CH0012966799	0.0550	0.00	0.00	0.06	SSP	45 / 15	15:00 h	Forward Pricing 1
I-X	CH0015797134	0.0000	0.00	0.00	0.00	SSP	45 / 15	15:00 h	Forward Pricing 1
U-X	CH0313486786	0.0000	0.00	0.00	0.00	SSP	45 / 15	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds CHF Inland Corporate Passive II						Benchmark: SBI® Corporate Domestic (TR)			
I-A1	CH0189613729	0.2100	0.01	0.00	0.22	WWS	11 / 32	15:00 h	Forward Pricing 1
I-B	CH0189613711	0.0450	0.00	0.00	0.05	WWS	11 / 32	15:00 h	Forward Pricing 1
I-X	CH0189613752	0.0000	0.01	0.00	0.01	WWS	11 / 32	15:00 h	Forward Pricing 1
U-X	CH0189613760	0.0000	0.01	0.00	0.01	WWS	11 / 32	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds CHF Inland Medium Term						Benchmark: SBI® Domestic AAA-BBB 1-5 years (TR)			
I-A1	CH0017257004	0.2800	0.01	0.00	0.29	SSP	18 / 6	15:00 h	Forward Pricing 1
I-B	CH0017257012	0.0550	0.01	0.00	0.07	SSP	18 / 6	15:00 h	Forward Pricing 1
I-X	CH0017257038	0.0000	0.01	0.00	0.01	SSP	18 / 6	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds CHF Inland Passive II						Benchmark: SBI® Domestic AAA-BBB (TR)			
I-B	CH0046159403	0.0450	0.00	0.00	0.05	WWS	14 / 41	15:00 h	Forward Pricing 1
I-X	CH0046159437	0.0000	0.00	0.00	0.00	WWS	14 / 41	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds CHF Prime Ausland						Benchmark: SBI® Foreign AAA-AA (TR)			
I-A1	CH0022466079	0.2800	0.00	0.00	0.28	SSP	34 / 11	15:00 h	Forward Pricing 1
I-X	CH0022466178	0.0000	0.01	0.00	0.01	SSP	34 / 11	15:00 h	Forward Pricing 1
U-X	CH0318156509	0.0000	0.01	0.00	0.01	SSP	34 / 11	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Bonds USD Inflation-linked Passive II						Benchmark: Bloomberg U.S. TIPS Index			
I-A1	CH0589187332	0.2200	0.01	0.00	0.23	WWS	3 / 9	15:00 h	Forward Pricing 1
I-X	CH0228562168	0.0000	0.01	0.00	0.01	WWS	3 / 9	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Canada Passive II						Benchmark: MSCI Canada (net div. reinv.)			
I-X	CH0125122009	0.0000	0.02	0.00	0.02	WWS	1 / 1	15:30 h	Forward Pricing 1
(CAD) I-X	CH1216998299	0.0000	0.00	0.00	0.00	WWS	1 / 1	15:30 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Emerging Markets Asia						Benchmark: MSCI Emerging Markets Asia (net div. reinv.)			
I-A1	CH0023760173	0.9800	0.01	0.00	0.99	SSP	15 / 24	15:00 h	Forward Pricing 2
I-B	CH0023760447	0.1400	0.02	0.00	0.16	SSP	15 / 24	15:00 h	Forward Pricing 2
I-X	CH0023760694	0.0000	0.01	0.00	0.01	SSP	15 / 24	15:00 h	Forward Pricing 2
UBS (CH) Institutional Fund – Equities Emerging Markets Global						Benchmark: MSCI Emerging Markets (net div. reinv.)			
I-X	CH0018841327	0.0000	0.00	0.00	0.00	WWS	16 / 21	15:00 h	Forward Pricing 2
I-A1	CH0018841301	0.8500	0.00	0.00	0.85	WWS	16 / 21	15:00 h	Forward Pricing 2
(EUR) I-X	CH0592418203	0.0000	0.00	0.00	0.00	WWS	16 / 21	15:00 h	Forward Pricing 2
(CHF) I-X	CH0252809626	0.0000	0.00	0.00	0.00	WWS	16 / 21	15:00 h	Forward Pricing 2
(CHF) I-B	CH0252809584	0.1400	0.02	0.00	0.16	WWS	16 / 21	15:00 h	Forward Pricing 2
(CHF) I-A1	CH0252809618	0.8500	0.00	0.00	0.85	WWS	16 / 21	15:00 h	Forward Pricing 2
UBS (CH) Institutional Fund – Equities Emerging Markets Global ESG Leaders Passive II						Benchmark: MSCI Emerging Markets ESG Leaders Index (net div. reinv.)			
(CHF) I-A1	CH1195110833	0.2400	0.08	0.00	0.32	WWS	22 / 15	15:00 h	Forward Pricing 2
(CHF) I-X	CH1167887459	0.0000	0.01	0.00	0.01	WWS	22 / 15	15:00 h	Forward Pricing 2
UBS (CH) Institutional Fund – Equities Emerging Markets Global ESG Screened Passive II						Benchmark: MSCI Emerging Markets ESG Screened Index (net div. reinv.)			
(CHF) I-X	CH1167887517	0.0000	0.01	0.00	0.01	WWS	22 / 15	15:00 h	Forward Pricing 2

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Reviewed TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
UBS (CH) Institutional Fund – Equities Emerging Markets Global Passive II						Benchmark: MSCI Emerging Markets (net div. reinv.)			
I-A1	CH0106623892	0.2400	0.07	0.00	0.31	WWS	13 / 20	15:00 h	Forward Pricing 2
I-A2	CH0113748849	0.2400	0.11	0.00	0.35	WWS	13 / 20	15:00 h	Forward Pricing 2
I-B	CH0106623900	0.1400	0.02	0.00	0.16	WWS	13 / 20	15:00 h	Forward Pricing 2
I-X	CH0106623884	0.0000	0.00	0.00	0.00	WWS	13 / 20	15:00 h	Forward Pricing 2
(CHF) I-A1	CH0252809709	0.2400	0.06	0.00	0.30	WWS	13 / 20	15:00 h	Forward Pricing 2
(CHF) I-B	CH0252809667	0.1400	0.02	0.00	0.16	WWS	13 / 20	15:00 h	Forward Pricing 2
(CHF) I-X	CH0252809717	0.0000	0.00	0.00	0.00	WWS	13 / 20	15:00 h	Forward Pricing 2
UBS (CH) Institutional Fund – Equities Emerging Markets Global Minimum Volatility II						Benchmark: Customized MSCI Emerging Market Minimum Volatility (CHF) (net div. reinv.)			
I-X	CH0314796050	0.0000	0.04	0.00	0.04	WWS	23 / 16	15:00 h	Forward Pricing 2
UBS (CH) Institutional Fund – Equities Europe Passive II¹⁾						Benchmark: MSCI Europe ex Switzerland (net div. reinv.)			
I-X	CH0125122173	0.0000	0.00	0.01	0.01	WWS	2 / 24	14:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Global ESG Leaders Passive II						Benchmark: MSCI World ex Switzerland ESG Leaders (net div. reinv.)			
I-A1	CH1112281683	0.2000	0.01	0.00	0.21	WWS	1 / 4	15:00 h	Forward Pricing 1
I-X	CH1112281725	0.0000	0.01	0.00	0.01	WWS	1 / 4	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Global ESG Leaders Passive (CHF hedged) II						Benchmark: MSCI World ex Switzerland ESG Leaders (net div. reinv.) (hedged to CHF)			
I-X	CH1112281782	0.0000	0.01	0.00	0.01	WWS	2 / 5	15:00 h	Forward Pricing 1
U-X	CH1112281790	0.0000	0.01	0.00	0.01	WWS	2 / 5	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Global ESG Screened Passive II						Benchmark: MSCI World ex Switzerland ESG Screened (net div. reinv.)			
I-X	CH0595244341	0.0000	0.01	0.00	0.01	WWS	1 / 4	15:00 h	Forward Pricing 1
I-X-dist	CH1213843217	0.0000	0.01	0.00	0.01	WWS	1 / 4	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Global Passive II¹⁾						Benchmark: MSCI World ex Switzerland (net div. reinv.)			
I-A1	CH0101922323	0.2400	0.00	0.01	0.25	WWS	1 / 4	14:00 h	Forward Pricing 1
I-B	CH0101922331	0.0550	0.00	0.01	0.07	WWS	1 / 4	14:00 h	Forward Pricing 1
I-X	CH0101922372	0.0000	0.00	0.01	0.01	WWS	1 / 4	14:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Global Passive (CHF hedged) II¹⁾						Benchmark: MSCI World ex Switzerland (net div. reinv.) (hedged to CHF)			
I-A1	CH0266284626	0.2400	0.00	0.01	0.25	WWS	2 / 5	14:00 h	Forward Pricing 1
I-A3	CH0266284642	0.1700	0.00	0.01	0.18	WWS	2 / 5	14:00 h	Forward Pricing 1
I-B	CH0266284618	0.0550	0.00	0.01	0.07	WWS	2 / 5	14:00 h	Forward Pricing 1
I-X	CH0266284675	0.0000	0.00	0.01	0.01	WWS	2 / 5	14:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Global (ex Switzerland) Opportunity						Benchmark: MSCI World ex Switzerland (Div. reinv.: US gross, others net)			
I-A1	CH0522445540	0.8500	0.04	0.00	0.89	SSP	6 / 2	15:00 h	Forward Pricing 1
I-B	CH0518771131	0.0550	0.04	0.00	0.10	SSP	6 / 2	15:00 h	Forward Pricing 1
I-X	CH0518771115	0.0000	0.03	0.00	0.03	SSP	6 / 2	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Global Small Cap Passive II						Benchmark: MSCI World Small Cap ex Switzerland (div. reinv.)			
I-A1	CH0336601908	0.2500	0.01	0.00	0.26	WWS	5 / 8	14:00 h	Forward Pricing 1
I-B	CH0336602161	0.0550	0.01	0.00	0.07	WWS	5 / 8	14:00 h	Forward Pricing 1
I-X	CH0255695477	0.0000	0.01	0.00	0.01	WWS	5 / 8	14:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Global (ex Switzerland) Sustainable						Benchmark: MSCI World ex Switzerland (net div. reinv.)			
I-A1	CH0032870880	0.7200	0.00	0.00	0.72	SSP	9 / 3	15:00 h	Forward Pricing 1
I-B	CH0032870971	0.0550	0.00	0.00	0.06	SSP	9 / 3	15:00 h	Forward Pricing 1
I-X	CH0032871029	0.0000	0.00	0.00	0.00	SSP	9 / 3	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Israel Passive II						Benchmark: MSCI Israel (net div. reinv.)			
I-X	CH0366436894	0.0000	0.06	0.00	0.06	WWS	7 / 7	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Japan Passive II						Benchmark: MSCI Japan (net div. reinv.)			
I-X	CH0125121183	0.0000	0.01	0.00	0.01	WWS	2 / 2	15:30 h	Forward Pricing 2
UBS (CH) Institutional Fund – Equities Switzerland Passive Large Capped II						Benchmark: SMI® (TR)			
I-X	CH0378452160	0.0000	0.02	0.00	0.02	WWS	1 / 1	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Switzerland Passive All II						Benchmark: SPI® (TR)			
I-A1	CH0046159478	0.1700	0.01	0.00	0.18	WWS	1 / 1	15:00 h	Forward Pricing 1
I-B	CH0046160518	0.0450	0.01	0.00	0.05	WWS	1 / 1	15:00 h	Forward Pricing 1
I-X	CH0046161532	0.0000	0.01	0.00	0.01	WWS	1 / 1	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Switzerland Passive Large II						Benchmark: SPI 20® (TR)			
I-B	CH0046164064	0.0400	0.01	0.00	0.05	WWS	1 / 1	15:00 h	Forward Pricing 1
I-X	CH0046164148	0.0000	0.01	0.00	0.01	WWS	1 / 1	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Switzerland Small & Mid Cap Passive II						Benchmark: SPI Extra® (TR)			
I-A1	CH0302288847	0.1700	0.01	0.00	0.18	WWS	1 / 1	15:00 h	Forward Pricing 1
I-B	CH0302290082	0.0450	0.01	0.00	0.05	WWS	1 / 1	15:00 h	Forward Pricing 1
I-X	CH0302290124	0.0000	0.01	0.00	0.01	WWS	1 / 1	15:00 h	Forward Pricing 1
U-X	CH0302290181	0.0000	0.01	0.00	0.01	WWS	1 / 1	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities UK Passive II						Benchmark: MSCI United Kingdom (net div. reinv.)			
I-X	CH0566509102	0.0000	0.00	0.00	0.00	WWS	2 / 49	15:00 h	Forward Pricing 1
U-X	CH0566509128	0.0000	0.00	0.00	0.00	WWS	2 / 49	15:00 h	Forward Pricing 1
(GBP) I-X	CH1216998422	0.0000	0.00	0.00	0.00	WWS	2 / 49	15:00 h	Forward Pricing 1

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Reviewed TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
UBS (CH) Institutional Fund – Equities USA Passive II									
I-X	CH0189185405	0.0000	0.00	0.00	0.00	WWS	1 / 1	15:30 h	Forward Pricing 1
U-X	CH0189332304	0.0000	0.00	0.00	0.00	WWS	1 / 1	15:30 h	Forward Pricing 1
UBS (CH) Institutional Fund – Equities Pacific (ex Japan) Passive II									
I-X	CH0147422908	0.0000	0.01	0.00	0.01	WWS	4 / 4	15:30 h	Forward Pricing 2
UBS (CH) Institutional Fund – Global Aggregate Bonds Passive II									
I-B	CH0184182738	0.0450	0.00	0.00	0.05	WWS	6 / 16	15:00 h	Forward Pricing 1
I-X	CH0184182746	0.0000	0.00	0.00	0.00	WWS	6 / 16	15:00 h	Forward Pricing 1
U-X	CH0184182753	0.0000	0.00	0.00	0.00	WWS	6 / 16	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Aggregate Bonds Passive (CHF hedged) II¹⁾									
I-A1	CH0121800749	0.3000	0.00	0.01	0.31	WWS	6 / 16	14:00 h	Forward Pricing 1
I-A2	CH0121800764	0.3000	0.00	0.01	0.31	WWS	6 / 16	14:00 h	Forward Pricing 1
I-A3	CH0121800798	0.2000	0.00	0.01	0.21	WWS	6 / 16	14:00 h	Forward Pricing 1
I-B	CH0121800822	0.0450	0.00	0.01	0.06	WWS	6 / 16	14:00 h	Forward Pricing 1
I-X	CH0121275595	0.0000	0.00	0.01	0.01	WWS	6 / 16	14:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Allocation (USD)¹⁾									
I-A1	CH0020552193	0.9050	0.01	1.12	1.04	SSP	19 / 14	13:00 h	Forward Pricing 1
I-B	CH0020552219	0.0550	0.01	0.12	0.19	SSP	19 / 14	13:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Bonds 1									
I-X	CH0015797662	0.0000	0.01	0.00	0.01	SSP	12 / 5	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Bonds 3 in Liquidation									
I-A1	CH0015797878	0.4500	0.02	0.00	0.47	SSP	12 / 4	15:00 h	Forward Pricing 1
I-X	CH0015798090	0.0000	0.02	0.00	0.02	SSP	12 / 4	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Bonds 4									
I-A1	CH0016640911	0.4500	0.01	0.00	0.46	SSP	17 / 6	15:00 h	Forward Pricing 1
I-B	CH0016640929	0.0550	0.01	0.00	0.07	SSP	17 / 6	15:00 h	Forward Pricing 1
I-X	CH0016640937	0.0000	0.01	0.00	0.01	SSP	17 / 6	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Bonds Fiscal Strength Passive (CHF hedged)¹⁾									
I-A1	CH0189613570	0.2200	0.01	0.00	0.23	WWS	4 / 11	15:00 h	Forward Pricing 1
I-X	CH0189613620	0.0000	0.01	0.00	0.01	WWS	4 / 11	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Bonds Passive (CHF hedged) II									
I-A1	CH0044514682	0.2200	0.00	0.00	0.22	WWS	3 / 8	15:00 h	Forward Pricing 1
I-B	CH0044514732	0.0450	0.00	0.00	0.05	WWS	3 / 8	15:00 h	Forward Pricing 1
I-X	CH0044515267	0.0000	0.00	0.00	0.00	WWS	3 / 8	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Bonds Sustainable									
I-X	CH0016631332	0.0000	0.00	0.00	0.00	SSP	11 / 4	16:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Corporate Bonds (CHF hedged) II									
I-X	CH0438149202	0.0000	0.02	0.00	0.02	SSP	36 / 12	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Corporate Bonds Passive (CHF hedged) II									
I-A1	CH0184182621	0.3300	0.00	0.00	0.33	WWS	14 / 40	15:00 h	Forward Pricing 1
I-A3	CH0184182647	0.2500	0.00	0.00	0.25	WWS	14 / 40	15:00 h	Forward Pricing 1
I-B	CH0184182662	0.0450	0.00	0.00	0.05	WWS	14 / 40	15:00 h	Forward Pricing 1
I-X	CH0184182670	0.0000	0.00	0.00	0.00	WWS	14 / 40	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Global Real Estate Securities Passive (CHF hedged) II									
I-A1	CH0021980898	0.2400	0.01	0.00	0.25	WWS	2 / 4	15:00 h	Forward Pricing 2
I-B	CH0021980948	0.0550	0.01	0.00	0.06	WWS	2 / 4	15:00 h	Forward Pricing 2
I-X	CH0021980963	0.0000	0.01	0.00	0.01	WWS	2 / 4	15:00 h	Forward Pricing 2
UBS (CH) Institutional Fund – Small & Mid Cap Equities Switzerland									
I-A1	CH0011764302	0.6550	0.00	0.00	0.66	SSP	8 / 8	15:00 h	Forward Pricing 1
I-B	CH0011764310	0.0550	0.00	0.00	0.06	SSP	8 / 8	15:00 h	Forward Pricing 1
I-X	CH0015800003	0.0000	0.00	0.00	0.00	SSP	8 / 8	15:00 h	Forward Pricing 1
UBS (CH) Institutional Fund – Swiss Real Estate Selection II¹⁾									
I-A1	CH0035427274	0.4000	0.00	0.73	1.13	SSP	5 / 5	15:00 h	Forward Pricing 1
I-A3	CH0180512904	0.2600	0.00	0.73	0.99	SSP	5 / 5	15:00 h	Forward Pricing 1
I-B	CH0035433488	0.0550	0.00	0.73	0.79	SSP	5 / 5	15:00 h	Forward Pricing 1
I-X	CH0035433595	0.0000	0.00	0.73	0.73	SSP	5 / 5	15:00 h	Forward Pricing 1

¹⁾ In addition, the indirect costs of the underlying target fund incur at different amounts.

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