

Helvetia Allegra Fonds

Unaudited annual report
31 December 2023



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Helvetia Allegra Fonds is a contractual umbrella fund under Swiss law of the type "Other funds for traditional investments" pursuant to the Swiss Federal Act on Collective Investment Schemes of 23 June 2006 (CISA), which is divided into the following sub-funds:

- Helvetia Allegra ONE
- Helvetia Allegra 30
- Helvetia Allegra 50
- Helvetia Allegra 85

Fund Management Company

CACEIS (Switzerland) SA

Route de Signy 35
CH-1260 Nyon

Depositary Bank

CACEIS Bank, Montrouge, succursale de Nyon / Suisse

Route de Signy 35
CH-1260 Nyon

CACEIS (Switzerland) SA**Board of directors:**

Thies Clemenz	President
Yvar Mentha	Vice-président
Jacques Bourachot	Member
Philippe Durand	Member (until 16.11.2023)
Marc-André Poirier	Member
Jean-Pierre Valentini	Member

Management:

Oscar Garcia	Managing director
Claude Marchal	Vice-Director
Lionel Bauer	Vice-Director

Delegated asset management company:

Helvetia Schweizerische Versicherungsgesellschaft AG,
Dufourstrasse 40, CH- 9001 St. Gallen

Depositary Bank:

CACEIS Bank, Montrouge, succursale de Nyon / Suisse
Route de Signy 35, CH-1260 Nyon

Audit firm:

KPMG AG
Esplanade de Pont-Rouge 6,
1211 Geneva, Switzerland

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The Fund Contract was drawn up by CACEIS (Switzerland) SA as Fund Management Company and submitted to the Swiss Financial Market Supervisory Authority FINMA with the consent of CACEIS Bank, Paris, succursale de Nyon / Suisse as Custodian Bank. The Fund Contract was first approved by the Swiss Financial Market Supervisory Authority (FINMA) on 9 May 2018.

The sub-funds are based upon a collective investment agreement (Fund Contract), under which the Fund Management Company undertakes to provide the Investor with a stake in the Investment Fund in proportion to the fund units acquired by the Investor in the corresponding sub-fund, and to manage this sub-fund at its own discretion and for its own account in accordance with the provisions of the law and the Fund Contract. The Custodian Bank is party to the Fund Contract in accordance with the tasks conferred upon it by the law and the Fund Contract.

Unit classes designated A1, A2, E, H1, H2, R1, R2, and I1 may currently be opened for the sub-funds

Class A1	The units of the A1 class are accumulating units and are available to Helvetia Schweizerische Lebensversicherungsgesellschaft AG in connection with new life insurance contracts.
Class A2	The units of the A2 class are accumulating units and are only available to Helvetia Schweizerische Lebensversicherungsgesellschaft AG in connection with existing life insurance policies.
Class E	E units of the E class are accumulating units that are aimed at professional investors pursuant to Art. 10 para. 3 and 3ter CISA in connection with Helvetia Pension Solutions.
Class H1	The units of the H1 class are accumulating units and are only available to the Group companies of Helvetia Holding AG.
Class H2	The units of the H2 class are accumulating units and are only available to the pension funds of the Helvetia Group.
Class R1	The units of the class are accumulating units intended for the entire investing public.
Class R2	The units of the R2 class are accumulating units intended for the entire investing public only with existing contracts with the Helvetia Group.
Class I1	The units of the I1 class are accumulating units and are available to qualified investors pursuant to Art. 10 (3) CISA. The minimum investment for this class is CHF 10 million.

The reference currency of classes A1, A2, E, H1, H2, R1, R2, and I1 corresponds to the accounting currency of the relevant sub-fund.

Investors are only entitled to the assets and income of the sub-fund in which they hold an interest. Only the corresponding sub-fund is liable for the liabilities attributable to an individual sub-fund.

In accordance with the Fund Contract, the Fund Management Company is entitled to create, liquidate, or merge different unit classes for each sub-fund at any time, subject to the consent of the Custodian Bank and the approval of the supervisory authority.

¹ To facilitate reading, no differentiation based on gender is made. The corresponding terms generally apply to the masculine and feminine.

Portfolio manager's report

Helvetia Allegra ONE Funds

Market Review in Q4 2023

During the fourth quarter, the economic growth slowdown seems to have continued. Especially in Europe, leading indicators such as the purchasing managers' indices remained at levels predicting economic contractions. The US economy also showed increasing signs of weakness, although the labor market continued to prove resilient. On the inflation front, the situation has remained contained, with CPI annual rates around 3% for both the Eurozone and the US. Accordingly, the central banks - Fed, ECB, and SNB - did not raise interest rates in the fourth quarter.

The markets took the central banks' decision to pause, as a signal for approaching rate cuts. Most asset classes experienced strong returns. Global bond markets (Bloomberg Global Aggregate) rose by 8.1% during the quarter.

Portfolio Activity in Q4 2023

The Swiss real estate exposure was terminated and replaced by fixed income investments (Swiss and hedged EUR/USD corporate bonds) at the end of Q4.

Helvetia Allegra 30 Funds

Market Review in Q4 2023

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Portfolio Activity in Q4 2023

We continued to increase the allocation to fixed income at the expense of Swiss real estate while maintaining a neutral stance on equities. We improved the diversification of the Swiss real estate bucket by substituting a diversified fund of funds for individual funds.

Helvetia Allegra 50 Funds

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Helvetia Allegra 85 Funds

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Performances:

	Inception	2022	2023	Depuis lancement *
Helvetia Allegra ONE Class A1	01.07.2019	-10.16%	3.77%	-6.66%
Helvetia Allegra ONE Class A2	01.07.2019	-10.43%	3.45%	-7.91%
Helvetia Allegra ONE Class H1	01.07.2019	-10.03%	3.92%	-5.99%
Helvetia Allegra ONE Class R1	01.07.2019	-10.17%	3.77%	-6.66%
Helvetia Allegra ONE Class E	18.01.2022	-9.09%	3.98%	-5.47%
Helvetia Allegra 30 Class A1	08.08.2018	-13.50%	5.22%	2.99%
Helvetia Allegra 30 Class A2	08.08.2018	-13.77%	4.91%	1.38%
Helvetia Allegra 30 Class H1	02.07.2018	-13.11%	5.69%	6.98%
Helvetia Allegra 30 Class R1	08.08.2018	-13.50%	5.22%	2.99%
Helvetia Allegra 30 Class E	18.01.2022	-11.92%	5.54%	-7.04%
Helvetia Allegra 50 Class A1	08.08.2018	-14.35%	5.16%	6.13%
Helvetia Allegra 50 Class A2	08.08.2018	-14.61%	4.84%	4.41%
Helvetia Allegra 50 Class H1	02.07.2018	-13.93%	5.65%	11.22%
Helvetia Allegra 50 Class R1	08.08.2018	-14.35%	5.15%	6.19%
Helvetia Allegra 50 Class E	18.01.2022	-12.50%	5.52%	-7.67%
Helvetia Allegra 85 Class A1	01.07.2019	-15.68%	6.75%	14.30%
Helvetia Allegra 85 Class A2	01.07.2019	-15.93%	6.43%	12.72%
Helvetia Allegra 85 Class R1	01.07.2019	-15.68%	6.75%	14.29%
Helvetia Allegra 85 Class E	18.01.2022	-13.37%	7.17%	-7.15%

* until 31.12.2023

Past performance is no guarantee of future results. The performances indicated above do not include the commissions and costs that may arise at the moment of issue and redemptions of the units.

According to the fund contract, no benchmark applies to this investment fund.

Fees

Fees and incidental costs charged to the Investor (excerpt from §18 of the Fund Contract)

Issuing commission in favour of the Fund Management Company and/or the Custodian Bank	maximum 1.50%
Redemption commission in favour of the Fund Management Company and/or the Custodian Bank	maximum 1.50%

Fees and incidental costs charged to the fund's assets (excerpt from §19 of the Fund Contract)

Management fee of the Fund Management Company	maximum 1.60% p.a.
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The commission is used for the administration, asset management and also for the compensation of the Custodian Bank for the services it provides, such as the safekeeping of the assets of the sub-fund or the Umbrella Fund, the provision of payment transactions and the other tasks of the Umbrella Fund listed in §4.

In addition, the sub-funds or the Umbrella Fund may be invoiced for the other fees and incidental costs listed in §19 of the Fund Contract. Information on the rates actually charged can be found in the annual and semi-annual reports.

Effectively applied rates of fees charged to the fund's assets

Helvetia Allegra ONE

<u>For the class A1</u> Management fee of the Fund Management Company	0.30%
<u>For the class A2</u> Management fee of the Fund Management Company	0.60%
<u>For the class H1</u> Management fee of the Fund Management Company	0.15%
<u>For the class R1</u> Management fee of the Fund Management Company	0.30%
<u>For the class E</u> Management fee of the Fund Management Company	0.25%
<u>For the classes A1, A2, H1, R1 and E</u> Administration fee	0.03%
<u>For the classes A1, A2, H1, R1 and E</u> Depository Bank fee	0.03%

Helvetia Allegra 30For the class A1

Management fee of the Fund Management Company

0.60%

For the class A2

Management fee of the Fund Management Company

0.90%

For the class H1

Management fee of the Fund Management Company

0.15%

For the class R1

Management fee of the Fund Management Company

0.60%

For the class E

Management fee of the Fund Management Company

0.30%

For the classes A1, A2, H1, R1 and E

Administration fee

0.03%

For the classes A1, A2, H1, R1 and E

Depository Bank fee

0.03%

Helvetia Allegra 50For the class A1

Management fee of the Fund Management Company

0.70%

For the class A2

Management fee of the Fund Management Company

1.00%

For the class H1

Management fee of the Fund Management Company

0.25%

For the class R1

Management fee of the Fund Management Company

0.70%

For the class E

Management fee of the Fund Management Company

0.35%

For the classes A1, A2, H1, R1 and E

Administration fee

0.03%

For the classes A1, A2, H1, R1 and E

Depository Bank fee

0.03%

Helvetia Allegra 85

<u>For the class A1</u> Management fee of the Fund Management Company	0.80%
<u>For the class A2</u> Management fee of the Fund Management Company	1.10%
<u>For the class R1</u> Management fee of the Fund Management Company	0.80%
<u>For the class E</u> Management fee of the Fund Management Company	0.40%
<u>For the classes A1, A2, R1 and E</u> Administration fee	0.03%
<u>For the classes A1, A2, R1 and E</u> Depositary Bank fee	0.03%

«Soft Commissions»

The management company has not signed any agreements to share the management fees nor has it signed any «soft commissions» agreements.

Net asset value calculation principles

1. The net asset value of each sub-fund and the proportions attributable to the individual classes (percentages) is calculated in accounting currency of the corresponding sub-fund at the market value as at the end of the financial year and for each day on which units are issued or redeemed. The assets of the corresponding sub-fund will not be calculated on days on which the exchanges / markets in a sub-fund's main investment countries are closed (e.g. bank and stock exchange holidays).
2. Securities traded on an exchange or other regulated market open to the public are to be valued at the current prices paid on the main market. Other investments or investments for which no current price is available are to be valued at the price that would probably have been obtained in a diligent sale at the time of the estimate. In such cases, the Fund Management Company will use appropriate and recognized valuation models and principles to determine the market value.
3. Open-ended collective investment schemes are valued at their redemption price / net asset value. If they are regularly traded on an exchange or other regulated market open to the public, the Fund Management Company may value such funds in accordance with point 2.
4. The value of money market instruments that are not traded on an exchange or other regulated market open to the public is determined as follows:
The valuation price of such investments is gradually adjusted in line with the repayment price, taking the net purchase price as the basis and ensuring that the investment returns calculated in this manner are kept constant. If there are significant changes in market conditions, the valuation principles for individual investments will be adjusted in line with the new market returns. If there is no current market price in such instances, calculations are, as a rule, based on the valuation of money market instruments with the same characteristics (quality and domicile of the issuer, issuing currency, term to maturity).
5. Bank deposits are valued at the amount of the claim plus accrued interest. If there are significant changes in market conditions or credit rating, the valuation principles for time deposits will be adjusted in line with the new circumstances.
6. The net asset value of a class of a sub-fund is determined by the proportion of the market value of the fund assets attributable to that class, less any of the fund liabilities that are attributed to that class, divided by the number of units of that class in circulation. It will be rounded to 0.01.

If, on a valuation day, the sum of subscriptions and redemptions of units of a sub-fund results in a net inflow or outflow of at least 2% of the net fund assets of the sub-fund, the valuation net asset value of the respective sub-fund is increased or reduced (swinging single pricing).

7. The adjustment amounts to 0.40% of the valuation net asset value of the Helvetia Allegra ONE sub-fund, to 0.30% of the Helvetia Allegra 30 sub-fund, to 0.25% of the valuation net asset value of the Helvetia Allegra 50 and to 0.25% of the valuation net asset value of the Helvetia Allegra 85 respectively. Incidental costs (specifically standard brokerage charges, commissions, fees, etc.) incurred by the on average in connection with the investment of the amount paid in, or with the sale of a portion of investments corresponding to the redeemed unit(s), will be charged to the fund assets. The adjustment leads to an increase in the net asset value if the net movements lead to an increase in the number of units of the sub-fund. The adjustment results in a reduction in the net asset value if the net movements result in a decrease in the number of units in the sub-fund. The net asset value calculated using swinging single pricing is therefore a modified net asset value in accordance with sentence 1 of this item.

8. The percentages of the market value of the net assets of a sub-fund (sub-fund assets less liabilities) attributable to the individual unit classes is determined for the first time at the initial issue of more than one class of units (if this occurs simultaneously) or the initial issue of a further unit class. The calculation is made on the basis of the assets accruing to the corresponding sub-fund for each unit class. The percentage is recalculated when one of the following events occurs:
- a) when units are issued and redeemed;
 - b) on the cut-off date for distributions, provided that (i) such distributions are made only for individual unit classes (distribution classes), or provided that (ii) the distributions of the various unit classes differ as percentages of their individual net asset values, or provided that (iii) different commission or costs, as percentages, are charged on the distributions of the various unit classes;
 - c) if (i) different commission rates are applied to the different unit classes when the net asset value is calculated, as part of the allocation of liabilities (including due or accrued costs and commissions) to the various unit classes, provided that the liabilities of the various unit classes differ as percentages of their individual net asset values or if (ii) class-specific costs are charged;
 - d) when the net asset value is calculated, as part of the allocation of income or capital gains to the various unit classes, provided the income or capital gains originate from transactions made solely in the interests of one unit class or in the interests of several unit classes, but not in proportion to their share of the net assets of a sub-fund.

Unitary net asset value as at 31.12.23:**Helvetia Allegra ONE**

Class A1 : CHF 92.70

Class A2 : CHF 91.80

Class H1 : CHF 93.17

Class R1 : CHF 92.70

Class E : CHF 94.28

Helvetia Allegra 30

Class A1 : CHF 102.01

Class A2 : CHF 100.86

Class H1 : CHF 105.19

Class R1 : CHF 102.02

Class E : CHF 92.67

Helvetia Allegra 50

Class A1 : CHF 104.82

Class A2 : CHF 103.12

Class H1 : CHF 109.85

Class R1 : CHF 104.89

Class E : CHF 92.08

Helvetia Allegra 85

Class A1 : CHF 113.33

Class A2 : CHF 111.86

Class R1 : CHF 113.33

Class E : CHF 92.62

Statement of assets and liabilities

(Market value)	31.12.23 CHF	31.12.22 CHF
Securities		
Bonds, convertible bonds	33'631'999.95	31'471'419.75
Investment funds	13'736'925.26	14'663'793.80
Cash at banks and liquidities		
sight	470'506.01	503'705.88
Other assets	219'726.38	140'200.88
Total asset of the fund at the end of the accounting period	48'059'157.60	46'779'120.31
Other liabilities	-52'047.98	-51'909.08
Net asset of the fund at the end of the accounting period	48'007'109.62	46'727'211.23

Change in fund's net assets

	01.01.23 31.12.23 CHF	01.01.22 31.12.22 CHF
Net asset of the fund at the beginning of the accounting period	46'727'211.23	52'143'661.53
Withholding tax payment on result available to be reinvested	-89'826.18	-93'117.99
Balance from issues and redemptions of units	-372'492.47	-34'018.13
Total operating income/(loss)	1'742'217.04	-5'289'314.18
Net asset of the fund at the end of the accounting period	48'007'109.62	46'727'211.23

Helvetia Allegra One

Evolution of the number of units

Class A1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		38'228.333	38'228.333
Units issued		0.000	0.000
Units redeemed		0.000	0.000
Position at the end of the accounting period		38'228.333	38'228.333
Net asset value per unit at the end of the accounting period ¹	CHF	92.70	89.50

Class A2

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		117'983.894	117'983.894
Units issued		0.000	0.000
Units redeemed		0.000	0.000
Position at the end of the accounting period		117'983.894	117'983.894
Net asset value per unit at the end of the accounting period ¹	CHF	91.80	88.81

Class H1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		312'255.334	312'255.334
Units issued		0.000	0.000
Units redeemed		0.000	0.000
Position at the end of the accounting period		312'255.334	312'255.334
Net asset value per unit at the end of the accounting period ¹	CHF	93.17	89.87

Class R1

		01.01.23	01.01.22
		31/12/23	31.12.22
Position at the beginning of the accounting period		53'247.000	53'666.000
Units issued		7'059.000	11'397.000
Units redeemed		11'352.000	11'816.000
Position at the end of the accounting period		48'954.000	53'247.000
Net asset value per unit at the end of the accounting period ¹	CHF	92.70	89.50

Class E

		01.01.23	18.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		10.000	0.000
Units issued		0.000	10.000
Units redeemed		0.000	0.000
Position at the end of the accounting period		10.000	10.000
Net asset value per unit at the end of the accounting period ¹	CHF	94.28	90.91

(1) Net asset value at the end of accounting period according to SSP.

Helvetia Allegra One

Profit and loss account	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Income		
Income on securities		
Bonds, convertible bonds	326'432.03	230'729.71
Investment funds ¹	326'088.02	205'303.72
Interest income		
on cash account	10'060.97	2'078.52
Purchase of current net income on issue of units	4'134.07	2'065.79
Total income	666'715.09	440'177.74
Expenses		
Regulatory commissions :		
Administration fees	-14'047.44	-14'588.12
Custody fees	-14'197.44	-14'843.12
Management fees	-129'646.41	-134'866.53
Audit fees	-11'847.00	-11'847.00
Negative interest	0.00	-3'397.76
Other expenses	-2'777.05	-2'785.06
Payment of current income on redemption of units	-3'514.81	-2'220.07
Total expenses	-176'030.15	-184'547.66
Net income	490'684.94	255'630.08
Realised gains and losses	-670'051.81	-248'049.28
Realised income	-179'366.87	7'580.80
Change in unrealised gains / losses	1'921'583.91	-5'296'894.98
Total operating income/(loss)	1'742'217.04	-5'289'314.18

Allocation of result

Class A1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	35'423.47	17'911.61
Net income brought forward from the previous year	1.42	145.05
Balance available for accumulation	35'424.89	18'056.66
35% Swiss withholding tax	-12'397.83	-6'319.33
Net accumulated income	-23'024.54	-11'735.91
Amount carried forward to the following fiscal year	2.52	1.42

(1) As provided in the Swiss Federal Tax Administration circular no. 24 of 20.11.17, section 2.8.

Helvetia Allegra One

Allocation of result

Class A2	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	76'599.51	22'211.84
Net income brought forward from the previous year	9.09	1'134.46
Balance available for accumulation	76'608.60	23'346.30
35% Swiss withholding tax	-26'812.43	-8'168.02
Net accumulated income	-49'794.51	-15'169.19
Amount carried forward to the following fiscal year	1.66	9.09

Allocation of result

Class H1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	333'287.81	190'550.17
Net income brought forward from the previous year	14.70	314.99
Balance available for accumulation	333'302.51	190'865.16
35% Swiss withholding tax	-116'655.47	-66'797.66
Net accumulated income	-216'645.87	-124'052.80
Amount carried forward to the following fiscal year	1.17	14.70

Allocation of result

Class R1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	45'362.40	24'949.46
Net income brought forward from the previous year	0.75	322.32
Balance available for accumulation	45'363.15	25'271.78
35% Swiss withholding tax	-15'876.27	-8'844.86
Net accumulated income	-29'484.51	-16'426.17
Amount carried forward to the following fiscal year	2.37	0.75

Allocation of result

Class E	01.01.23	18.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	11.75	7.00
Balance available for accumulation	11.75	7.00
35% Swiss withholding tax	-4.11	-2.45
Net accumulated income	-7.64	-4.55
Amount carried forward to the following fiscal year	0.00	0.00

<u>Synthetic TER in %:</u> Class A1	0.46	0.49
<u>Synthetic TER in %:</u> Class A2	0.76	0.79
<u>Synthetic TER in %:</u> Class H1	0.31	0.34
<u>Synthetic TER in %:</u> Class R1	0.46	0.49
<u>Synthetic TER in %:</u> Class E	0.20	0.21

Helvetia Allegra One

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Shares							
Rights							
HELVETIA (CH) SWISS PROPE 20.03.23 RIGHT	0	21'376	21'376	0	0.00	0.00	0.00
<i>Switzerland</i>						<i>0.00</i>	<i>0.00</i>
Swiss franc						0.00	0.00
Transferable securities traded on another regulated market open to the public						0.00	0.00
Rights						0.00	0.00
Shares and other equity instruments and rights						0.00	0.00

Helvetia Allegra One

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds, convertible bonds								
Bonds								
COMMONW BK AUSTRALIA 0.40 17-26 25/09A	25.09.26	250'000	0	0	250'000	97.46	243'648.75	0.51
NATIONAL AUSTRALIA 0.2925 22-28 03/02A	03.02.28	250'000	0	0	250'000	95.66	239'142.50	0.50
NATIONAL AUSTRALIA 0.5650 22-31 03/02A	03.02.31	250'000	0	0	250'000	94.00	235'002.50	0.49
NATIONAL AUSTRALIA BK 0.065 20-29 29/01A	29.01.29	250'000	0	0	250'000	93.50	233'742.50	0.49
NATIONAL AUSTRALIA BK 0.125 19-27 21/06A	21.06.27	250'000	0	0	250'000	95.52	238'798.75	0.50
NATIONAL AUSTRALIA BK 0.30 17-25 31/10A	31.10.25	250'000	0	0	250'000	97.90	244'751.25	0.51
WESTPAC BANKING 0.50 18-28 16/05A	16.05.28	250'000	0	0	250'000	95.89	239'736.25	0.50
WESTPAC BANKING GROUP 0.30 17- 25 28/11A	28.11.25	250'000	0	0	250'000	98.00	244'987.50	0.51
<i>Australia</i>							<i>1'919'810.00</i>	<i>4.01</i>
BAWAG BK 2.955 22-27 29/11A	29.11.27	250'000	0	0	250'000	102.80	257'011.25	0.53
RLB OBEROESTERREICH 2.63 23-28 29/06A	29.06.28	0	150'000	0	150'000	101.95	152'921.25	0.32
<i>Austria</i>							<i>409'932.50</i>	<i>0.85</i>
BANK OF MONTREAL 2.26 23-29 01/02A	01.02.29	0	100'000	0	100'000	102.86	102'858.00	0.21
BANK OF NOVA SCOTIA 2.382 23-27 22/09A	22.09.27	0	100'000	0	100'000	102.53	102'526.00	0.21
CANADIAN IMPERIAL 0.15 18-23 31/07A	31.07.23	250'000	0	250'000	0	0.00	0.00	0.00
CIBC 0.05 19-26 15/10A5 19-26 15/10A	15.10.26	300'000	0	0	300'000	95.79	287'377.50	0.60
CIBC 0.18 21-29 20/04A	20.04.29	150'000	0	0	150'000	92.09	138'137.25	0.29
ROYAL BANK OF CANADA 0.1 18-23 18/07A	18.07.23	250'000	0	250'000	0	0.00	0.00	0.00
<i>Canada</i>							<i>630'898.75</i>	<i>1.31</i>
SCOTIABANK CHILE 0.385 21-26 22/07A	22.07.26	200'000	0	0	200'000	95.58	191'163.00	0.40
<i>Chile</i>							<i>191'163.00</i>	<i>0.40</i>
NORDEA BANK AB 0.55 15-25 23/06A	23.06.25	250'000	0	0	250'000	98.59	246'482.50	0.51
<i>Finland</i>							<i>246'482.50</i>	<i>0.51</i>

Helvetia Allegra One

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
BFCM 0.25 21-29 21/06A	21.06.29	250'000	0	0	250'000	92.51	231'268.75	0.48
BFCM 0.40 17-25 19/12A	19.12.25	250'000	0	0	250'000	97.80	244'492.50	0.51
BFCM 1.00 18-26 13/11A	13.11.26	150'000	0	0	150'000	98.35	147'530.25	0.31
BNP PAR 2.63 23-29 07/06A	07.06.29	0	200'000	0	200'000	104.74	209'476.00	0.44
BNP PARIBAS SA 2.8925 22-29 27/09A27/09A	27.09.29	200'000	0	0	200'000	104.69	209'374.00	0.44
BPCE SA 2.655 23-30 12/06A	12.06.30	0	250'000	0	250'000	104.88	262'211.25	0.55
CREDIT AGRICOLE SA 3.042 22-27 29/09A09A	29.09.27	400'000	0	0	400'000	104.61	418'458.00	0.87
ENGIE 2.34 23-27 04/01A	04.01.27	0	300'000	0	300'000	102.49	307'468.50	0.64
ENGIE SPA 2.49 23-31 04/07A	04.07.31	0	100'000	0	100'000	105.37	105'365.00	0.22
TOTAL CAP INT 0.50 15-27 15/06A	01.06.27	250'000	0	250'000	0	0.00	0.00	0.00
TOTAL CAPITAL INTL 1.00 14-24 29/08A	29.08.24	750'000	0	500'000	250'000	99.57	248'912.50	0.52
<i>France</i>							2'384'556.75	4.98
BERLIN HYP AG 2.2500 23-27 08/11A	08.11.27	0	200'000	0	200'000	102.01	204'024.00	0.42
DEUTSCHE BAHN F 0.1000 21-36 28/01A	28.01.36	250'000	0	0	250'000	86.54	216'337.50	0.45
DEUTSCHE BAHN FIN 0.45 17-30 08/11A	08.11.30	250'000	0	250'000	0	0.00	0.00	0.00
DEUTSCHE BAHN FIN 0.50 18-28 18/07A	18.07.28	500'000	0	200'000	300'000	96.84	290'527.50	0.60
EON SE 1.86 22-25 05/12A	05.12.25	250'000	0	0	250'000	100.59	251'476.25	0.52
EON SE 2.5025 22-29 05/12A	05.12.29	250'000	0	0	250'000	105.07	262'678.75	0.55
FRESENIUS SE & CO.KGAA 2.96 23-28 10/18A	18.10.28	0	200'000	200'000	0	0.00	0.00	0.00
LANDESBANK BADEN-WUR 2.602 23- 28 04/10A	04.10.28	0	100'000	0	100'000	103.16	103'163.00	0.21
MUENCHENER HYPO 0.25 20-28 18/09A	18.09.28	100'000	0	0	100'000	94.42	94'424.00	0.20
MUENCHENER HYPOTHEKE 0.25 21- 27 30/03A	30.03.27	200'000	0	0	200'000	95.09	190'176.00	0.40
<i>Germany</i>							1'612'807.00	3.35
LGT BANK AG 0.20 16-26 12/10A	12.10.26	250'000	0	0	250'000	96.74	241'841.25	0.50
LGT BANK AG 0.50 17-27 12/05A	12.05.27	250'000	0	0	250'000	96.84	242'092.50	0.50
LGT BANK AG 0.625 15-25 25/11A	25.11.25	250'000	0	0	250'000	98.47	246'177.50	0.51
LGT BANK IN LIECHTENST 0.45 21-31 29/07A	29.07.31	0	200'000	0	200'000	89.98	179'953.00	0.37
LIECHTENSTEIN LDBANK 0.125 19-26 28/05A	28.05.26	150'000	0	0	150'000	96.54	144'812.25	0.30
<i>Liechtenstein</i>							1'054'876.50	2.18
DH SWITZERLAND FIN 0.50 15-23 08/12A	08.12.23	100'000	0	100'000	0	0.00	0.00	0.00
<i>Luxembourg</i>							0.00	0.00
ABN AMRO BANK 2.505 23-28 26/06A	26.06.28	0	200'000	0	200'000	103.62	207'233.00	0.43
ABN AMRO BK 2.3 23-25 26/06A	26.06.25	0	200'000	0	200'000	101.00	202'008.00	0.42
COOPERATIEVE RABOBK 3.125 06/26 15/09A	15.09.26	500'000	0	0	500'000	104.45	522'247.50	1.09
SHELL INT FIN 0.875 15-28 21/08A	21.08.28	250'000	0	0	250'000	98.24	245'597.50	0.51
TOYOTA MOTOR FINANCE 2.13 23-27 15/06A	15.06.27	0	200'000	0	200'000	102.34	204'671.00	0.43
<i>Netherlands</i>							1'381'757.00	2.88

Helvetia Allegra One

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
SPAREBANK 1 SMN 1.5 22-27 15/06A 15/06A	15.06.27	300'000	0	0	300'000	99.77	299'298.00	0.62
<i>Norway</i>							299'298.00	0.62
KOREA GAS CORPORATION 0.0 PCT 2019-2023	28.11.23	250'000	0	250'000	0	0.00	0.00	0.00
<i>South Korea</i>							0.00	0.00
AAREKRAFTWERK K 0.6250 19-29 03/08A	03.08.29	250'000	0	0	250'000	95.40	238'487.50	0.50
<i>Sweden</i>							238'487.50	0.50
ABB LTD 0.3000 19-24 06/08A	06.08.24	250'000	0	250'000	0	0.00	0.00	0.00
AEW ENERGIE AG 1.5 22-29 29/06A	29.06.29	200'000	0	0	200'000	100.12	200'241.00	0.42
AMAG LEASING AG 2.73 23-26 04/09A	04.09.26	0	250'000	0	250'000	101.13	252'818.75	0.53
AMAG LEASING AG 3.012 23-29 04/09A	04.09.29	0	250'000	0	250'000	102.43	256'063.75	0.53
AXPO HLDG 1.75 16-24 29/05A	29.05.24	250'000	0	0	250'000	99.96	249'895.00	0.52
AXPO HOLDING AG 2.5 23-26 22/09A	22.09.26	0	250'000	0	250'000	102.12	255'291.25	0.53
BALOISE 2.2 23-32 30/01A	30.01.32	0	350'000	0	350'000	104.05	364'185.50	0.76
BANK JULIUS BAER CO 0.125 21-28 27/04A	27.04.28	250'000	0	0	250'000	93.01	232'528.75	0.48
BANQ CANTONALE 0.1000 21-31 18/04A	18.04.31	250'000	0	0	250'000	90.83	227'081.25	0.47
BANQUE CLER EX BANQUE 0.375 19- 27 26/04A	26.04.27	0	100'000	0	100'000	96.29	96'285.00	0.20
BC BERNOISE 0.4 18-27 03/05A	03.05.27	250'000	0	0	250'000	96.59	241'481.25	0.50
BELL AG 0.625 16-25 24/03A	24.03.25	250'000	0	0	250'000	98.62	246'550.00	0.51
BQ CANTONALE DE 0.1250 19-26 23/04A	23.04.26	200'000	0	0	200'000	97.02	194'030.00	0.40
CEMBRA MONEY BA 0.4175 21-28 15/11A	15.11.28	150'000	0	0	150'000	93.45	140'181.75	0.29
CEMBRA MONEY BANK AG 2.4113 23- 29 08/08A	08.08.29	0	250'000	0	250'000	102.80	257'000.00	0.53
CIE SUISSE REASSURANCE 0.75 15-27 21/01A	21.01.27	250'000	0	0	250'000	98.64	246'602.50	0.51
COOP-GRUPPE 0.50 16-26 19/05A	19.05.26	200'000	0	0	200'000	97.72	195'439.00	0.41
COOP GRUPPE GEN 0.75 18-25 06/06A	06.06.25	250'000	0	0	250'000	98.81	247'028.75	0.51
EMMI FINANZ AG 2.0 23-28 22/09A	22.09.28	0	250'000	0	250'000	102.73	256'815.00	0.53
FCA CAPITAL SUISSE 2.9025 23-26 20/07A	20.07.26	0	100'000	0	100'000	101.82	101'824.50	0.21
GALENICA AG 1.00 17-26 15/12A	15.12.26	0	100'000	0	100'000	98.84	98'838.50	0.21
GIVAUDAN SA 0.3750 21-30 07/06A	07.06.30	200'000	0	200'000	0	0.00	0.00	0.00
GRANDE DIXENCE 1.7 22-29 12/07A	12.07.29	0	100'000	0	100'000	100.44	100'439.50	0.21
INSELSPITAL-STIFTUNG 2.375 23-31 29/09A	29.09.31	0	250'000	0	250'000	105.66	264'153.75	0.55
KRAFTWERKE LINTH L 1.25 14-24 11/09A	11.09.24	250'000	0	0	250'000	99.59	248'982.50	0.52
KRAFTWERKE LINTH L 2.00 17-23 11/12A	11.12.23	250'000	0	250'000	0	0.00	0.00	0.00
KRAFTWERKE LINTH L 2.375 13-26 10/12A	10.12.26	250'000	0	0	250'000	102.31	255'771.25	0.53
KRAFTWERKE LINTHLIMM 2.25 23-25 05/12A	05.12.25	0	150'000	0	150'000	101.24	151'857.00	0.32
KRAFTWERKE OBERHAS 0.125 21-31 21/02A	21.02.31	150'000	0	0	150'000	90.42	135'624.75	0.28

Helvetia Allegra One

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
KUEHNE NAGEL INTERN 0.20 19-25 18/06A	18.06.25	250'000	0	0	250'000	98.00	245'007.50	0.51
MIGROS BANK 0.2500 19-27 10/12A	10.12.27	0	100'000	0	100'000	95.40	95'404.00	0.20
NANT DE DRANCE SA 1.2500 20-27 25/06A	25.06.27	250'000	0	0	250'000	98.92	247'308.75	0.51
NANT DE FRANCE 2.00 16-26 02/02A	02.02.26	250'000	0	0	250'000	100.78	251'957.50	0.52
NESTLE 1.625 22-25 07/11A	07.11.25	500'000	0	0	500'000	100.64	503'190.00	1.05
NESTLE 1.625 22-26 15/07A	15.07.26	250'000	0	0	250'000	100.96	252'402.50	0.53
NESTLE 1.625 23-27 20/11A	20.11.27	0	250'000	0	250'000	101.63	254'070.32	0.53
NESTLE 1.875 23-31 20/11A	20.11.31	0	250'000	0	250'000	104.19	260'467.88	0.54
NESTLE 2.125 22-30 15/07A	15.07.30	250'000	0	0	250'000	105.30	263'241.25	0.55
NESTLE 2.25 22-29 08/11A	08.11.29	500'000	0	0	500'000	105.55	527'740.00	1.10
NESTLE 2.5 22-34 14/07A	14.07.34	250'000	0	0	250'000	111.10	277'738.75	0.58
NESTLE LTD. 0.75 18-19 28/06A	28.06.28	750'000	0	0	750'000	98.09	735'690.00	1.53
NESTLE LTD. 1.875 23-29 28/06A	28.06.29	0	500'000	0	500'000	103.23	516'167.50	1.07
NESTLE SA 0.2500 18-24 28/06A	28.06.24	500'000	0	500'000	0	0.00	0.00	0.00
NOVARTIS 0.625 15-29 13/11A	13.11.29	250'000	0	250'000	0	0.00	0.00	0.00
NOVARTIS AG 0.25 15-25 13/05A	13.05.25	500'000	0	200'000	300'000	98.58	295'734.00	0.62
NOVARTIS AG 1.05 15-35 11/05A	11.05.35	250'000	0	0	250'000	96.97	242'412.50	0.50
RAIFFEISEN SCHWEIZ 0.30 16-25 22/04A	22.04.25	250'000	0	0	250'000	98.28	245'700.00	0.51
RAIFFEISEN SCHWEIZ 0.75 16-31 22/04A	22.04.31	250'000	0	0	250'000	93.33	233'315.00	0.49
RAIFFEISEN SUISSE 0.35 18-24 16/02A	16.02.24	250'000	0	0	250'000	99.82	249'547.50	0.52
RAIFFEISEN SUISSE 2.00 10-23 21/09A	21.09.23	250'000	0	250'000	0	0.00	0.00	0.00
ROCHE KAPITALMA 0.5000 22-27 25/02A	25.02.27	250'000	0	0	250'000	97.81	244'525.00	0.51
ROCHE KAPITALMARKT 0.10 17-24 23/09A	23.09.24	250'000	0	250'000	0	0.00	0.00	0.00
ROCHE KAPITALMARKT 0.45 17-29 23/03A	23.03.29	250'000	0	250'000	0	0.00	0.00	0.00
ROCHE KAPITALMARKT A 1.0 22-37 25/02A	25.02.37	150'000	0	0	150'000	95.49	143'241.75	0.30
ROCHE KAPITALMARKT A 1.6 23-28 15/09A	15.09.28	0	300'000	0	300'000	101.81	305'416.50	0.64
ROCHE KAPITALMARKT A 1.75 23-33 15/09A	15.09.33	0	350'000	0	350'000	103.88	363'578.25	0.76
ROCHE KAPITALMARKT AG 0.25 18-25 24/09A	24.09.25	500'000	0	0	500'000	98.24	491'202.50	1.02
ROCHE KAPITALMARKT AG 0.75 18-30 24/09A	24.09.30	500'000	0	0	500'000	96.93	484'640.00	1.01
ROCH KA 1.5 22-26 23/06A	23.06.26	350'000	0	0	350'000	100.65	352'276.75	0.73
ROCH KA 2.0 22-32 23/09A	23.09.32	500'000	0	0	500'000	105.76	528'822.50	1.10
ROMANDE ENERGIE 2.625 22-37 15/07A	15.07.37	150'000	0	0	150'000	111.92	167'886.75	0.35
SANDOZ GROUP 2.125 23-26 17/11A	17.11.26	0	250'000	0	250'000	101.80	254'501.25	0.53
SANDOZ GROUP 2.6 23-31 17/11A	17.11.31	0	250'000	0	250'000	106.36	265'906.25	0.55
SIX GROUP AG 0.2000 21-29 28/09A	28.09.29	250'000	0	0	250'000	93.22	233'052.50	0.48
SWISSCOM 1.00 15-35 17/04A	17.04.35	250'000	0	0	250'000	95.34	238'337.50	0.50
SWISSCOM AG 0.125 16-32 15/09A	15.09.32	250'000	0	250'000	0	0.00	0.00	0.00
SWISSCOM AG 0.375 17-27 31/05A	31.05.27	250'000	0	0	250'000	97.23	243'083.75	0.51
SWISSCOM AG 0.7500 18-28 12/10A	12.10.28	0	250'000	0	250'000	97.66	244'141.25	0.51
SWISSCOM AG 1.75 12-24 10/07A	10.07.24	250'000	0	250'000	0	0.00	0.00	0.00
SWISSGRID AG 0.05 21-33 30/06A	30.06.33	0	100'000	0	100'000	87.34	87'335.50	0.18
SWISSGRID AG 1.625 13-25 30/01A	30.01.25	250'000	0	0	250'000	99.99	249'963.75	0.52

Helvetia Allegra One

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
SWISS LIFE 2.2588 23-28 26/07A	26.07.28	0	300'000	0	300'000	103.75	311'245.50	0.65
SWISS LIFE 2.61 23-32 26/01A	26.01.32	0	200'000	0	200'000	107.41	214'814.00	0.45
SWISS PRIME SIT 0.3750 21-28 11/02A	11.02.28	250'000	0	0	250'000	94.72	236'788.75	0.49
SWISS PRIME SIT 0.65 20-29 18/12A	18.12.29	250'000	0	0	250'000	93.74	234'346.25	0.49
SWISS PRIME SIT 1.2500 19-27 02/04A	02.04.27	250'000	0	0	250'000	98.76	246'898.75	0.51
SWISS PRIME SITE A 0.825 17-26 11/05A	11.05.26	250'000	0	0	250'000	98.23	245'586.25	0.51
UBS GROUP INC 1.25 16-26 23/02A	23.02.26	200'000	0	0	200'000	99.23	198'459.00	0.41
ZURICH CIE ASS. 0.5 18-24 18/12A	18.12.24	500'000	0	200'000	300'000	98.95	296'857.50	0.62
ZURICH COMPAGNIE D'ASSUR 1 18-28 30/10A	30.10.28	250'000	0	0	250'000	98.63	246'577.50	0.51
ZURICH INSURANCE 0.75 19-27 24/01A	22.10.27	250'000	0	0	250'000	98.22	245'537.50	0.51
<i>Switzerland</i>							18'589'127.95	38.67
ANZ NEW ZEALAND INTL 0.25 16-23 25/10A	25.10.23	250'000	0	250'000	0	0.00	0.00	0.00
LLOYDS BANKING GROUP 1.00 18-25 04/09A	04.03.25	250'000	0	0	250'000	99.09	247'717.50	0.52
UBS AG LONDON 2.55 23-29 09/05A	09.05.29	0	250'000	0	250'000	104.75	261'878.75	0.54
WESTPAC SECURITIES 0.375 16-24 05/02A	05.02.24	250'000	0	250'000	0	0.00	0.00	0.00
<i>United Kingdom</i>							509'596.25	1.06
APPLE INC 0.375 15-24 25/11A	25.11.24	500'000	0	300'000	200'000	98.99	197'976.00	0.41
AT&T INC 1.375 14-24 04/12A	04.12.24	250'000	0	0	250'000	99.71	249'285.00	0.52
CITIGROUP INC 0.50 17-24 22/11A	22.11.24	250'000	0	250'000	0	0.00	0.00	0.00
CITIGROUP INC 0.75 19-26 02/04A	02.04.26	250'000	0	250'000	0	0.00	0.00	0.00
COCA-COLA CO 1.00 15-28 02/10A	02.10.28	500'000	0	0	500'000	99.30	496'520.00	1.03
ELI LILLY & CO 0.15 16-24 24/05A	24.05.24	250'000	0	250'000	0	0.00	0.00	0.00
ELI LILLY & CO 0.45 16-28 24/01A	24.05.28	250'000	0	0	250'000	96.96	242'410.00	0.50
EQUINIX EUROPE 1 2.875 23-28 12/09A	12.09.28	0	250'000	0	250'000	104.12	260'306.25	0.54
GOLDMAN SACHS GROUP 0.500 17- 24 04/12A	04.12.24	250'000	0	0	250'000	98.89	247'227.50	0.51
GOLDMAN SACHS GROUP 1.0000 18- 25 24/11A	24.11.25	250'000	0	0	250'000	98.87	247'183.75	0.51
JPMORGAN CHASE & CO 0.50 15-23 04/12A	04.12.23	500'000	0	500'000	0	0.00	0.00	0.00
JPMORGAN CHASE CO 0.45 16-26 11/11A	11.11.26	250'000	0	0	250'000	97.25	243'128.75	0.51
MCDONALD S CORP 0.17 16-24 04/10A	04.10.24	250'000	0	0	250'000	98.86	247'160.00	0.51
NESTLE HOLDINGS INC 0.25 17-27 04/10A	04.10.27	500'000	0	0	500'000	96.61	483'062.50	1.01
NEW YORK LIFE G 0.1250 21-30 23/07A	23.07.30	250'000	0	0	250'000	90.95	227'376.25	0.47
NEW YORK LIFE GLB 0.125 20-29 11/09A	11.09.29	250'000	0	0	250'000	92.33	230'836.25	0.48
VERIZON COMM 1 17-27 30/11A	30.11.27	250'000	0	0	250'000	98.22	245'555.00	0.51
WELLS FARGO 0.50 15-23 02/11A	02.11.23	500'000	0	500'000	0	0.00	0.00	0.00
WELLS FARGO 1.25 14-24 03/09S	03.09.24	250'000	0	0	250'000	99.63	249'085.00	0.52
WELLS FARGO AND 0.75 20-25 27/05A	27.05.25	0	300'000	0	300'000	98.70	296'094.00	0.62
<i>United States of America</i>							4'163'206.25	8.65
Swiss franc							33'631'999.95	69.97
Exchange traded securities							33'631'999.95	69.97

Helvetia Allegra One

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
GIVAUDAN SA	0.375 18-25 09/04A	09.04.25	250'000	0	250'000	0	0.00	0.00
<i>Switzerland</i>							0.00	0.00
Swiss franc							0.00	0.00
Transferable securities traded on another regulated market open to the public							0.00	0.00
Bonds							33'631'999.95	69.97
Bonds, convertible bonds							33'631'999.95	69.97

Helvetia Allegra One

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Units in Investment Funds							
ISHARES CORE EUR CORP BD EUR ETF	150'000	0	0	150'000	4.98	694'695.08	1.45
SSGA SPDR BLOOM BARCLAYS EU CORPO BD	14'000	0	0	14'000	53.40	695'043.72	1.45
<i>Ireland</i>						1'389'738.80	2.90
DB X-T II IBOX LIQ CORP -IC	5'000	0	0	5'000	151.13	702'527.81	1.46
<i>Luxembourg</i>						702'527.81	1.46
Euro						2'092'266.61	4.36
UBS - BARCLAYS MSCI US LIQUID CORP SUST	330'000	81'000	0	411'000	11.66	4'791'232.50	9.97
UBS-BLOOMB BAR MSCI EURO AREA LIQ-A H C	350'000	76'000	52'000	374'000	12.94	4'838'999.00	10.07
<i>Luxembourg</i>						9'630'231.50	20.04
Swiss franc						9'630'231.50	20.04
CON DBX USD COR -1D- USD	60'000	0	0	60'000	13.17	664'798.83	1.38
ISHARES PLC-ISHARES USD CORP BOND UCIT	150'000	0	0	150'000	5.79	730'824.24	1.52
<i>Ireland</i>						1'395'623.07	2.90
SPDR PORTFOLIO CORPORATE BOND ETF	25'000	0	0	25'000	29.41	618'804.08	1.29
<i>United States of America</i>						618'804.08	1.29
United States dollar						2'014'427.15	4.19
Exchange traded securities						13'736'925.26	28.59
HELVETIA CH SWISS PROPERTY FUND	21'376	0	21'376	0	0.00	0.00	0.00
<i>Switzerland</i>						0.00	0.00
Swiss franc						0.00	0.00
Transferable securities traded on another regulated market open to the public						0.00	0.00
Units in Investment Funds						13'736'925.26	28.59

Description	Market value CHF	in %
Cash at banks and liquidities		
on cash	470'506.01	0.98
Cash at banks and liquidities	470'506.01	0.98

Exchange rate

1 EUR	=	CHF	0.92970
1 USD	=	CHF	0.84162

Helvetia Allegra One

Details for previous years

Date	Class	Net asset value per unit at the end of the accounting period ¹		Number of units outstanding	Fund's net assets	Retention per unit
31.12.21	Class A1	CHF	99.80	38'228.333	3'815'378.58	0.48
31.12.22	Class A1	CHF	89.50	38'228.333	3'421'305.78	0.4723
31.12.23	Class A1	CHF	92.70	38'228.333	3'543'631.55	0.9266
31.12.21	Class A2	CHF	99.22	117'983.894	11'706'547.61	0.18
31.12.22	Class A2	CHF	88.81	117'983.894	10'477'591.48	0.1978
31.12.23	Class A2	CHF	91.80	117'983.894	10'831'150.10	0.6493
31.12.21	Class H1	CHF	100.13	312'255.334	31'265'425.02	0.64
31.12.22	Class H1	CHF	89.87	312'255.334	28'061'823.18	0.6112
31.12.23	Class H1	CHF	93.17	312'255.334	29'093'413.23	1.0674
31.12.21	Class R1	CHF	99.81	53'666.000	5'356'310.32	0.48
31.12.22	Class R1	CHF	89.50	53'247.000	4'765'581.74	0.4746
31.12.23	Class R1	CHF	92.70	48'954.000	4'537'971.90	0.9266
31.12.22	Class E	CHF	90.91	10.000	909.05	0.70
31.12.23	Class E	CHF	94.28	10.000	942.84	1.175

¹ Net asset value at the end of accounting period according to SSP.

Statement of assets and liabilities

(Market value)	31.12.23 CHF	31.12.22 CHF
Securities		
Shares	8'683'650.90	8'323'860.39
Bonds, convertible bonds	38'543'781.10	39'748'530.75
Investment funds	32'079'468.92	35'593'309.92
Structured products	5'541'528.61	5'003'998.90
Derivatives	146'884.28	112'669.94
Cash at banks and liquidities		
sight	716'566.30	2'085'551.21
Other assets	401'522.41	404'721.41
Total asset of the fund at the end of the accounting period	86'113'402.52	91'272'642.52
Other liabilities	-118'419.69	-112'191.30
Net asset of the fund at the end of the accounting period	85'994'982.83	91'160'451.22

Change in fund's net assets

	01.01.23 31.12.23 CHF	01.01.22 31.12.22 CHF
Net asset of the fund at the beginning of the accounting period	91'160'451.22	90'143'211.11
Withholding tax payment on result available to be reinvested	-261'675.77	-184'358.02
Balance from issues and redemptions of units	-9'904'421.67	14'137'358.61
Total operating income/(loss)	5'000'629.05	-12'935'760.48
Net asset of the fund at the end of the accounting period	85'994'982.83	91'160'451.22

Evolution of the number of units

Class A1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		95'720.114	70'150.001
Units issued		61'193.269	25'570.113
Units redeemed		0.000	0.000
Position at the end of the accounting period		156'913.383	95'720.114
Net asset value per unit at the end of the accounting period ¹	CHF	102.01	97.14

Class A2

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		17'159.490	24'542.677
Units issued		0.000	0.000
Units redeemed		10'309.278	7'383.187
Position at the end of the accounting period		6'850.212	17'159.490
Net asset value per unit at the end of the accounting period ¹	CHF	100.86	96.23

Class H1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		472'145.028	472'145.028
Units issued		0.000	0.000
Units redeemed		144'438.978	0.000
Position at the end of the accounting period		327'706.050	472'145.028
Net asset value per unit at the end of the accounting period ¹	CHF	105.19	99.89

Class R1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		338'917.138	223'109.138
Units issued		62'202.000	155'176.000
Units redeemed		61'068.000	39'368.000
Position at the end of the accounting period		340'051.138	338'917.138
Net asset value per unit at the end of the accounting period ¹	CHF	102.02	97.15

Class E

		01.01.23	18.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		1'424.769	0.000
Units issued		19.212	1'453.959
Units redeemed		0.000	29.190
Position at the end of the accounting period		1'443.981	1'424.769
Net asset value per unit at the end of the accounting period ¹	CHF	92.67	88.08

(1) Net asset value at the end of accounting period according to SSP.

Profit and loss account	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Income		
Income on securities		
Shares	254'244.87	206'181.38
Bonds, convertible bonds	385'906.05	317'360.43
Investment funds ¹	750'486.72	606'848.67
Interest income		
on cash account	13'663.82	8'479.24
Purchase of current net income on issue of units	24'786.84	18'772.09
Total income	1'429'088.30	1'157'641.81
Expenses		
Regulatory commissions :		
Administration fees	-28'109.04	-27'362.52
Custody fees	-28'259.04	-27'497.52
Management fees	-354'494.21	-330'289.43
Audit fees	-11'847.00	-11'847.00
Negative interest	0.00	-15'076.30
Other expenses	-3'131.26	-3'422.25
Payment of current income on redemption of units	-109'011.38	-4'446.25
Total expenses	-534'851.93	-419'941.27
Net income	894'236.37	737'700.54
Realised gains and losses	-1'108'190.07	-1'099'470.81
Realised income	-213'953.70	-361'770.27
Change in unrealised gains / losses	5'214'582.75	-12'573'990.21
Total operating income/(loss)	5'000'629.05	-12'935'760.48

Allocation of result

Class A1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	138'609.72	52'913.35
Net income brought forward from the previous year	7.91	525.53
Balance available for accumulation	138'617.63	53'438.88
35% Swiss withholding tax	-48'516.05	-18'700.84
Net accumulated income	-90'101.23	-34'730.13
Amount carried forward to the following fiscal year	0.35	7.91

(1) As provided in the Swiss Federal Tax Administration circular no. 24 of 20.11.17, section 2.8.

Allocation of result

Class A2	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	3'957.42	4'158.61
Net income brought forward from the previous year	0.86	169.87
Balance available for accumulation	3'958.28	4'328.48
35% Swiss withholding tax	-1'385.32	-1'514.67
Net accumulated income	-2'572.73	-2'812.95
Amount carried forward to the following fiscal year	0.23	0.86

Allocation of result

Class H1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	449'701.37	492'130.10
Net income brought forward from the previous year	28.38	4'594.85
Balance available for accumulation	449'729.75	496'724.95
35% Swiss withholding tax	-157'398.85	-173'843.80
Net accumulated income	-292'312.16	-322'852.77
Amount carried forward to the following fiscal year	18.74	28.38

Allocation of result

Class R1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	300'417.78	187'370.14
Net income brought forward from the previous year	25.43	1'296.57
Balance available for accumulation	300'443.21	188'666.71
35% Swiss withholding tax	-105'152.31	-66'024.45
Net accumulated income	-195'282.87	-122'616.83
Amount carried forward to the following fiscal year	8.03	25.43

Allocation of result

Class E	01.01.23	18.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	1'550.08	1'128.35
Net income brought forward from the previous year	0.08	0.00
Balance available for accumulation	1'550.16	1'128.35
35% Swiss withholding tax	-542.54	-394.89
Net accumulated income	-1'007.57	-733.38
Amount carried forward to the following fiscal year	0.05	0.08

<u>Synthetic TER in %:</u> Class A1	0.83	0.84
<u>Synthetic TER in %:</u> Class A2	1.13	1.15
<u>Synthetic TER in %:</u> Class H1	0.38	0.39
<u>Synthetic TER in %:</u> Class R1	0.83	0.84
<u>Synthetic TER in %:</u> Class E	0.53	0.51

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Shares							
Equities and other equity instruments							
ABB LTD PREFERENTIAL SHARE	9'500	0	0	9'500	37.30	354'350.00	0.41
ACCELLERON INDUSTRIES AG	0	2'000	0	2'000	26.26	52'520.00	0.06
ADECCO REG.SHS	1'200	1'400	1'200	1'400	41.27	57'778.00	0.07
ALCON - REG SHS	3'360	0	0	3'360	65.64	220'550.40	0.26
ARYZTA	0	30'000	0	30'000	1.55	46'560.00	0.05
BALOISE HOLDING - REG SHS	400	0	0	400	131.80	52'720.00	0.06
BARRY CALLEBAUT - NAMEN-AKT	30	40	30	40	1'419.00	56'760.00	0.07
BELIMO HOLDING LTD	0	120	120	0	0.00	0.00	0.00
BKW AG	400	0	0	400	149.50	59'800.00	0.07
BUCHER INDUSTRIES NAMEN AKT	0	120	120	0	0.00	0.00	0.00
CEMBRA MONEY BANK SA	0	600	600	0	0.00	0.00	0.00
CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	15	0	3	12	10'090.00	121'080.00	0.14
CIE FINANCIERE RICHEMONT - REG SHS	3'000	200	0	3'200	115.75	370'400.00	0.43
CLARIANT - REG SHS	2'400	3'200	2'400	3'200	12.42	39'744.00	0.05
CREDIT SUISSE GROUP AG REG SHS	15'042	0	15'042	0	0.00	0.00	0.00
DKSH HOLDING SA	600	0	600	0	0.00	0.00	0.00
EMS-CHEM HOLDINGS-NAMEN ACT.	0	70	0	70	681.00	47'670.00	0.06
FLUGHAFEN ZUERICH AG	0	250	0	250	175.60	43'900.00	0.05
GALENICA SA	600	0	600	0	0.00	0.00	0.00
GEBERIT AG	200	0	0	200	539.00	107'800.00	0.13
GEORG FISCHER LTD	800	0	0	800	61.10	48'880.00	0.06
GIVAUDAN SA - REG SHS	40	10	0	50	3'484.00	174'200.00	0.20
HOLCIM LTD	4'000	0	0	4'000	66.02	264'080.00	0.31
IDORSIA REGISTERED	2'500	0	2'500	0	0.00	0.00	0.00
JULIUS BAER GROUP - REG SHS	1'300	0	0	1'300	47.15	61'295.00	0.07
KUEHNE + NAGEL INTERNATIONAL AG	450	0	120	330	289.80	95'634.00	0.11
LOGITECH - REG SHS	1'300	0	0	1'300	79.76	103'688.00	0.12
LONZA GROUP (CHF)	400	70	0	470	353.70	166'239.00	0.19
NESTLE SA PREFERENTIAL SHARE	16'000	1'200	1'300	15'900	97.51	1'550'409.00	1.80
NOVARTIS AG PREFERENTIAL SHARE	13'400	0	600	12'800	84.87	1'086'336.00	1.26
PARTNERS GROUP HLDG - REG SHS	140	0	0	140	1'213.00	169'820.00	0.20
ROCHE HOLDING LTD	4'200	150	0	4'350	244.50	1'063'575.00	1.24
SANDOZ GROUP AG	0	2'560	0	2'560	27.06	69'273.60	0.08
SCHINDLER HOLDING SA	400	0	0	400	210.30	84'120.00	0.10
SGS LTD	0	750	0	750	72.54	54'405.00	0.06
SGS SA REG SHS	30	0	30	0	0.00	0.00	0.00
SIEGFRIED HOLDING	0	70	0	70	859.50	60'165.00	0.07
SIG GROUP PREFERENTIAL SHARE	3'000	0	0	3'000	19.35	58'050.00	0.07
SIKA - REGISTERED SHS	800	100	0	900	273.70	246'330.00	0.29
SONOVA HOLDING NAM-AKT	300	0	0	300	274.40	82'320.00	0.10
STRAUMANN HOLDING LTD	700	0	0	700	135.60	94'920.00	0.11
SWISSCOM SHS NOM	210	0	60	150	506.00	75'900.00	0.09
SWISS LIFE HOLDING - REG SHS	260	0	60	200	584.00	116'800.00	0.14
SWISSQUOTE GROUP HOLDING	0	300	0	300	204.60	61'380.00	0.07
SWISS RE - REG SHS	1'700	0	0	1'700	94.56	160'752.00	0.19
TECAN GROUP NAM.AKT	150	0	150	0	0.00	0.00	0.00
TEMENOS AG NAM.AKT	700	500	500	700	78.22	54'754.00	0.06
THE SWATCH GROUP	300	0	0	300	228.60	68'580.00	0.08
UBS GROUP NAMEN-AKT	20'100	669	1'100	19'669	26.10	513'360.90	0.60
VAT GROUP SA	200	0	0	200	421.50	84'300.00	0.10
VONTOBEL HOLDING	600	0	600	0	0.00	0.00	0.00
ZURICH INSURANCE GROUP - REG SHS	950	0	80	870	439.60	382'452.00	0.44
<i>Switzerland</i>						<i>8'683'650.90</i>	<i>10.12</i>

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Equities and other equity instruments							
Swiss franc						8'683'650.90	10.12
Exchange traded securities						8'683'650.90	10.12
Equities and other equity instruments						8'683'650.90	10.12
Rights							
HELVETIA (CH) SWISS PROPE 20.03.23 RIGHT	0	41'205	41'205	0	0.00	0.00	0.00
<i>Switzerland</i>						<i>0.00</i>	<i>0.00</i>
Swiss franc						0.00	0.00
Transferable securities traded on another regulated market open to the public						0.00	0.00
Rights						0.00	0.00
Shares and other equity instruments and rights						8'683'650.90	10.12

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds, convertible bonds								
Bonds								
CW BK AUST 1.94 23-30 26/06A	26.06.30	0	250'000	0	250'000	103.70	259'242.50	0.30
NATIONAL AUSTRALIA 0.2925 22-28 03/02A	03.02.28	250'000	0	0	250'000	95.66	239'142.50	0.28
NATIONAL AUSTRALIA 0.5650 22-31 03/02A	03.02.31	250'000	0	0	250'000	94.00	235'002.50	0.27
NATIONAL AUSTRALIA B 2.201 23-29 12/04A	12.04.29	0	250'000	0	250'000	103.67	259'176.25	0.30
NATIONAL AUSTRALIA BK 0.065 20-29 29/01A	29.01.29	250'000	0	150'000	100'000	93.50	93'497.00	0.11
WESTPAC BANKING 0.50 18-28 16/05A	16.05.28	250'000	0	0	250'000	95.89	239'736.25	0.28
<i>Australia</i>							<i>1'325'797.00</i>	<i>1.54</i>
BAWAG BK 2.955 22-27 29/11A	29.11.27	250'000	0	0	250'000	102.80	257'011.25	0.30
OESTER.KONTROLLBK 2.875 05-30 25/02A	25.02.30	250'000	0	0	250'000	110.55	276'365.00	0.32
<i>Austria</i>							<i>533'376.25</i>	<i>0.62</i>
BANK OF NOVA SCOTIA 0.1425 21-28 25/10A	25.10.28	200'000	0	0	200'000	92.95	185'906.00	0.22
CIBC 0.125 15-25 22/12A	22.12.25	250'000	0	0	250'000	97.47	243'670.00	0.28
CIBC 0.2825 22-27 03/02A825 22-27 03/02A	03.02.27	0	200'000	0	200'000	96.02	192'034.00	0.22
PROVINCE OF MANITOBA 0.25 19-29 15/03A	15.03.29	250'000	0	0	250'000	94.91	237'267.50	0.28
PROV OF NEW BRUNSWICK 0.2 16-31 07/11A	07.11.31	150'000	0	0	150'000	91.46	137'188.50	0.16
PROV OF NEW BRUNSWICK 0.25 17-29 19/01A	19.01.29	250'000	0	0	250'000	95.05	237'628.75	0.28
PROV OF NW BRUNSWICK 0.125 19-32 06/12A	06.12.32	250'000	0	0	250'000	89.71	224'271.25	0.26
QUEBEC (PROV.OF)EMTN 1.125 13-23 22/02A	22.02.23	250'000	0	250'000	0	0.00	0.00	0.00
TORONTO DOMINION BAN 1.97 23-26 18/09U	18.09.26	0	250'000	0	250'000	101.60	253'991.25	0.29
<i>Canada</i>							<i>1'711'957.25</i>	<i>1.99</i>
BFCM 0.25 19-25 10/07A	10.07.25	0	200'000	0	200'000	97.99	195'975.00	0.23
TOTAL CAP INT 0.50 15-27 15/06A	01.06.27	0	250'000	0	250'000	97.45	243'620.00	0.28
<i>France</i>							<i>439'595.00</i>	<i>0.51</i>
DEUTSCHE BAHN F 0.1000 21-36 28/01A	28.01.36	200'000	0	0	200'000	86.54	173'070.00	0.20
DEUTSCHE BAHN FIN 1.375 13-23 24/07A	24.07.23	250'000	0	250'000	0	0.00	0.00	0.00
DZ BANK AG DEUT 2.202 23-28 18/09A	18.09.28	0	250'000	0	250'000	102.39	255'970.00	0.30
EON SE 1.86 22-25 05/12A	05.12.25	250'000	0	0	250'000	100.59	251'476.25	0.29
MUENCHENER HYPO 0.2000 19-31 18/06A	18.06.31	250'000	0	0	250'000	91.78	229'453.75	0.27
MUENCHENER HYPO 0.25 20-28 18/09A	18.09.28	250'000	0	0	250'000	94.42	236'060.00	0.27
MUENCHENER HYPOTHEKE 0.125 19- 27 18/11A	18.11.27	200'000	0	0	200'000	94.82	189'640.00	0.22
<i>Germany</i>							<i>1'335'670.00</i>	<i>1.55</i>

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
LGT BANK IN LIECHTE 0.375 19-28 05/07A	05.07.28	400'000	0	0	400'000	94.37	377'480.00	0.44
<i>Liechtenstein</i>							377'480.00	0.44
MERCEDESBEZ INTL FIN 0.85 18-25 14/11A	14.11.25	0	250'000	250'000	0	0.00	0.00	0.00
TOYOTA MOTOR FINANCE 2.13 23-27 15/06A	15.06.27	0	200'000	0	200'000	102.34	204'671.00	0.24
WUERTH FINANCE INTL 2.1 22-26 16/11A	16.11.26	0	250'000	0	250'000	101.69	254'215.00	0.30
<i>Netherlands</i>							458'886.00	0.54
AUCKLAND COUNCIL 1.5 14-25 28/11A	28.11.25	250'000	0	0	250'000	100.33	250'812.50	0.29
AUCKLAND COUNCIL 1.56 23-29 30/11A	30.11.29	0	150'000	0	150'000	101.82	152'724.75	0.18
<i>New Zealand</i>							403'537.25	0.47
KBN 0.545 22-28 28/04A	28.04.28	200'000	0	200'000	0	0.00	0.00	0.00
SPAREBANK 1 SMN 1.5 22-27 15/06A 15/06A	15.06.27	200'000	0	0	200'000	99.77	199'532.00	0.23
<i>Norway</i>							199'532.00	0.23
ASIA DEV BK 0.875 22-29 13/09U	13.09.29	250'000	0	0	250'000	98.87	247'180.00	0.29
<i>Philippines</i>							247'180.00	0.29
KOREA HOU FINANCE 2.155 22-25 14/10A	14.10.25	0	250'000	0	250'000	101.13	252'825.00	0.29
KOREA NATIONAL OIL 0.875 20-25 21/04A	21.04.25	0	250'000	0	250'000	98.94	247'357.50	0.29
<i>South Korea</i>							500'182.50	0.58
SANTANDER CONSUMER F 2.7325 23- 25 04/07A	04.07.25	0	250'000	0	250'000	101.48	253'690.00	0.29
<i>Spain</i>							253'690.00	0.29
AKADEMISKA HUS 0.78 22-28 24/05A	24.05.28	0	250'000	0	250'000	97.90	244'738.75	0.28
<i>Sweden</i>							244'738.75	0.28
AARGAUISCHE KANTON 0.875 15-30 23/01A	23.01.30	250'000	0	0	250'000	97.26	243'146.25	0.28
ALLGEMEINE BAUGENOSSEN 0.25 21- 31 30/09A	30.09.31	250'000	0	0	250'000	90.44	226'098.75	0.26
AXPO HOLDING AG 2.5 23-26 22/09A	22.09.26	0	250'000	0	250'000	102.12	255'291.25	0.30
BALOISE HOLDING 0.000 19-29 25/09A	25.09.29	250'000	0	0	250'000	91.76	229'410.00	0.27
BANQUE DES LETTRES 0.125 19-30 10/12A	10.12.30	200'000	0	200'000	0	0.00	0.00	0.00
BASELLANDSCHAFT 0.0100 21-33 28/01A	28.01.33	200'000	0	0	200'000	88.07	176'138.00	0.20
BASELLANDSCHAFT 0.0500 20-31 28/01A	28.01.31	250'000	0	0	250'000	91.01	227'516.25	0.26
BASELLANDSCHAFT 1.6000 22-32 13/05A	13.05.32	250'000	0	0	250'000	101.45	253'623.75	0.29

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %	
Bonds									
BASLER KANTONAL 02/04A	0.1500 19-27 02.04.27	150'000	0	0	150'000	96.15	144'222.00	0.17	
BASLER KANTONALBAN 23/08A	0.00 19-34 23.08.34	150'000	0	0	150'000	86.16	129'246.75	0.15	
BASL KA	1.75 22-29 21/09A 21.09.29	250'000	0	0	250'000	102.01	255'021.25	0.30	
BELL AG	0.625 16-25 24/03A 24.03.25	100'000	0	0	100'000	98.62	98'620.00	0.11	
BK CANTONALE GRISONS 29/05A	0.125 18-24 29.05.24	250'000	0	0	250'000	99.33	248'336.25	0.29	
BQE LETTRE	2.625 11-31 16/02A 14.02.31	200'000	0	0	200'000	108.70	217'407.00	0.25	
CANTON DE ZURICH 03/12A	1.00 12-25 03.12.25	250'000	0	0	250'000	99.73	249'321.25	0.29	
CANTON DE ZURICH 01/12A	1.45 23-34 01.12.34	0	200'000	0	200'000	103.00	206'002.00	0.24	
CANTON OF BERN 26/11A	0.2000 21-36 26.11.36	250'000	0	0	250'000	88.10	220'238.75	0.26	
CANTON OF BERN 15/05A	1.50 13-29 15.05.29	250'000	0	0	250'000	102.10	255'252.50	0.30	
CANTON OF GENEVA 24/05A	1.75 13-34 24.05.34	250'000	0	0	250'000	105.36	263'406.25	0.31	
CANTON OF ZURIC 10/11A	0.0000 21-33 10.11.33	200'000	0	0	200'000	89.49	178'971.00	0.21	
CEMBRA MONEY BA 19/08A	0.2850 19-27 19.08.27	250'000	0	0	250'000	95.08	237'695.00	0.28	
CEMBRA MONEY BA 15/11A	0.4175 21-28 15.11.28	300'000	0	0	300'000	93.45	280'363.50	0.33	
CENTRALE DE LETTRES 30/01A	0.02 20-40 30.01.40	250'000	0	0	250'000	81.04	202'603.75	0.24	
CENTRLETTRE	0.7 19-39 05/03A 04.03.39	150'000	0	0	150'000	91.20	136'806.00	0.16	
CITY OF BERN	2.50 10-25 01/04A 01.04.25	0	500'000	0	500'000	101.39	506'957.50	0.59	
CITY OF ZURICH SWITZ 13/06A	1.45 23-42 13.06.42	0	200'000	0	200'000	103.94	207'878.00	0.24	
CITY OF ZURICH SWITZER 26/05A	0.25 19-39 26.05.39	150'000	0	0	150'000	86.91	130'365.00	0.15	
COOP-GRUPPE GENOSSEN 27 29/09A	0.50 17- 29.09.27	250'000	0	0	250'000	96.41	241'021.25	0.28	
CORNER BANCA 14/07A	3.0 23-25 14.07.25	0	250'000	0	250'000	101.63	254'068.75	0.30	
GIVAUDAN SA 07/06A	0.3750 21-30 07.06.30	300'000	0	200'000	100'000	93.85	93'847.50	0.11	
GRAUBUNDNER KAN 07/05A	0.1000 21-31 07.05.31	250'000	0	0	250'000	91.00	227'506.25	0.26	
GRAUBUNDNER KANTONAL 32 28/05A	0.375 19- 28.05.32	150'000	0	0	150'000	91.74	137'605.50	0.16	
JULIUS BAER GR 06/12A	0.375 17-24 06.12.24	200'000	0	200'000	0	0.00	0.00	0.00	
KRAFTWERKE LINTHLIMM 05/12A	2.25 23-25 05.12.25	0	250'000	0	250'000	101.24	253'095.00	0.29	
LAFARGE HOLC HELV FIN 26/08A	0.125 21-27 26.08.27	250'000	0	0	250'000	95.17	237'931.25	0.28	
LINDT & SPRUENG 06/10A	0.0100 20-28 06.10.28	250'000	0	250'000	0	0.00	0.00	0.00	
MIGROS BANK 10/12A	0.2500 19-27 10.12.27	250'000	0	0	250'000	95.40	238'510.00	0.28	
NESTLE	1.625 22-25 07/11A 07.11.25	300'000	250'000	350'000	200'000	100.64	201'276.00	0.23	
NESTLE	2.125 22-30 15/07A 15.07.30	250'000	0	0	250'000	105.30	263'241.25	0.31	
NESTLE	2.625 22-35 08/11A 08.11.35	150'000	0	0	150'000	113.55	170'331.00	0.20	
NOVARTIS	0.625 15-29 13/11A 13.11.29	250'000	0	0	250'000	96.72	241'805.00	0.28	
NOVARTIS AG	0.25 15-25 13/05A 13.05.25	200'000	0	200'000	0	0.00	0.00	0.00	
NOVARTIS AG	1.05 15-35 11/05A 11.05.35	200'000	0	0	200'000	96.97	193'930.00	0.23	
PFANDBRIEF	0.55 19-31 08/02A 29.01.31	250'000	0	250'000	0	0.00	0.00	0.00	
PFANDBRIEF	0.625 14-25 19/03A 19.03.25	200'000	0	200'000	0	0.00	0.00	0.00	
PFANDBRIEF	0.75 18-33 21/06A 21.06.33	250'000	0	0	250'000	94.41	236'021.25	0.27	
PFANDBRIEFBANK SCHWEI 27/04A	0.25 17-26 27.04.26	250'000	0	250'000	0	0.00	0.00	0.00	
PFANDBRIEF SCH KANTBK 25/01A	0.625 17-35 25.01.35	250'000	0	0	250'000	92.07	230'171.25	0.27	

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
PFANDBRIEF SCHW 0.00 20-30 19/07A	19.07.30	350'000	0	100'000	250'000	91.71	229'283.75	0.27
PFANDBRIEF SCHW 0.1000 19-31 03/12A	03.12.31	250'000	0	0	250'000	90.57	226'418.75	0.26
PFANDBRIEF SCHW 0.1000 20-30 12/06A	12.06.30	350'000	0	350'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW 0.1000 21-31 03/10A	03.10.31	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW 0.1000 21-32 25/06A	25.06.32	100'000	0	0	100'000	89.86	89'864.00	0.10
PFANDBRIEF SCHW 0.1250 20-32 23/03A	23.03.32	250'000	0	0	250'000	90.39	225'972.50	0.26
PFANDBRIEF SCHW 0.1250 20-35 03/09A	03.09.35	250'000	0	0	250'000	86.33	215'821.25	0.25
PFANDBRIEF SCHW 0.1250 21-31 19/03A	19.03.31	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW 0.375 17-28 24/07A	24.07.28	250'000	0	0	250'000	95.97	239'931.25	0.28
PFANDBRIEF SCHW 0.6250 18-28 09/10A	09.10.28	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.1250 20-30 02/08A	02.08.30	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.125 15-23 04/12A	04.12.23	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.125 21-31 20/06A	20.06.31	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.25 16-36 14/10A	14.10.36	250'000	0	0	250'000	86.63	216'567.50	0.25
PFANDBRIEF SCHWEIZ 0.25 16-38 04/08A	04.08.38	250'000	0	0	250'000	85.35	213'366.25	0.25
PFANDBRIEF SCHWEIZ 0.25 17-26 20/10A	20.10.26	250'000	0	0	250'000	97.09	242'728.75	0.28
PFANDBRIEF SCHWEIZ 0.25 17-27 18/01A	18.01.27	250'000	0	0	250'000	96.91	242'266.25	0.28
PFANDBRIEF SCHWEIZ 0.375 15-30 21/01	21.01.30	250'000	0	0	250'000	94.57	236'418.75	0.27
PFANDBRIEF SCHWEIZ 0.375 16-32 26/01A	26.01.32	250'000	0	0	250'000	92.48	231'203.75	0.27
PFANDBRIEF SCHWEIZ 0.375 16-43 23/09A	23.09.43	150'000	0	0	150'000	84.08	126'120.00	0.15
PFANDBRIEF SCHWEIZ 0.375 18-27 15/05A	12.05.27	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.50 15-28 05/05A	05.05.28	250'000	0	0	250'000	96.69	241'731.25	0.28
PFANDBRIEF SCHWEIZ 0.50 16-35 05/10A	05.10.35	250'000	0	0	250'000	90.16	225'390.00	0.26
PFANDBRIEF SCHWEIZ 0.625 15-31 16/05A	16.05.31	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.625 15-34 25/01A	25.01.34	250'000	0	0	250'000	92.81	232'033.75	0.27
PFANDBRIEF SCHWEIZ 0.625 17-37 23/01A	23.01.37	150'000	0	0	150'000	90.97	136'451.25	0.16
PFANDBRIEF SCHWEIZ 1.375 12-27 13/08A	13.08.27	250'000	0	0	250'000	100.31	250'762.50	0.29
PFANDBRIEF SCHWEIZ 1.375 22-32 09/04A	09.04.32	250'000	0	0	250'000	100.09	250'232.50	0.29
PFANDBRIEF SCHWEIZ 1.50 12-27 27/04A	27.04.27	250'000	0	0	250'000	100.67	251'677.50	0.29
PFANDBRIEF SCHWEIZ 1.50 12-28 21/01A	21.01.28	250'000	0	0	250'000	100.83	252'081.25	0.29
PFANDBRIEF SCHWEIZ 1.50 14-40 05/12A	05.12.40	200'000	0	0	200'000	102.51	205'023.00	0.24
PFANDBRIEF SCHWEIZ 2.125 10-28 01/12A	01.12.28	300'000	0	0	300'000	103.93	311'781.00	0.36
PFANDBRIEF SCHWEIZ 2.375 11-25 27/06A	27.06.25	200'000	0	0	200'000	101.38	202'767.00	0.24
PFANDBRIEF SCHWEIZ HY 0,125 20-32 19/11A	19.11.32	250'000	0	0	250'000	89.58	223'952.50	0.26
PFANDBRIEF SCHWEIZ HYP 0.00 2°-29 26/10A	26.10.29	250'000	0	0	250'000	92.69	231'720.00	0.27

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
PFANDBRIEF SCHWEIZ HYP 0.25 20-42 06/10A	06.10.42	150'000	0	0	150'000	82.46	123'693.00	0.14
PFANDBRIEF SCHWEIZ HYP 0.2522-27 15/03A	15.03.27	250'000	0	0	250'000	96.74	241'842.50	0.28
PFANDBRIEF SCHWEIZ HYPO 20-30 26/02A	26.02.30	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW KA 0.125 15-26 25/02A	25.02.26	200'000	0	200'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW KA 0.125 16-31 02/09A	02.09.31	250'000	0	0	250'000	91.12	227'795.00	0.26
PFANDBRIEF SCHW KA 0.25 16-28 11/02A	11.02.28	200'000	0	200'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW KA 0.25 17-25 01/12A	01.12.25	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW KA 0.30 16-31 06/06A	06.06.31	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW KA 0.375 16-28 24/10A	24.10.28	250'000	0	0	250'000	95.76	239'397.50	0.28
PFANDBRIEF SCHW KA 0.375 17-26 07/12A	07.12.26	250'000	0	0	250'000	97.37	243'413.75	0.28
PFANDBRIEF SCHW KA 0.50 16-34 30/03A	30.03.34	250'000	0	0	250'000	91.45	228'618.75	0.27
PFANDBRIEF SCHW KA 0.60 16-35 11/12A	11.12.35	250'000	0	0	250'000	91.25	228'115.00	0.26
PFANDBRIEF SCHW KA 0.625 15-29 16/07A	16.07.29	250'000	0	0	250'000	96.39	240'966.25	0.28
PFANDBRIEF SCHW KA 0.75 14-24 23/09A	23.09.24	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW KA 1.375 13-25 16/04A	16.04.25	250'000	0	0	250'000	99.85	249'613.75	0.29
PFANDBRIEF SCHW KA 1.50 14-29 05/02A	05.02.29	200'000	0	0	200'000	101.00	202'001.00	0.23
PFANDBRIEF SCHW KA 1.75 11-26 02/09A	02.09.26	250'000	0	0	250'000	101.13	252'833.75	0.29
PFANDBRIEF SCHW KA 2.00 10-25 30/10A	30.10.25	250'000	0	0	250'000	101.10	252'753.75	0.29
PFANDBRIEFZENTR 0.00 19-37 10/09A	10.09.37	250'000	0	0	250'000	82.76	206'897.50	0.24
PFANDBRIEFZENTRALE 0.75 18-32 01/10A	01.10.32	250'000	0	0	250'000	94.91	237'276.25	0.28
PFANDBRIEFZENTRALE SC 0.0 21-28 13/03A	13.03.28	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEFZENTRALE SC 0.3 19-29 05/03A	09.04.29	250'000	0	100'000	150'000	94.94	142'412.25	0.17
PFANDBRIEFZENTRALE S K 0.0 21-31 25/07A	25.07.31	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBR SCHWEIZ HYPO 2.25 10-32 13/08A	13.08.32	250'000	0	0	250'000	107.13	267'835.00	0.31
PFBRF SCHWEIZ HYPO 0.625 17-30 18/10A	18.10.30	200'000	0	0	200'000	95.42	190'838.00	0.22
PFBRF SCHWZ HYPO 0.50 15-29 15/06A	15.06.29	250'000	0	250'000	0	0.00	0.00	0.00
PFBRF SCHWZ HYPO 0.75 17-38 18/10A	18.10.38	250'000	0	0	250'000	91.82	229'552.50	0.27
PFBRF SCHWZ KANTBK 0.25 17-26 12/05A	12.05.26	250'000	0	0	250'000	97.53	243'818.75	0.28
PFBRF SCHWZ KANTBK 0.25 17-27 06/12A	06.12.27	250'000	0	0	250'000	96.05	240'130.00	0.28
PFBRF SCHWZ KANTBK 0.65 18-33 15/02A	15.02.33	250'000	0	0	250'000	93.84	234'593.75	0.27
ROCHE KAPITALMA 0.5000 22-27 25/02A	25.02.27	300'000	0	200'000	100'000	97.81	97'810.00	0.11
ROCHE KAPITALMA 0.7500 22-31 25/02A	25.02.31	300'000	0	200'000	100'000	96.56	96'563.50	0.11
ROCHE KAPITALMARKT 0.45 17-29 23/03A	23.03.29	100'000	0	0	100'000	96.30	96'303.50	0.11
ROCHE KAPITALMARKT A 1.6 23-28 15/09A	15.09.28	0	200'000	0	200'000	101.81	203'611.00	0.24
ROCHE KAPITALMARKT A 1.75 23-33 15/09A	15.09.33	0	200'000	0	200'000	103.88	207'759.00	0.24

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
ROCHE KAPITALMARKT AG 0.25 18-25 24/09A	24.09.25	100'000	0	0	100'000	98.24	98'240.50	0.11
ROCH KA 1.5 22-26 23/06A	23.06.26	400'000	0	300'000	100'000	100.65	100'650.50	0.12
ROCH KA 2.0 22-32 23/09A	23.09.32	100'000	0	0	100'000	105.76	105'764.50	0.12
SANDOZ GROUP 2.125 23-26 17/11A	17.11.26	0	250'000	0	250'000	101.80	254'501.25	0.30
SIX GROUP AG 0.125 21-26 27/11A	27.11.26	250'000	0	0	250'000	96.54	241'355.00	0.28
SIX GROUP AG 0.2000 21-29 28/09A	28.09.29	250'000	0	250'000	0	0.00	0.00	0.00
STADLER RAIL AG 0.375 19-26 20/11A	20.11.26	250'000	0	0	250'000	96.69	241'733.75	0.28
ST COOP CENT D'EMI 1.70 23-41 29/04A	29.04.41	0	330'000	0	330'000	108.70	358'724.85	0.42
SWISSGRID AG 1.625 13-25 30/01A	30.01.25	100'000	0	0	100'000	99.99	99'985.50	0.12
SWITZERLAND 0.00 16-29 22/06U	22.06.29	500'000	0	100'000	400'000	96.30	385'202.00	0.45
SWITZERLAND 0.25 21-35 23/06A	23.06.35	200'000	0	0	200'000	95.70	191'399.00	0.22
SWITZERLAND 0.5000 18-32 27/06A	27.06.32	400'000	0	150'000	250'000	98.63	246'578.75	0.29
SWITZERLAND 0.50 15-30 27/05A	27.05.30	350'000	0	0	350'000	98.97	346'410.75	0.40
SWITZERLAND 0.5 16-58 30/05A	30.05.58	100'000	0	0	100'000	101.46	101'455.00	0.12
SWITZERLAND 0.5 17-45 28/06A	28.06.45	250'000	0	0	250'000	98.08	245'208.75	0.28
SWITZERLAND 0.5 17-55 24/05A	24.05.55	100'000	0	0	100'000	100.04	100'038.50	0.12
SWITZERLAND 0 19-34 26/06U	26.06.34	200'000	0	0	200'000	93.47	186'945.00	0.22
SWITZERLAND 0 19-39 24/07U	24.07.39	250'000	0	0	250'000	91.34	228'347.50	0.27
SWITZERLAND 1.25 12-24 11/06A	11.06.24	500'000	0	500'000	0	0.00	0.00	0.00
SWITZERLAND 1.25 12-37 27/06A	27.06.37	450'000	0	0	450'000	108.03	486'146.25	0.56
SWITZERLAND 1.25 14-26 28/05A	28.05.26	500'000	0	150'000	350'000	100.76	352'670.50	0.41
SWITZERLAND 1.50 12-42 30/04A	30.04.42	500'000	0	0	500'000	115.32	576'617.50	0.67
SWITZERLAND 1.50 13-25 24/07A	24.07.25	450'000	0	150'000	300'000	100.67	301'996.50	0.35
SWITZERLAND 2.25 11-31 22/06A	22.06.31	400'000	0	100'000	300'000	111.54	334'633.50	0.39
SWITZERLAND 2.50 06-36 08/03A	08.03.36	550'000	0	150'000	400'000	121.84	487'360.00	0.57
SWITZERLAND 3.25 07-27 27/06A	27.06.27	350'000	0	100'000	250'000	108.33	270'830.00	0.31
SWITZERLAND 3.50 03-33 08/04A	08.04.33	500'000	0	100'000	400'000	125.50	501'992.00	0.58
SWITZERLAND 4.00 98-23 11/02A	11.02.23	500'000	0	500'000	0	0.00	0.00	0.00
SWITZERLAND 4.00 98-28 08/04A	08.04.28	750'000	0	250'000	500'000	113.56	567'800.00	0.66
SWITZERLAND 4.00 99-49 06/01A	06.01.49	100'000	100'000	0	200'000	179.68	359'357.00	0.42
SWITZERLAND GOV'T BON 4.0 23-49 06/01A	06.01.49	0	100'000	100'000	0	0.00	0.00	0.00
VILLE DE GENEVE 1.6 23-33 06/12A	06.12.33	0	250'000	0	250'000	103.02	257'541.25	0.30
ZUERCHER KANTON 0.0000 20-30 12/03A	12.03.30	350'000	0	0	350'000	92.02	322'063.00	0.37
ZUERCHER KANTON 1.4000 22-29 25/07A	25.07.29	250'000	0	0	250'000	100.36	250'901.25	0.29
ZUERCHER KANTONALB 0.25 17-26 27/01A	27.01.26	250'000	0	0	250'000	97.67	244'162.50	0.28
ZUGER KANTONALB 0.1000 20-31 14/10A	14.10.31	250'000	0	0	250'000	90.26	225'641.25	0.26
<i>Switzerland</i>							29'250'564.10	33.97
SANTANDER UK PLC 2.01 23-26 12/09A	12.09.26	0	250'000	0	250'000	101.78	254'448.75	0.30
<i>United Kingdom</i>							254'448.75	0.30
APPLE INC 0.375 15-24 25/11A	25.11.24	250'000	0	0	250'000	98.99	247'470.00	0.29
COCA-COLA CO 1.00 15-28 02/10A	02.10.28	250'000	0	250'000	0	0.00	0.00	0.00
EQUINIX EUROPE 1 2.875 23-28 12/09A	12.09.28	0	250'000	0	250'000	104.12	260'306.25	0.30
<i>United States of America</i>							507'776.25	0.59

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
Swiss franc							38'044'411.10	44.19
Exchange traded securities							38'044'411.10	44.19
BFCM 0.366 18-24 10/10A	10.10.24	250'000	0	0	250'000	98.97	247'413.75	0.29
<i>France</i>							247'413.75	0.29
Swiss franc							247'413.75	0.29
Transferable securities traded on another regulated market open to the public							247'413.75	0.29
PFANDBRIEFZENTRALE SC 1.45 22-30 30/04A	30.04.30	250'000	0	0	250'000	100.78	251'956.25	0.29
<i>Switzerland</i>							251'956.25	0.29
Swiss franc							251'956.25	0.29
Transferable securities not listed on a stock exchange, valued according to parameters observable on the market							251'956.25	0.29
Bonds							38'543'781.10	44.77
Bonds, convertible bonds							38'543'781.10	44.77

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Units in Investment Funds							
ISHARES COR GLO AGGRE BOND-H ACC CHF ETF	540'000	258'000	0	798'000	4.61	3'681'972.00	4.28
SPDR BLOOMBERG BARCLAYS GBL AGG BDHDG	93'500	0	0	93'500	27.68	2'588'080.00	3.01
XTRACKERS MSCI WORLD UCITS ETF 1D	0	2'000	0	2'000	71.37	142'740.00	0.17
<i>Ireland</i>						6'412'792.00	7.46
DBXT2 GLOB AGG-4C- CAP ETF	150'000	67'000	64'000	153'000	15.58	2'383'128.00	2.77
UBS-BLOOMB BAR MSCI EURO AREA LIQ-A H C	312'000	75'750	78'000	309'750	12.94	4'007'700.38	4.65
<i>Luxembourg</i>						6'390'828.38	7.42
INTERSWISS SCHWEIZ. LIEGENSCHAFTEN	4'040	0	4'040	0	0.00	0.00	0.00
ISHS CORE SPIE ETF -A-	6'000	6'900	12'900	0	0.00	0.00	0.00
PATRIMON SW RE	3'840	0	3'840	0	0.00	0.00	0.00
SCHRODER IMM PLUS	3'396	0	3'396	0	0.00	0.00	0.00
SWISSINVEST RE INV	5'800	0	4'830	970	184.00	178'480.00	0.21
UBS PROPERTY FD SWISS RESIDENTIAL ANFOS	7'750	0	7'750	0	0.00	0.00	0.00
UBS SXI RE FD - ANTEILE -(CHF) A- DIS-	52'000	0	52'000	0	0.00	0.00	0.00
ZKB GOLD ETF -A CHF-	850	0	0	850	519.40	441'490.00	0.51
<i>Switzerland</i>						619'970.00	0.72
Swiss franc						13'423'590.38	15.60
ISHARES CORE MSCI EM IMI UCITS ETF	20'500	8'000	0	28'500	31.80	762'763.87	0.89
ISHARES III ISHARES CORE MSCI WLD UCITS	49'900	7'500	30'000	27'400	90.51	2'087'205.75	2.42
ISHARES JP MORGAN EM LOC GOVT BD UCITS D	48'500	54'100	0	102'600	46.29	3'997'170.52	4.64
ISHS JPMORGA EM USD SHS USD ETF	3'200	0	3'200	0	0.00	0.00	0.00
SPDR MSCI WORLD SMALL CAP UCITS ETF	0	2'800	2'800	0	0.00	0.00	0.00
UBS EQUIT DEFEN PUTWRITE ST ETF A USD	2'200	0	0	2'200	128.68	238'260.40	0.28
WISDOMTREE ENH CMDTY EX AGRI UCITS ETF	44'000	0	0	44'000	10.90	403'605.86	0.47
XTRACKERS MSCI EMERGING MKTS UCITS 1CC	7'490	0	5'600	1'890	52.48	83'478.33	0.10
XTRACKERS MSCI WORLD INDEX UCITS-1C CAP	47'040	47'040	47'040	47'040	83.45	3'925'488.00	4.56
<i>Ireland</i>						11'497'972.73	13.36
UBS ETF BUSDEMS A DIS USD	90'000	0	90'000	0	0.00	0.00	0.00
<i>Luxembourg</i>						0.00	0.00

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
SPDR S&P500 ETF TRUST	0	700	0	700	475.31	280'022.63	0.33
<i>United States of America</i>						280'022.63	0.33
United States dollar						11'777'995.36	13.69
Exchange traded securities						25'201'585.74	29.29
UBS EUR EQUIT DEFEN PUTWRITE SF ETF A EU	1'700	1'700	1'700	1'700	131.62	208'024.09	0.24
<i>Ireland</i>						208'024.09	0.24
Euro						208'024.09	0.24
CSIMF SWISS REAL ESTATE SECURITIES EB	0	720	0	720	1'815.22	1'306'958.40	1.52
HELVETIA CH SWISS PROPERTY FUND	41'205	0	19'340	21'865	102.00	2'230'230.00	2.59
<i>Switzerland</i>						3'537'188.40	4.11
Swiss franc						3'537'188.40	4.11
LEADENHALL ILS FD PLC CL H2	9'524	0	0	9'524	115.45	925'353.25	1.07
VANGUARD GLB SMALL CAP INX USD C	1'100	0	1'100	0	0.00	0.00	0.00
<i>Ireland</i>						925'353.25	1.07
BLUEORCHARD MICROFINANCE FUND I USD	72	0	0	72	14'825.10	898'355.56	1.04
GLOBAL SENIOR LOAN FUND EB CAP	400	0	0	400	1'348.83	454'083.10	0.53
MS INV GLOBAL CONVERT BOND Z ACC	20'700	0	0	20'700	49.07	854'878.78	0.99
<i>Luxembourg</i>						2'207'317.44	2.56
United States dollar						3'132'670.69	3.63
Transferable securities traded on another regulated market open to the public						6'877'883.18	7.98
Units in Investment Funds						32'079'468.92	37.25

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Structured products								
CITIGROUP GLOBAL MARKE 12/12U	0.00 22-23	12.12.23	8'600	0	8'600	0	0.00	0.00
SG ISSUER CV	0.00 23-24 11/12A	11.12.24	0	8'600	0	8'600	387.40	2'803'988.33
<i>Luxembourg</i>							2'803'988.33	3.26
United States dollar							2'803'988.33	3.26
Exchange traded securities							2'803'988.33	3.26
UBS LONDON PERLES 2013 31/12U	13-XX	31.12.99	8'383	0	0	8'383	388.01	2'737'540.28
<i>United Kingdom</i>							2'737'540.28	3.18
United States dollar							2'737'540.28	3.18
Transferable securities traded on another regulated market open to the public							2'737'540.28	3.18
Structured products							5'541'528.61	6.44

Inventory of the fund's assets

	Maturity	Purchases	Currency	Sales	Currency	Market Value CHF	in %
Derivatives							
Foreign exchange forward ¹							
	15.05.24	1'241'300.20	CHF	1'400'000.00	USD	80'007.75	0.09
	12.02.24	2'714'857.12	CHF	3'160'000.00	USD	66'876.53	0.08
	15.11.23	1'224'680.80	CHF	1'400'000.00	USD	0.00	0.00
	10.08.23	2'074'328.60	CHF	2'300'000.00	USD	0.00	0.00
	15.05.23	1'347'210.20	CHF	1'400'000.00	USD	0.00	0.00
	10.02.23	2'160'111.70	CHF	2'300'000.00	USD	0.00	0.00
Foreign exchange forward						146'884.28	0.17
Derivatives						146'884.28	0.17

¹ Contractual partner Identify for the OTC transactions: Zuercher Kantonalbank

Description	Market value CHF	in %
Cash at banks and liquidities		
on cash	716'566.30	0.83
Cash at banks and liquidities	716'566.30	0.83

Exchange rate

1 EUR	=	CHF	0.92970
1 GBP	=	CHF	1.07288
1 USD	=	CHF	0.84162

Derivatives' risk under the Commitment I approach

Liabilities reducing positions	
Foreign exchange forward contracts	3'837'805.64
Total in CHF	3'837'805.64
Total in % of the fund's net asset value	4.46

Details for previous years

Date	Class	Net asset value per unit at the end of the accounting period ¹		Number of units outstanding	Fund's net assets	Retention per unit
31.12.21	Class A1	CHF	112.43	70'150.001	7'887'066.01	0.34
31.12.22	Class A1	CHF	97.14	95'720.114	9'298'097.33	0.5582
31.12.23	Class A1	CHF	102.01	156'913.383	16'006'338.73	0.8834
31.12.21	Class A2	CHF	111.60	24'542.677	2'738'966.20	0.02
31.12.22	Class A2	CHF	96.23	17'159.490	1'651'322.33	0.2522
31.12.23	Class A2	CHF	100.86	6'850.212	690'929.81	0.5778
31.12.21	Class H1	CHF	115.28	472'145.028	54'430'062.66	0.86
31.12.22	Class H1	CHF	99.89	472'145.028	47'160'211.08	1.052
31.12.23	Class H1	CHF	105.19	327'706.050	34'472'289.19	1.3723
31.12.21	Class R1	CHF	112.44	223'109.138	25'087'116.24	0.34
31.12.22	Class R1	CHF	97.15	338'917.138	32'925'323.24	0.5566
31.12.23	Class R1	CHF	102.02	340'051.138	34'691'607.55	0.8835
31.12.22	Class E	CHF	88.08	1'424.769	125'497.24	0.7919
31.12.23	Class E	CHF	92.67	1'443.981	133'817.55	1.0735

¹ Net asset value at the end of accounting period according to SSP.

Statement of assets and liabilities

(Market value)	31.12.23	31.12.22
	CHF	CHF
Securities		
Shares	25'205'193.90	23'438'937.80
Bonds, convertible bonds	51'396'019.57	44'277'997.25
Investment funds	76'062'197.72	74'759'954.92
Structured products	17'142'216.95	15'384'190.70
Derivatives	363'570.60	267'152.43
Cash at banks and liquidities		
sight	1'517'265.71	2'262'675.85
Collateral	100'000.00	100'000.00
Other assets	682'934.48	639'995.77
Total asset of the fund at the end of the accounting period	172'469'398.93	161'130'904.72
Other liabilities	-388'579.20	-382'992.14
Net asset of the fund at the end of the accounting period	172'080'819.73	160'747'912.58

Change in fund's net assets

	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net asset of the fund at the beginning of the accounting period	160'747'912.58	177'302'752.99
Withholding tax payment on result available to be reinvested	-454'303.36	-372'771.31
Balance from issues and redemptions of units	3'680'841.18	10'062'024.56
Total operating income/(loss)	8'106'369.33	-26'244'093.66
Net asset of the fund at the end of the accounting period	172'080'819.73	160'747'912.58

Evolution of the number of units

Class A1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		626'857.992	551'225.531
Units issued		98'164.327	75'632.461
Units redeemed		0.000	0.000
Position at the end of the accounting period		725'022.319	626'857.992
Net asset value per unit at the end of the accounting period ¹	CHF	104.82	99.95

Class A2

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		807'232.588	855'777.952
Units issued		0.000	0.000
Units redeemed		99'552.016	48'545.364
Position at the end of the accounting period		707'680.572	807'232.588
Net asset value per unit at the end of the accounting period ¹	CHF	103.12	98.63

Class H1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		10.000	10.000
Units issued		0.000	0.000
Units redeemed		0.000	0.000
Position at the end of the accounting period		10.000	10.000
Net asset value per unit at the end of the accounting period ¹	CHF	109.85	104.26

Class R1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		182'786.216	117'693.216
Units issued		62'910.000	79'018.000
Units redeemed		28'507.000	13'925.000
Position at the end of the accounting period		217'189.216	182'786.216
Net asset value per unit at the end of the accounting period ¹	CHF	104.89	100.02

Class E

		01.01.23	18.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		2'163.222	0.000
Units issued		1'367.185	2'193.113
Units redeemed		0.000	29.891
Position at the end of the accounting period		3'530.407	2'163.222
Net asset value per unit at the end of the accounting period ¹	CHF	92.08	87.50

Profit and loss account	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Income		
Income on securities		
Shares	716'259.44	611'872.61
Bonds, convertible bonds	489'368.49	412'123.86
Investment funds ¹	1'602'075.62	1'275'377.96
Interest income		
on cash account	29'361.42	11'001.76
Purchase of current net income on issue of units	25'600.75	20'901.24
Total income	2'862'665.72	2'331'277.43
Expenses		
Regulatory commissions :		
Administration fees	-50'237.12	-49'854.39
Custody fees	-50'402.12	-50'064.39
Management fees	-1'393'474.16	-1'424'958.82
Audit fees	-11'847.00	-11'847.00
Negative interest	0.00	-12'404.50
Passive interest	-1'145.85	-461.28
Other expenses	-3'190.26	-3'493.93
Payment of current income on redemption of units	-12'863.82	1'673.69
Total expenses	-1'523'160.33	-1'551'410.62
Tax adjustment ¹	262'570.23	495'511.15
Net income	1'602'075.62	1'275'377.96
Realised gains and losses	-2'574'775.48	-1'844'635.47
Realised income	-972'699.86	-569'257.51
Change in unrealised gains / losses	9'079'069.19	-25'674'836.15
Total operating income/(loss)	8'106'369.33	-26'244'093.66

Allocation of result

Class A1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	705'509.75	497'103.99
Net income brought forward from the previous year	14.83	1'952.49
Balance available for accumulation	705'524.58	499'056.48
35% Swiss withholding tax	-247'616.87	-174'664.58
Net accumulated income	-459'859.91	-324'377.07
Amount carried forward to the following fiscal year	47.80	14.83

Allocation of result

Class A2	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	679'432.09	631'708.02
Net income brought forward from the previous year	15.44	6'666.95
Balance available for accumulation	679'447.53	638'374.97
35% Swiss withholding tax	-237'805.44	-223'425.84
Net accumulated income	-441'638.68	-414'933.69
Amount carried forward to the following fiscal year	3.41	15.44

Allocation of result

Class H1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	10.23	8.27
Net income brought forward from the previous year	0.00	0.08
Balance available for accumulation	10.23	8.35
35% Swiss withholding tax	-3.58	-2.92
Net accumulated income	-6.65	-5.43
Amount carried forward to the following fiscal year	0.00	0.00

Allocation of result

Class R1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	212'097.10	145'055.99
Net income brought forward from the previous year	12.65	417.93
Balance available for accumulation	212'109.75	145'473.92
35% Swiss withholding tax	-74'237.45	-50'911.44
Net accumulated income	-137'869.54	-94'549.83
Amount carried forward to the following fiscal year	2.76	12.65

Allocation of result

Class E	01.01.23	18.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	3'026.45	1'501.70
Net income brought forward from the previous year	0.21	0.00
Balance available for accumulation	3'026.66	1'501.70
35% Swiss withholding tax	-1'059.32	-525.52
Net accumulated income	-1'967.30	-975.97
Amount carried forward to the following fiscal year	0.04	0.21

<u>Synthetic TER in %:</u> Class A1	0.95	0.96
<u>Synthetic TER in %:</u> Class A2	1.25	1.26
<u>Synthetic TER in %:</u> Class H1	0.47	0.48
<u>Synthetic TER in %:</u> Class R1	0.95	0.96
<u>Synthetic TER in %:</u> Class E	0.60	0.59

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Equities and other equity instruments							
ABB REG.SHS	24'000	3'000	0	27'000	37.30	1'007'100.00	0.58
ACCELLERON INDUSTRIES AG	0	6'000	0	6'000	26.26	157'560.00	0.09
ADECCO REG.SHS	4'200	4'000	4'200	4'000	41.27	165'080.00	0.10
ALCON - REG SHS	9'500	0	0	9'500	65.64	623'580.00	0.36
ARYZTA	0	90'000	0	90'000	1.55	139'680.00	0.08
BALOISE HOLDING - REG SHS	1'400	0	0	1'400	131.80	184'520.00	0.11
BARRY CALLEBAUT LTD - NAMEN-AKT	70	120	70	120	1'419.00	170'280.00	0.10
BELIMO HOLDING LTD	0	340	340	0	0.00	0.00	0.00
BKW AG	1'200	0	0	1'200	149.50	179'400.00	0.10
BUCHER INDUSTRIES NAMEN AKT	0	340	340	0	0.00	0.00	0.00
CEMBRA MONEY BANK SA	0	1'700	1'700	0	0.00	0.00	0.00
CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	45	0	10	35	10'090.00	353'150.00	0.20
CIE FINANCIERE RICHEMONT SA - NAMEN-AKT	8'500	600	0	9'100	115.75	1'053'325.00	0.61
CLARIANT - REG SHS	7'200	9'600	7'200	9'600	12.42	119'232.00	0.07
CREDIT SUISSE GROUP AG REG SHS	50'914	0	50'914	0	0.00	0.00	0.00
DKSH HOLDING SA	1'800	0	1'800	0	0.00	0.00	0.00
EMS-CHEM HOLDINGS-NAMEN ACT.	0	200	0	200	681.00	136'200.00	0.08
FLUGHAFEN ZUERICH AG	0	750	0	750	175.60	131'700.00	0.08
GALENICA SA	1'800	0	1'800	0	0.00	0.00	0.00
GEBERIT AG	550	0	0	550	539.00	296'450.00	0.17
GEORG FISCHER LTD	2'400	0	0	2'400	61.10	146'640.00	0.09
GIVAUDAN SA - REG SHS	130	30	0	160	3'484.00	557'440.00	0.32
HOLCIM LTD	12'000	0	0	12'000	66.02	792'240.00	0.46
IDORSIA REGISTERED	8'000	0	8'000	0	0.00	0.00	0.00
JULIUS BAER GROUP - REG SHS	4'400	0	0	4'400	47.15	207'460.00	0.12
KUEHNE + NAGEL INTERNATIONAL AG	1'200	0	0	1'200	289.80	347'760.00	0.20
LOGITECH - REG SHS	3'300	0	0	3'300	79.76	263'208.00	0.15
LONZA GROUP (CHF)	1'200	200	0	1'400	353.70	495'180.00	0.29
NESTLE LTD - NAMEN-AKT	44'000	3'300	2'100	45'200	97.51	4'407'452.00	2.56
NOVARTIS INC - NAMEN-AKT	37'500	0	1'300	36'200	84.87	3'072'294.00	1.78
PARTNERS GROUP HOLDING AG - NAMNE-AKT	400	0	0	400	1'213.00	485'200.00	0.28
ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	11'800	400	0	12'200	244.50	2'982'900.00	1.73
SANDOZ GROUP AG	0	7'240	0	7'240	27.06	195'914.40	0.11
SCHINDLER HOLDING SA	950	0	0	950	210.30	199'785.00	0.12
SGS LTD - REG SHS	0	2'250	0	2'250	72.54	163'215.00	0.09
SGS SA REG SHS	90	0	90	0	0.00	0.00	0.00
SIEGFRIED HOLDING	0	200	0	200	859.50	171'900.00	0.10
SIG GROUP LTD - REG SHS	11'000	0	0	11'000	19.35	212'850.00	0.12
SIKA - REGISTERED SHS	2'400	200	0	2'600	273.70	711'620.00	0.41
SONOVA HOLDING LTD - NAMEN-AKT	700	0	0	700	274.40	192'080.00	0.11
STRAUMANN HOLDING LTD - REG SHS	2'300	0	0	2'300	135.60	311'880.00	0.18
SWISSCOM SHS NOM	450	0	0	450	506.00	227'700.00	0.13
SWISS LIFE HOLDING - REG SHS	750	0	0	750	584.00	438'000.00	0.25
SWISSQUOTE GROUP HOLDING	0	850	0	850	204.60	173'910.00	0.10
SWISS RE - REG SHS	4'700	0	0	4'700	94.56	444'432.00	0.26
TECAN GROUP NAM.AKT	400	0	400	0	0.00	0.00	0.00
TEMENOS AG NAM.AKT	2'100	1'400	0	3'500	78.22	273'770.00	0.16
THE SWATCH GROUP	900	0	0	900	228.60	205'740.00	0.12
UBS GROUP NAMEN-AKT	56'500	2'265	3'000	55'765	26.10	1'455'466.50	0.84
VAT GROUP SA	600	0	0	600	421.50	252'900.00	0.15
VONTOBEL HOLDING	1'800	0	1'800	0	0.00	0.00	0.00
ZURICH INSURANCE GROUP - REG SHS	2'500	0	0	2'500	439.60	1'099'000.00	0.64
<i>Switzerland</i>						<i>25'205'193.90</i>	<i>14.60</i>

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Equities and other equity instruments						25'205'193.90	14.60
Swiss franc						25'205'193.90	14.60
Exchange traded securities						25'205'193.90	14.60
Equities and other equity instruments						25'205'193.90	14.60
Rights							
HELVETIA (CH) SWISS PROPE 20.03.23 RIGHT	0	79'876	79'876	0	0.00	0.00	0.00
<i>Switzerland</i>						0.00	0.00
Swiss franc						0.00	0.00
Transferable securities traded on another regulated market open to the public						0.00	0.00
Rights						0.00	0.00
Shares and other equity instruments and rights						25'205'193.90	14.60

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds, convertible bonds								
Bonds								
COMMONW BK AUSTRALIA 0.40 17-26 25/09A	25.09.26	250'000	0	0	250'000	97.46	243'648.75	0.14
CW BK AUST 1.94 23-30 26/06A	26.06.30	0	300'000	0	300'000	103.70	311'091.00	0.18
NATIONAL AUSTRALIA B 2.201 23-29 12/04A	12.04.29	0	250'000	0	250'000	103.67	259'176.25	0.15
NATIONAL AUSTRALIA BK 0.30 17-25 31/10A	31.10.25	250'000	0	0	250'000	97.90	244'751.25	0.14
<i>Australia</i>							1'058'667.25	0.61
BAWAG BK 2.955 22-27 29/11A	29.11.27	250'000	0	0	250'000	102.80	257'011.25	0.15
OESTER.KONTROLLBK 2.875 05-30 25/02A	25.02.30	250'000	0	0	250'000	110.55	276'365.00	0.16
VORALBERGER LANDESUH 2.375 23- 26 04/05A	04.05.26	0	250'000	0	250'000	101.49	253'736.25	0.15
<i>Austria</i>							787'112.50	0.46
CANADA 0.25 17-29 28/06A	28.06.29	300'000	0	0	300'000	95.04	285'112.50	0.17
CIBC 0.125 15-25 22/12A	22.12.25	250'000	0	0	250'000	97.47	243'670.00	0.14
FED CAISSES DESJARDI 1.735 23-28 31/01A	31.01.28	0	300'000	0	300'000	101.60	304'813.50	0.18
PROV OF NEW BRUNSWICK 0.2 16-31 07/11A	07.11.31	250'000	0	0	250'000	91.46	228'647.50	0.13
QUEBEC (PROV.OF) 0.75 14-24 21/11A	21.11.24	250'000	0	0	250'000	99.29	248'221.25	0.14
QUEBEC MONTREAL 2.04 23-33 09/05A	09.05.33	0	150'000	0	150'000	106.66	159'993.00	0.09
ROYAL BANK OF CANADA 1.45 22-27 04/05A	04.05.27	0	250'000	0	250'000	99.55	248'868.75	0.14
TORONTO DOMINION BAN 1.97 23-26 18/09U	18.09.26	0	250'000	0	250'000	101.60	253'991.25	0.15
<i>Canada</i>							1'973'317.75	1.14
NORDEA BANK 0.25 15-23 27/11A	27.11.23	250'000	0	250'000	0	0.00	0.00	0.00
<i>Finland</i>							0.00	0.00
BFCM BANQUE FEDERATI 2.3 23-27 30/01A	30.01.27	0	250'000	0	250'000	102.18	255'443.75	0.15
BFCM BANQUE FEDERATI 2.73 23-30 11/07A	11.07.30	0	250'000	0	250'000	106.06	265'143.75	0.15
BNP PAR 2.4125 23-28 13/01A	13.01.28	0	200'000	0	200'000	103.02	206'039.00	0.12
BNP PARIBAS SA 2.8925 22-29 27/09A27/09A	27.09.29	200'000	0	0	200'000	104.69	209'374.00	0.12
CREDIT AGRICOLE SA 3.042 22-27 29/09A09A	29.09.27	200'000	0	0	200'000	104.61	209'229.00	0.12
EDF SA 0.65 16-28 13/10A	13.10.28	0	200'000	0	200'000	96.03	192'066.00	0.11
TOTAL CAP INT 0.50 15-27 15/06A	01.06.27	0	250'000	0	250'000	97.45	243'620.00	0.14
TOTAL CAPITAL INTL 1.00 14-24 29/08A	29.08.24	250'000	0	0	250'000	99.57	248'912.50	0.14
<i>France</i>							1'829'828.00	1.05
BERLIN HYP AG 0.25 20-28 11/09A	11.09.28	0	250'000	0	250'000	93.28	233'195.00	0.14
DEUTSCHE BAHN F 0.1000 21-36 28/01A	28.01.36	300'000	0	0	300'000	86.54	259'605.00	0.15
DEUTSCHE BAHN FIN 0.45 17-30 08/11A	08.11.30	250'000	0	0	250'000	94.76	236'893.75	0.14
DEUTSCHE BAHN FIN 1.375 13-23 24/07A	24.07.23	250'000	0	250'000	0	0.00	0.00	0.00

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
DZ BANK AG DEUT 2.202 23-28 18/09A	18.09.28	0	250'000	0	250'000	102.39	255'970.00	0.15
MUENCHENER HYPO 0.0100 21-26 10/11A	10.11.26	0	200'000	0	200'000	96.38	192'760.00	0.11
MUENCHENER HYPOTHEKEN 0.25 19- 29 26/02A	26.02.29	250'000	0	0	250'000	94.97	237'421.25	0.14
<i>Germany</i>							1'415'845.00	0.83
LGT BANK IN LIECHTE 0.20 20-30 04/11A	04.11.30	300'000	0	0	300'000	90.56	271'671.00	0.16
LGT BANK IN LIECHTE 0.375 19-28 05/07A	05.07.28	200'000	0	0	200'000	94.37	188'740.00	0.11
<i>Liechtenstein</i>							460'411.00	0.27
BANQUE EUROP INVEST 3.375 07-27 15/10A	15.10.27	0	250'000	0	250'000	108.66	271'655.00	0.16
<i>Luxembourg</i>							271'655.00	0.16
ABN AMRO BK 2.3 23-25 26/06A	26.06.25	0	200'000	0	200'000	101.00	202'008.00	0.12
BMW INTL INVEST BV 0.75 19-27 03/09A	03.09.27	0	250'000	0	250'000	98.09	245'221.25	0.14
TOYOTA MOTOR FINANCE 2.13 23-27 15/06A	15.06.27	0	200'000	0	200'000	102.34	204'671.00	0.12
<i>Netherlands</i>							651'900.25	0.38
ASB BANK 2.5025 23-28 20/12A	20.12.28	0	200'000	0	200'000	103.99	207'986.00	0.12
AUCKLAND COUNCIL 1.5 14-25 28/11A	28.11.25	500'000	0	0	500'000	100.33	501'625.00	0.29
AUCKLAND COUNCIL 1.56 23-29 30/11A	30.11.29	0	250'000	0	250'000	101.82	254'541.25	0.15
<i>New Zealand</i>							964'152.25	0.56
KBN 0.545 22-28 28/04A	28.04.28	300'000	0	0	300'000	97.44	292'318.50	0.17
<i>Norway</i>							292'318.50	0.17
DBS BANK 1.515 22-25 12/12A	12.12.25	0	200'000	0	200'000	100.15	200'292.00	0.12
<i>Singapore</i>							200'292.00	0.12
HYUNDAI CAPITAL SERV 0.26 20-25 11/02A	11.02.25	0	150'000	0	150'000	98.30	147'444.00	0.09
<i>South Korea</i>							147'444.00	0.09
SANTANDER CONSUMER F 2.7325 23- 25 04/07A	04.07.25	0	150'000	0	150'000	101.48	152'214.00	0.09
<i>Spain</i>							152'214.00	0.09
AARGAUISCHKE KANTON 0.875 15-30 23/01A	23.01.30	300'000	0	0	300'000	97.26	291'775.50	0.17
ADECCO GROUP SA 0.875 18-26 18/09A	18.09.26	150'000	0	0	150'000	98.23	147'341.25	0.09
AXPO HOLDING AG 2.5 23-26 22/09A	22.09.26	0	250'000	0	250'000	102.12	255'291.25	0.15
BANK JULIUS BAER CO 0.125 21-28 27/04A	27.04.28	250'000	0	0	250'000	93.01	232'528.75	0.13

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
BANK JULIUS BAER CO 2.5 23-30 06/09A	06.09.30	0	250'000	0	250'000	103.83	259'571.25	0.15
BANQUE CANTONALE DE BA 0.01 22- 26 28/07A	28.07.26	0	250'000	0	250'000	96.49	241'226.25	0.14
BANQUE DES LETTRES 0.125 19-30 10/12A	10.12.30	500'000	0	300'000	200'000	92.00	184'004.00	0.11
BANQUE DES LETTRES DE 0.25 21-32 10/03A	10.03.32	250'000	0	0	250'000	91.38	228'458.75	0.13
BASEL KANTONALBANK 0.375 15-23 10/08A	10.08.23	300'000	0	300'000	0	0.00	0.00	0.00
BASELLANDSCHAFT 0.0500 20-31 28/01A	28.01.31	0	350'000	0	350'000	91.01	318'522.75	0.18
BASELLANDSCHAFT KA 0.25 15-25 13/05A	13.05.25	250'000	0	0	250'000	98.30	245'740.00	0.14
BASL KA 1.75 22-29 21/09A	21.09.29	250'000	0	0	250'000	102.01	255'021.25	0.15
BK CANTONALE GRISONS 0.125 18-24 29/05A	29.05.24	300'000	0	0	300'000	99.33	298'003.50	0.17
BQ CANTONALE VAUDOIS 1.50 14-24 28/03A	28.03.24	250'000	0	0	250'000	99.89	249'735.00	0.14
BQUE LETTER 1.125 18-47 19/10A	18.10.47	0	200'000	0	200'000	97.06	194'116.00	0.11
BQUE LETTRE GAG 2.5 11-26 30/03A	30.03.26	250'000	0	0	250'000	102.57	256'422.50	0.15
CANTON DE BALEVILLE 0.00 18-25 24/09A	24.09.25	250'000	0	0	250'000	98.08	245'187.50	0.14
CANTON DE BALE-VILLE 0.5 19-34 22/02A	22.02.34	250'000	0	0	250'000	93.91	234'766.25	0.14
CANTON DE BERNE 0.625 22-35 27/03A	27.03.35	0	250'000	0	250'000	94.31	235'777.50	0.14
CANTON DE GENEVE 0.25 20-40 15/06A	15.06.40	0	250'000	0	250'000	85.28	213'195.00	0.12
CANTON DE GENEVE 2 13-26 20/03A	20.03.26	200'000	0	0	200'000	101.72	203'445.00	0.12
CANTON DE NEUCHATE 0.75 18-33 28/11A	28.11.33	250'000	0	0	250'000	95.73	239'315.00	0.14
CANTON DE ZURICH 1.00 12-25 03/12A	03.12.25	500'000	0	0	500'000	99.73	498'642.50	0.29
CANTON DE ZURICH 1.45 23-34 01/12A	01.12.34	0	300'000	0	300'000	103.00	309'003.00	0.18
CANTON OF BASLE 1.7500 13-43 26/06A	26.06.43	250'000	0	0	250'000	110.04	275'095.00	0.16
CANTON OF BASLE-LA 1.50 13-28 26/06A	26.06.28	250'000	0	0	250'000	101.65	254'116.25	0.15
CANTON OF BERN 1.50 13-29 15/05A	15.05.29	500'000	0	0	500'000	102.10	510'505.00	0.30
CANTON OF GENEV 0.3000 19-39 28/11A	28.11.39	250'000	0	0	250'000	86.25	215'621.25	0.13
CANTON OF GENEVA 1.75 13-34 24/05A	24.05.34	400'000	0	0	400'000	105.36	421'450.00	0.24
CANTON OF ZURICH 0.1000 20-45 23/06A	23.06.45	0	250'000	0	250'000	81.12	202'788.75	0.12
CANTON OF ZURICH 1.00 14-27 06/10A	06.10.27	200'000	0	0	200'000	99.89	199'780.00	0.12
CEMBRA MONEY BA 0.4175 21-28 15/11A	15.11.28	250'000	0	0	250'000	93.45	233'636.25	0.14
CEMBRA MONEY BANK AG 2.4113 23- 29 08/08A	08.08.29	0	250'000	0	250'000	102.80	257'000.00	0.15
CENTRLETTR 0.7 19-39 05/03A	04.03.39	250'000	0	0	250'000	91.20	228'010.00	0.13
CITY OF BERN 0.625 17-39 13/06A	13.06.39	0	250'000	0	250'000	91.02	227'548.75	0.13
CITY OF BERN 2.50 10-25 01/04A	01.04.25	0	300'000	0	300'000	101.39	304'174.50	0.18
CITY OF LAUSANN 0.3500 20-32 06/07A	06.07.32	0	300'000	0	300'000	92.67	278'022.00	0.16
COOP-GRUPPE 0.875 15-24 31/07A	31.07.24	250'000	0	0	250'000	99.43	248'577.50	0.14
COOP-GRUPPE GENOSSEN 0.50 17- 27 29/09A	29.09.27	250'000	0	0	250'000	96.41	241'021.25	0.14
CORNER BANCA 3.0 23-25 14/07A	14.07.25	0	250'000	0	250'000	101.63	254'068.75	0.15
EMMI FINANZ AG 2.0 23-28 22/09A	22.09.28	0	250'000	0	250'000	102.73	256'815.00	0.15
GIVAUDAN AG 1.125 -22 15/06A	15.06.26	200'000	0	0	200'000	99.56	199'123.00	0.12

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
KRAFTWERKE LINTH L 2.375 13-26 10/12A	10.12.26	0	300'000	0	300'000	102.31	306'925.50	0.18
KRAFTWERKE LINTHLIMM 2.25 23-25 05/12A	05.12.25	0	200'000	0	200'000	101.24	202'476.00	0.12
KRAFTWERKE OBERHAS 0.125 21-31 21/02A	21.02.31	100'000	0	0	100'000	90.42	90'416.50	0.05
LAFARGE HOLC HELV FIN 0.125 21-27 26/08A	26.08.27	250'000	0	0	250'000	95.17	237'931.25	0.14
LUZE KA 2.05 22-47 16/09A	16.09.47	0	200'000	0	200'000	115.50	231'003.00	0.13
NESTLE 1.625 22-26 15/07A	15.07.26	250'000	0	0	250'000	100.96	252'402.50	0.15
NESTLE 1.625 23-27 20/11A	20.11.27	0	250'000	0	250'000	101.63	254'070.32	0.15
NESTLE 2.125 22-30 15/07A	15.07.30	250'000	0	0	250'000	105.30	263'241.25	0.15
NESTLE 2.5 22-34 14/07A	14.07.34	250'000	0	0	250'000	111.10	277'738.75	0.16
NIDWALDNER KANTONA 0.25 16-26 27/05A	27.05.26	0	250'000	0	250'000	97.14	242'840.00	0.14
NOVARTIS AG 0.25 15-25 13/05A	13.05.25	350'000	0	0	350'000	98.58	345'023.00	0.20
PFANDBRIEF 0.625 14-25 19/03A	19.03.25	300'000	0	0	300'000	98.97	296'917.50	0.17
PFANDBRIEF 0.75 18-33 21/06A	21.06.33	200'000	0	0	200'000	94.41	188'817.00	0.11
PFANDBRIEF SCH KANTBK 0.625 17-35 25/01A	25.01.35	250'000	0	0	250'000	92.07	230'171.25	0.13
PFANDBRIEF SCHW 0.0000 20-31 02/04A	02.04.31	300'000	0	100'000	200'000	90.76	181'521.00	0.11
PFANDBRIEF SCHW 0.1000 21-31 03/10A	03.10.31	500'000	0	0	500'000	90.79	453'942.50	0.26
PFANDBRIEF SCHW 0.1250 20-32 23/04A	23.04.32	250'000	0	0	250'000	90.36	225'900.00	0.13
PFANDBRIEF SCHW 0.1250 21-31 19/12A	19.12.31	250'000	0	0	250'000	90.83	227'067.50	0.13
PFANDBRIEF SCHW 0.2500 20-41 15/03A	15.03.41	250'000	0	0	250'000	83.45	208'630.00	0.12
PFANDBRIEF SCHW 0.375 17-28 24/07A	24.07.28	250'000	0	0	250'000	95.97	239'931.25	0.14
PFANDBRIEF SCHW 0.5000 15-30 30/04A	30.04.30	250'000	0	0	250'000	95.05	237'626.25	0.14
PFANDBRIEF SCHW 0.6250 18-29 08/03A	08.03.29	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.1250 20-30 02/08A	02.08.30	550'000	0	300'000	250'000	92.45	231'120.00	0.13
PFANDBRIEF SCHWEIZ 0.125 15-23 04/12A	04.12.23	500'000	0	500'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.125 16-28 06/09A	06.09.28	250'000	0	0	250'000	94.72	236'797.50	0.14
PFANDBRIEF SCHWEIZ 0.125 17-25 06/05A	06.05.25	500'000	0	250'000	250'000	98.23	245'583.75	0.14
PFANDBRIEF SCHWEIZ 0.125 21-31 20/06A	20.06.31	300'000	0	300'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.25 16-26 05/08A	05.08.26	300'000	0	300'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.25 16-36 14/10A	14.10.36	250'000	0	0	250'000	86.63	216'567.50	0.13
PFANDBRIEF SCHWEIZ 0.25 16-38 04/08A	04.08.38	500'000	0	0	500'000	85.35	426'732.50	0.25
PFANDBRIEF SCHWEIZ 0.25 17-26 20/10A	20.10.26	500'000	0	250'000	250'000	97.09	242'728.75	0.14
PFANDBRIEF SCHWEIZ 0.25 17-27 18/01A	18.01.27	500'000	0	0	500'000	96.91	484'532.50	0.28
PFANDBRIEF SCHWEIZ 0.375 15-25 15/10A	15.10.25	500'000	0	500'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.375 15-30 21/01	21.01.30	250'000	0	250'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.375 16-32 26/01A	26.01.32	350'000	0	0	350'000	92.48	323'685.25	0.19
PFANDBRIEF SCHWEIZ 0.375 16-39 08/07	08.07.39	250'000	0	0	250'000	86.31	215'773.75	0.13
PFANDBRIEF SCHWEIZ 0.50 15-28 05/05A	05.05.28	500'000	0	500'000	0	0.00	0.00	0.00
PFANDBRIEF SCHWEIZ 0.50 16-35 05/10A	05.10.35	250'000	0	0	250'000	90.16	225'390.00	0.13

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
PFANDBRIEF SCHWEIZ 0.625 15-34 25/01A	25.01.34	250'000	0	0	250'000	92.81	232'033.75	0.13
PFANDBRIEF SCHWEIZ 0.75 15-34 28/11A	28.11.34	250'000	0	0	250'000	93.41	233'522.50	0.14
PFANDBRIEF SCHWEIZ 1.375 12-27 13/08A	13.08.27	500'000	0	0	500'000	100.31	501'525.00	0.29
PFANDBRIEF SCHWEIZ 1.50 12-27 27/04A	27.04.27	300'000	0	0	300'000	100.67	302'013.00	0.18
PFANDBRIEF SCHWEIZ 1.50 14-40 05/12A	05.12.40	250'000	0	0	250'000	102.51	256'278.75	0.15
PFANDBRIEF SCHWEIZ HYP 0.00 2°-29 26/10A	26.10.29	200'000	0	0	200'000	92.69	185'376.00	0.11
PFANDBRIEF SCHWIEZ 1.50 12-33 02/08A	08.08.33	200'000	0	0	200'000	101.09	202'179.00	0.12
PFANDBRIEF SCHW KA 0.125 16-31 02/09A	02.09.31	300'000	0	0	300'000	91.12	273'354.00	0.16
PFANDBRIEF SCHW KA 0.25 16-28 11/02A	11.02.28	500'000	0	0	500'000	95.88	479'375.00	0.28
PFANDBRIEF SCHW KA 0.25 17-25 01/12A	01.12.25	500'000	0	300'000	200'000	97.92	195'840.00	0.11
PFANDBRIEF SCHW KA 0.30 16-31 06/06A	06.06.31	500'000	0	0	500'000	92.62	463'122.50	0.27
PFANDBRIEF SCHW KA 0.375 16-28 24/10A	24.10.28	500'000	0	250'000	250'000	95.76	239'397.50	0.14
PFANDBRIEF SCHW KA 0.375 17-26 07/12A	07.12.26	500'000	0	500'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW KA 0.50 16-34 30/03A	30.03.34	500'000	0	0	500'000	91.45	457'237.50	0.27
PFANDBRIEF SCHW KA 0.5 17-32 20/02A	20.02.32	200'000	0	0	200'000	93.44	186'872.00	0.11
PFANDBRIEF SCHW KA 0.60 16-35 11/12A	11.12.35	250'000	0	0	250'000	91.25	228'115.00	0.13
PFANDBRIEF SCHW KA 0.625 15-29 16/07A	16.07.29	250'000	0	0	250'000	96.39	240'966.25	0.14
PFANDBRIEF SCHW KA 0.625 15-30 12/02A	12.02.30	200'000	0	0	200'000	95.97	191'948.00	0.11
PFANDBRIEF SCHW KA 0.75 14-24 23/09A	23.09.24	500'000	0	500'000	0	0.00	0.00	0.00
PFANDBRIEF SCHW KA 1.50 14-29 05/02A	05.02.29	250'000	0	0	250'000	101.00	252'501.25	0.15
PFANDBRIEF SCHW KA 1.75 11-26 02/09A	02.09.26	500'000	0	0	500'000	101.13	505'667.50	0.29
PFANDBRIEFZENTRALE 0.50 18-28 19/05A	19.05.28	250'000	0	0	250'000	96.66	241'660.00	0.14
PFANDBRIEFZENTRALE 0.75 18-32 01/10A	01.10.32	200'000	0	0	200'000	94.91	189'821.00	0.11
PFANDBRIEFZENTRALE 1.7 22-32 27/07A	27.07.32	200'000	0	0	200'000	102.68	205'355.00	0.12
PFANDBRIEFZENTRALE SC 0.0 21-28 13/03A	13.03.28	300'000	0	250'000	50'000	94.77	47'386.75	0.03
PFANDBRIEFZENTRALE SC 0.3 19-29 05/03A	09.04.29	250'000	0	0	250'000	94.94	237'353.75	0.14
PFANDBRIEFZENTRALE SC 0.5 19-34 15.05A	15.05.34	400'000	0	0	400'000	91.33	365'326.00	0.21
PFANDBRIEFZENTRALE S K 0.0 21-31 25/07A	25.07.31	300'000	0	0	300'000	90.31	270'921.00	0.16
PFANDBR SCHWEIZ HYPO 1.625 13-30 03/07A	03.07.30	200'000	0	0	200'000	101.87	203'732.00	0.12
PFANDBR SCHWEIZ HYPO 2.25 10-32 13/08A	13.08.32	250'000	0	0	250'000	107.13	267'835.00	0.16
PFBRF SCHWZ HYPO 0.50 15-29 15/06A	15.06.29	250'000	0	0	250'000	95.79	239'480.00	0.14
PFBRF SCHWZ HYPO 0.75 17-38 18/10A	18.10.38	250'000	0	0	250'000	91.82	229'552.50	0.13
PFBRF SCHWZ KANTBK 0.25 17-27 06/12A	06.12.27	250'000	0	0	250'000	96.05	240'130.00	0.14
PFBRF SCHWZ KANTBK 0.65 18-33 15/02A	15.02.33	250'000	0	0	250'000	93.84	234'593.75	0.14
ROCHE KAPITALMA 0.5000 22-27 25/02A	25.02.27	300'000	0	0	300'000	97.81	293'430.00	0.17

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
ROCHE KAPITALMA 0.7500 22-31 25/02A	25.02.31	250'000	0	0	250'000	96.56	241'408.75	0.14
ROCHE KAPITALMARKT 0.45 17-29 23/03A	23.03.29	250'000	0	0	250'000	96.30	240'758.75	0.14
ROCHE KAPITALMARKT A 1.6 23-28 15/09A	15.09.28	0	100'000	0	100'000	101.81	101'805.50	0.06
ROCHE KAPITALMARKT A 1.75 23-33 15/09A	15.09.33	0	250'000	0	250'000	103.88	259'698.75	0.15
ROCH KA 2.0 22-32 23/09A	23.09.32	250'000	0	0	250'000	105.76	264'411.25	0.15
ROMANDE ENERGIE 2.625 22-37 15/07A	15.07.37	100'000	0	0	100'000	111.92	111'924.50	0.06
SANDOZ GROUP 2.6 23-31 17/11A	17.11.31	0	250'000	0	250'000	106.36	265'906.25	0.15
SIKA SA 0.625 18-24 12/07A	12.07.24	250'000	0	0	250'000	99.37	248'417.50	0.14
SIX GROUP AG 0.2000 21-29 28/09A	28.09.29	300'000	0	0	300'000	93.22	279'663.00	0.16
ST COOP CENT D'EMI 1.70 23-41 29/04A	29.04.41	0	250'000	0	250'000	108.70	271'761.25	0.16
SWISS PRIME SIT 0.65 20-29 18/12A	18.12.29	250'000	0	0	250'000	93.74	234'346.25	0.14
SWITZERLAND 0.00 16-29 22/06U	22.06.29	650'000	0	0	650'000	96.30	625'953.25	0.36
SWITZERLAND 0.25 21-35 23/06A	23.06.35	300'000	0	0	300'000	95.70	287'098.50	0.17
SWITZERLAND 0.5000 18-32 27/06A	27.06.32	500'000	0	0	500'000	98.63	493'157.50	0.29
SWITZERLAND 0.50 15-30 27/05A	27.05.30	500'000	0	0	500'000	98.97	494'872.50	0.29
SWITZERLAND 0.5 17-45 28/06A	28.06.45	500'000	0	0	500'000	98.08	490'417.50	0.28
SWITZERLAND 0 19-34 26/06U	26.06.34	250'000	0	0	250'000	93.47	233'681.25	0.14
SWITZERLAND 0 19-39 24/07U	24.07.39	250'000	0	0	250'000	91.34	228'347.50	0.13
SWITZERLAND 1.25 12-24 11/06A	11.06.24	500'000	0	500'000	0	0.00	0.00	0.00
SWITZERLAND 1.25 12-37 27/06A	27.06.37	500'000	0	0	500'000	108.03	540'162.50	0.31
SWITZERLAND 1.25 14-26 28/05A	28.05.26	500'000	0	200'000	300'000	100.76	302'289.00	0.18
SWITZERLAND 1.50 12-42 30/04A	30.04.42	650'000	0	0	650'000	115.32	749'602.75	0.43
SWITZERLAND 1.50 13-25 24/07A	24.07.25	500'000	0	0	500'000	100.67	503'327.50	0.29
SWITZERLAND 2.25 11-31 22/06A	22.06.31	500'000	0	0	500'000	111.54	557'722.50	0.32
SWITZERLAND 2.50 06-36 08/03A	08.03.36	500'000	0	0	500'000	121.84	609'200.00	0.35
SWITZERLAND 3.25 07-27 27/06A	27.06.27	500'000	0	0	500'000	108.33	541'660.00	0.31
SWITZERLAND 3.50 03-33 08/04A	08.04.33	500'000	0	0	500'000	125.50	627'490.00	0.36
SWITZERLAND 4.00 98-23 11/02A	11.02.23	500'000	0	500'000	0	0.00	0.00	0.00
SWITZERLAND 4.00 98-28 08/04A	08.04.28	1'000'000	0	0	1'000'000	113.56	1'135'600.00	0.66
SWITZERLAND 4.00 99-49 06/01A	06.01.49	250'000	0	0	250'000	179.68	449'196.25	0.26
UBS GROUP SA 0.435 21-28 09/11A	09.11.28	200'000	0	0	200'000	93.75	187'505.00	0.11
ZUERCHER KANTONALB 0.25 17-26 27/01A	27.01.26	300'000	0	0	300'000	97.67	292'995.00	0.17
ZUERCHER KANTONAL BANK 0.3 18- 28 25/01A	25.01.28	0	250'000	0	250'000	96.02	240'050.00	0.14
<i>Switzerland</i>							39'692'278.32	23.05
SANTANDER UK PLC 2.01 23-26 12/09A	12.09.26	0	250'000	0	250'000	101.78	254'448.75	0.15
<i>United Kingdom</i>							254'448.75	0.15
APPLE INC 0.375 15-24 25/11A	25.11.24	250'000	0	0	250'000	98.99	247'470.00	0.14
COCA-COLA CO 1.00 15-28 02/10A	02.10.28	250'000	0	250'000	0	0.00	0.00	0.00
EQUINIX EUROPE 1 2.875 23-28 12/09A	12.09.28	0	250'000	0	250'000	104.12	260'306.25	0.15
NESTLE HOLDINGS INC 0.25 17-27 04/10A	04.10.27	250'000	0	0	250'000	96.61	241'531.25	0.14
<i>United States of America</i>							749'307.50	0.43
Swiss franc							50'901'192.07	29.56

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
Exchange traded securities							50'901'192.07	29.56
BFCM 0.366 18-24 10/10A	10.10.24	500'000	0	0	500'000	98.97	494'827.50	0.29
<i>France</i>							<i>494'827.50</i>	<i>0.29</i>
Swiss franc							494'827.50	0.29
Transferable securities traded on another regulated market open to the public							494'827.50	0.29
Bonds							51'396'019.57	29.85
Bonds, convertible bonds							51'396'019.57	29.85

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Units in Investment Funds							
DB X-TRACKERS MSCI EUE SML CAP TRN -1C-	15'200	0	0	15'200	55.42	783'164.40	0.45
<i>Luxembourg</i>						783'164.40	0.45
Euro						1'272'632.86	0.74
ISHARES COR GLO AGGRE BOND-H ACC CHF ETF	950'000	403'000	185'000	1'168'000	4.61	5'389'152.00	3.12
SPDR BLOOMBERG BARCLAYS GBL AGG BDHDG	210'000	0	0	210'000	27.68	5'812'800.00	3.37
XTRACKERS MSCI WORLD UCITS ETF 1D	0	5'000	0	5'000	71.37	356'850.00	0.21
<i>Ireland</i>						11'558'802.00	6.70
DBXT2 GLOB AGG-4C- CAP ETF	300'000	33'000	0	333'000	15.58	5'186'808.00	3.01
UBS-BLOOMBAR MSCI EURO AREA LIQ-A H C	555'000	67'000	0	622'000	12.94	8'047'747.00	4.67
<i>Luxembourg</i>						13'234'555.00	7.68
INTERSWISS SCHWEIZ. LIEGENSCHAFTEN	7'260	0	7'260	0	0.00	0.00	0.00
ISHS CORE SPIE ETF -A-	6'300	14'600	14'700	6'200	135.34	839'108.00	0.49
PATRIMON SW RE	9'440	0	9'440	0	0.00	0.00	0.00
SCHRODER IMM PLUS	9'289	0	9'289	0	0.00	0.00	0.00
SWISSINVEST RE INV	8'670	0	3'750	4'920	184.00	905'280.00	0.52
UBS PROPERTY FD SWISS RESIDENTIAL ANFOS	16'050	0	16'050	0	0.00	0.00	0.00
ZKB GOLD ETF -A CHF-	1'600	0	0	1'600	519.40	831'040.00	0.48
<i>Switzerland</i>						2'575'428.00	1.49
Swiss franc						27'368'785.00	15.87
ISHARES CORE MSCI EM IMI UCITS ETF	35'300	15'000	0	50'300	31.80	1'346'211.32	0.78
ISHARES III ISHARES CORE MSCI WLD UCITS	100'200	5'400	17'300	88'300	90.51	6'725'958.52	3.90
ISHARES JP MORGAN EM LOC GOVT BD UCITS D	75'400	115'500	0	190'900	46.29	7'437'230.53	4.31
ISHS JPMORGA EM USD SHS USD ETF	6'700	0	6'700	0	0.00	0.00	0.00
SPDR MSCI WORLD SMALL CAP UCITS ETF	55'600	7'900	3'000	60'500	99.84	5'083'423.95	2.95
UBS EQUIT DEFEN PUTWRITE ST ETF A USD	5'000	0	0	5'000	128.68	541'500.91	0.31
WISDOMTREE ENH CMDTY EX AGRI UCITS ETF	84'000	0	0	84'000	10.90	770'520.28	0.45
XTRACKERS MSCI EMERGING MKTS UCITS 1CC	17'990	0	3'700	14'290	52.48	631'166.86	0.37
XTRACKERS MSCI WORLD INDEX UCITS-1C CAP	91'560	91'560	91'560	91'560	83.45	7'640'682.00	4.43
<i>Ireland</i>						30'176'694.37	17.50

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
UBS ETF BUSDEMS A DIS USD	240'000	0	240'000	0	0.00	0.00	0.00
<i>Luxembourg</i>						0.00	0.00
ISHARES RUSSEL 2000 ETF FUND	6'350	0	0	6'350	200.71	1'072'657.00	0.62
SPDR PORTFOLIO CORPORATE BOND ETF	0	19'000	19'000	0	0.00	0.00	0.00
SPDR S&P500 ETF TRUST	0	1'800	0	1'800	475.31	720'058.18	0.42
<i>United States of America</i>						1'792'715.18	1.04
United States dollar						31'969'409.55	18.54
Exchange traded securities						60'610'827.41	35.14
UBS EUR EQUIT DEFEN PUTWRITE SF ETF A EU	4'000	4'000	4'000	4'000	131.62	489'468.46	0.28
<i>Ireland</i>						489'468.46	0.28
Euro						489'468.46	0.28
CSIMF SWISS REAL ESTATE SECURITIES EB	0	1'960	0	1'960	1'815.22	3'557'831.20	2.06
HELVETIA CH SWISS PROPERTY FUND	79'876	0	37'491	42'385	102.00	4'323'270.00	2.51
<i>Switzerland</i>						7'881'101.20	4.57
Swiss franc						7'881'101.20	4.57
LEADENHALL ILS FD PLC CL H2	17'951	0	0	17'951	115.45	1'744'180.15	1.01
VANGUARD GLB SMALL CAP INX USD C	5'500	0	0	5'500	344.31	1'593'780.72	0.92
<i>Ireland</i>						3'337'960.87	1.93
BLUEORCHARD MICROFINANCE FUND I USD	137	0	0	137	14'825.10	1'709'371.00	0.99
GLOBAL SENIOR LOAN FUND EB CAP	800	0	0	800	1'348.83	908'166.21	0.53
MS INV F GLOBAL CONVERT BOND Z ACC	39'100	0	0	39'100	49.07	1'614'771.03	0.94
<i>Luxembourg</i>						4'232'308.24	2.45
United States dollar						7'881'101.20	4.57
Transferable securities traded on another regulated market open to the public						15'940'838.77	9.24
Units in Investment Funds						76'062'197.72	44.10

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Structured products								
CITIGROUP GLOBAL MARKE 12/12U	0.00 22-23 12/12U	12.12.23	10'800	0	10'800	0	0.00	0.00
SG ISSUER CV	0.00 23-24 11/12A	11.12.24	0	10'800	0	10'800	387.40	3'521'287.67
<i>Luxembourg</i>							3'521'287.67	2.04
BNP PARIBAS ISSUANCE BV ZCP 28/02U	23-24 28/02U	28.02.24	0	22'500	0	22'500	388.36	7'354'270.80
BNP PAR ISSUANCE BV 24/02U	22-23 24/02U	28.02.23	22'500	0	22'500	0	0.00	0.00
<i>Netherlands</i>							7'354'270.80	4.26
United States dollar							10'875'558.47	6.30
Exchange traded securities							10'875'558.47	6.30
UBS LONDON PERLES 2013 31/12U	13-XX 31/12U	31.12.99	19'190	0	0	19'190	388.01	6'266'658.48
<i>United Kingdom</i>							6'266'658.48	3.63
United States dollar							6'266'658.48	3.63
Transferable securities traded on another regulated market open to the public							6'266'658.48	3.63
Structured products							17'142'216.95	9.93

Inventory of the fund's assets

	Maturity	Purchases	Currency	Sales	Currency	Market Value CHF	in %
Derivatives							
Foreign exchange forward							
	15.05.24	3'988'840.50	CHF	4'500'000.00	USD	256'100.34	0.15
	12.02.24	4'464'917.60	CHF	5'200'000.00	USD	107'470.26	0.06
	15.11.23	3'149'179.20	CHF	3'600'000.00	USD	0.00	0.00
	10.08.23	4'329'033.60	CHF	4'800'000.00	USD	0.00	0.00
	10.08.23	351'603.20	CHF	400'000.00	USD	0.00	0.00
	15.05.23	3'463'779.60	CHF	3'600'000.00	USD	0.00	0.00
	10.02.23	4'506'033.60	CHF	4'800'000.00	USD	0.00	0.00
Foreign exchange forward						363'570.60	0.21
Derivatives						363'570.60	0.21

¹ Contractual partner Identify for the OTC transactions: Zuercher Kantonalbank

Description	Market value CHF	in %
Cash at banks and liquidities		
on cash	1'517'265.71	0.88
Collateral	100'000.00	0.06
Cash at banks and liquidities	1'617'265.71	0.94

Exchange rate

1 EUR = CHF 0.92970

1 USD = CHF 0.84162

Derivatives' risk under the Commitment I approach

Liabilities reducing positions	
Foreign exchange forward contracts	8'163'753.23
Total in CHF	8'163'753.23
Total in % of the fund's net asset value	4.74

Details for previous years

Date	Class	Net asset value per unit at the end of the accounting period ¹		Number of units outstanding	Fund's net assets	Retention per unit
31.12.21	Class A1	CHF	116.95	551'225.531	64'466'197.51	0.69
31.12.22	Class A1	CHF	99.95	626'857.992	62'654'703.71	0.7961
31.12.23	Class A1	CHF	104.82	725'022.319	75'994'451.23	0.9758
31.12.21	Class A2	CHF	115.76	855'777.952	99'061'102.00	0.68
31.12.22	Class A2	CHF	98.63	807'232.588	79'620'119.27	0.7908
31.12.23	Class A2	CHF	103.12	707'680.572	72'978'597.55	0.9601
31.12.21	Class H1	CHF	121.41	10.000	1'214.11	0.72
31.12.22	Class H1	CHF	104.26	10.000	1'042.55	0.8350
31.12.23	Class H1	CHF	109.85	10.000	1'098.46	1.023
31.12.21	Class R1	CHF	117.04	117'693.216	13'774'239.37	0.69
31.12.22	Class R1	CHF	100.02	182'786.216	18'282'774.04	0.7958
31.12.23	Class R1	CHF	104.89	217'189.216	22'781'597.70	0.9766
31.12.22	Class E	CHF	87.50	2'163.222	189'273.01	0.6941
31.12.23	Class E	CHF	92.08	3'530.407	325'074.79	0.8573

¹ Net asset value at the end of accounting period according to SSP.

Statement of assets and liabilities

(Market value)	31.12.23	31.12.22
	CHF	CHF
Securities		
Shares	32'073'678.80	28'653'077.99
Bonds, convertible bonds	15'776'126.12	9'536'037.00
Investment funds	49'647'796.23	45'452'463.39
Structured products	14'657'378.61	13'164'322.65
Derivatives	249'217.13	187'395.91
Cash at banks and liquidities		
sight	1'130'843.69	1'301'030.86
Other assets	454'911.35	392'935.01
Total asset of the fund at the end of the accounting period	113'989'951.93	98'687'262.81
Other liabilities	-269'146.92	-247'079.77
Net asset of the fund at the end of the accounting period	113'720'805.01	98'440'183.04

Change in fund's net assets

	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net asset of the fund at the beginning of the accounting period	98'440'183.04	111'441'274.64
Withholding tax payment on result available to be reinvested	-254'603.14	-181'162.25
Balance from issues and redemptions of units	8'746'717.74	5'156'270.24
Total operating income/(loss)	6'788'507.37	-17'976'199.59
Net asset of the fund at the end of the accounting period	113'720'805.01	98'440'183.04

Evolution of the number of units

Class A1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		625'106.263	538'286.787
Units issued		63'314.038	86'819.476
Units redeemed		0.000	0.000
Position at the end of the accounting period		688'420.301	625'106.263
Net asset value per unit at the end of the accounting period <sup>1</sup>	CHF	113.33	106.43

Class A2

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		233'452.180	291'840.658
Units issued		0.000	0.000
Units redeemed		0.000	58'388.478
Position at the end of the accounting period		233'452.180	233'452.180
Net asset value per unit at the end of the accounting period <sup>1</sup>	CHF	111.86	105.36

Class R1

		01.01.23	01.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		68'072.000	53'355.000
Units issued		20'896.000	19'075.000
Units redeemed		5'670.000	4'358.000
Position at the end of the accounting period		83'298.000	68'072.000
Net asset value per unit at the end of the accounting period <sup>1</sup>	CHF	113.33	106.43

Class E

		01.01.23	18.01.22
		31.12.23	31.12.22
Position at the beginning of the accounting period		774.117	0.000
Units issued		789.545	784.117
Units redeemed		0.000	10.000
Position at the end of the accounting period		1'563.662	774.117
Net asset value per unit at the end of the accounting period <sup>1</sup>	CHF	92.62	86.63

¹ Net asset value at the end of accounting period according to SSP.

Profit and loss account	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Income		
Income on securities		
Shares	870'890.10	740'923.68
Bonds, convertible bonds	140'792.63	93'517.37
Investment funds ¹	856'677.88	715'060.74
Interest income		
on cash account	20'566.25	6'300.53
Purchase of current net income on issue of units	25'201.31	19'514.88
Total income	1'914'128.17	1'575'317.20
Expenses		
Regulatory commissions :		
Administration fees	-31'602.45	-31'058.41
Custody fees	-31'752.45	-31'163.41
Management fees	-919'206.45	-922'503.24
Audit fees	-11'847.00	-11'847.00
Negative interest	0.00	-8'165.61
Passive interest	-700.94	0.00
Other expenses	-2'790.71	-2'827.01
Payment of current income on redemption of units	-2'028.89	5'447.29
Total expenses	-999'928.89	-1'002'117.39
Tax adjustment ¹	0.00	141'860.93
Net income	914'199.28	715'060.74
Realised gains and losses	-827'937.17	-1'558'384.36
Realised income	86'262.11	-843'323.62
Change in unrealised gains / losses	6'702'245.26	-17'132'875.97
Total operating income/(loss)	6'788'507.37	-17'976'199.59

Allocation of result

Class A1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	679'467.97	483'275.51
Net income brought forward from the previous year	47.59	4'730.03
Balance available for accumulation	679'515.56	488'005.54
35% Swiss withholding tax	-237'814.79	-170'785.28
Net accumulated income	-441'656.05	-317'172.67
Amount carried forward to the following fiscal year	44.72	47.59

(1) As provided in the Swiss Federal Tax Administration circular no. 24 of 20.11.17, section 2.8.

Allocation of result

Class A2	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	150'687.76	178'671.28
Net income brought forward from the previous year	22.10	151.84
Balance available for accumulation	150'709.86	178'823.12
35% Swiss withholding tax	-52'742.68	-62'580.36
Net accumulated income	-97'950.70	-116'220.66
Amount carried forward to the following fiscal year	16.48	22.10

Allocation of result

Class R1	01.01.23	01.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	82'215.84	52'626.81
Net income brought forward from the previous year	4.33	487.29
Balance available for accumulation	82'220.17	53'114.10
35% Swiss withholding tax	-28'775.30	-18'588.42
Net accumulated income	-53'439.83	-34'521.35
Amount carried forward to the following fiscal year	5.04	4.33

Allocation of result

Class E	01.01.23	18.01.22
	31.12.23	31.12.22
	CHF	CHF
Net income	1'827.71	487.13
Net income brought forward from the previous year	0.06	0.00
Balance available for accumulation	1'827.77	487.13
35% Swiss withholding tax	-639.72	-170.47
Net accumulated income	-1'188.04	-316.60
Amount carried forward to the following fiscal year	0.01	0.06

Synthetic TER in %: Class A1 1.04 1.06

Synthetic TER in %: Class A2 1.34 1.36

Synthetic TER in %: Class R1 1.04 1.06

Synthetic TER in %: Class E 0.64 0.64

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Equities and other equity instruments							
ABB REG.SHS	29'500	5'000	0	34'500	37.30	1'286'850.00	1.13
ACCELLERON INDUSTRIES AG	0	7'000	0	7'000	26.26	183'820.00	0.16
ADECCO REG.SHS	4'300	4'900	4'300	4'900	41.27	202'223.00	0.18
ALCON - REG SHS	11'400	800	0	12'200	65.64	800'808.00	0.70
ARYZTA	0	110'000	0	110'000	1.55	170'720.00	0.15
BALOISE HOLDING - REG SHS	1'400	0	0	1'400	131.80	184'520.00	0.16
BARRY CALLEBAUT LTD - NAMEN-AKT	120	150	120	150	1'419.00	212'850.00	0.19
BELIMO HOLDING LTD	0	400	400	0	0.00	0.00	0.00
BKW AG	1'500	0	0	1'500	149.50	224'250.00	0.20
BUCHER INDUSTRIES NAMEN AKT	0	400	400	0	0.00	0.00	0.00
CEMBRA MONEY BANK SA	0	2'000	2'000	0	0.00	0.00	0.00
CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	55	0	10	45	10'090.00	454'050.00	0.40
CIE FINANCIERE RICHEMONT SA - NAMEN-AKT	10'000	1'500	0	11'500	115.75	1'331'125.00	1.17
CLARIANT - REG SHS	8'400	11'700	8'400	11'700	12.42	145'314.00	0.13
CREDIT SUISSE GROUP AG REG SHS	51'428	0	51'428	0	0.00	0.00	0.00
DKSH HOLDING SA	2'200	0	2'200	0	0.00	0.00	0.00
EMS-CHEM HOLDINGS-NAMEN ACT.	0	240	0	240	681.00	163'440.00	0.14
FLUGHAFEN ZUERICH AG	0	900	0	900	175.60	158'040.00	0.14
GALENICA SA	2'400	0	2'400	0	0.00	0.00	0.00
GEBERIT AG	700	0	0	700	539.00	377'300.00	0.33
GEORG FISCHER LTD	3'000	0	0	3'000	61.10	183'300.00	0.16
GIVAUDAN SA - REG SHS	150	40	0	190	3'484.00	661'960.00	0.58
HOLCIM LTD	13'500	1'000	0	14'500	66.02	957'290.00	0.84
IDORSIA REGISTERED	9'500	0	9'500	0	0.00	0.00	0.00
JULIUS BAER GROUP - REG SHS	5'500	0	0	5'500	47.15	259'325.00	0.23
KUEHNE + NAGEL INTERNATIONAL AG	1'600	0	0	1'600	289.80	463'680.00	0.41
LOGITECH - REG SHS	4'000	0	0	4'000	79.76	319'040.00	0.28
LONZA GROUP (CHF)	1'350	450	0	1'800	353.70	636'660.00	0.56
NESTLE LTD - NAMEN-AKT	53'800	7'800	4'100	57'500	97.51	5'606'825.00	4.92
NOVARTIS INC - NAMEN-AKT	46'200	3'100	3'300	46'000	84.87	3'904'020.00	3.42
PARTNERS GROUP HOLDING AG - NAMNE-AKT	400	150	0	550	1'213.00	667'150.00	0.59
ROCHE HOLDING LTD - DIVIDEND RIGHT CERT	14'400	2'000	500	15'900	244.50	3'887'550.00	3.41
SANDOZ GROUP AG	0	8'880	0	8'880	27.06	240'292.80	0.21
SCHINDLER HOLDING SA	1'500	0	0	1'500	210.30	315'450.00	0.28
SGS LTD - REG SHS	0	2'500	0	2'500	72.54	181'350.00	0.16
SGS SA REG SHS	100	0	100	0	0.00	0.00	0.00
SIEGFRIED HOLDING	0	240	0	240	859.50	206'280.00	0.18
SIG GROUP LTD - REG SHS	12'000	0	0	12'000	19.35	232'200.00	0.20
SIKA - REGISTERED SHS	2'800	300	0	3'100	273.70	848'470.00	0.74
SONOVA HOLDING LTD - NAMEN-AKT	850	0	0	850	274.40	233'240.00	0.20
STRAUMANN HOLDING LTD - REG SHS	3'000	0	0	3'000	135.60	406'800.00	0.36
SWISSCOM SHS NOM	700	200	350	550	506.00	278'300.00	0.24
SWISS LIFE HOLDING - REG SHS	800	150	0	950	584.00	554'800.00	0.49
SWISSQUOTE GROUP HOLDING	0	1'000	0	1'000	204.60	204'600.00	0.18
SWISS RE - REG SHS	6'000	0	0	6'000	94.56	567'360.00	0.50
TECAN GROUP NAM.AKT	500	0	500	0	0.00	0.00	0.00
TEMENOS AG NAM.AKT	2'900	1'400	0	4'300	78.22	336'346.00	0.30
THE SWATCH GROUP	1'300	0	0	1'300	228.60	297'180.00	0.26
UBS GROUP NAMEN-AKT	73'000	5'000	7'000	71'000	26.10	1'853'100.00	1.63
VAT GROUP SA	800	0	0	800	421.50	337'200.00	0.30
VONTOBEL HOLDING	2'200	0	2'200	0	0.00	0.00	0.00
ZURICH INSURANCE GROUP - REG SHS	3'100	400	0	3'500	439.60	1'538'600.00	1.35

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Equities and other equity instruments							
<i>Switzerland</i>						32'073'678.80	28.16
Swiss franc						32'073'678.80	28.16
Exchange traded securities						32'073'678.80	28.16
Equities and other equity instruments						32'073'678.80	28.16
Rights							
HELVETIA (CH) SWISS PROPE 20.03.23 RIGHT	0	44'702	44'702	0	0.00	0.00	0.00
<i>Switzerland</i>						0.00	0.00
Swiss franc						0.00	0.00
Transferable securities traded on another regulated market open to the public						0.00	0.00
Rights						0.00	0.00
Shares and other equity instruments and rights						32'073'678.80	28.16

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds, convertible bonds								
Bonds								
NATIONAL AUSTRALIA 0.5650 22-31 03/02A	03.02.31	0	200'000	0	200'000	94.00	188'002.00	0.16
NATIONAL AUSTRALIA BK 0.30 17-25 31/10A	31.10.25	100'000	0	0	100'000	97.90	97'900.50	0.09
WESTPAC BANKING 1.8025 22-29 21/09A	21.09.29	0	150'000	0	150'000	102.70	154'048.50	0.14
<i>Australia</i>							439'951.00	0.39
OESTER.KONTROLLBK 2.875 05-30 25/02A	25.02.30	100'000	0	0	100'000	110.55	110'546.00	0.10
<i>Austria</i>							110'546.00	0.10
BANK OF NOVA SC 0.2000 18-25 19/11A	19.11.25	0	200'000	0	200'000	97.74	195'476.00	0.17
BANK OF NOVA SCOTIA 0.7325 22- 2925/04A	25.04.29	0	100'000	0	100'000	96.19	96'187.00	0.08
CAN IMP BK 1.91 23-28 14/07A	14.07.28	0	100'000	0	100'000	102.43	102'431.50	0.09
CIBC 0.18 21-29 20/04A	20.04.29	0	150'000	0	150'000	92.09	138'137.25	0.12
PROV OF NW BRUNSWICK 0.125 19-32 06/12A	06.12.32	0	100'000	0	100'000	89.71	89'708.50	0.08
QUEBEC MONTREAL 2.04 23-33 09/05A	09.05.33	0	100'000	0	100'000	106.66	106'662.00	0.09
ROYAL BANK OF CANADA 0.20 21-31 22/09A	22.09.31	0	100'000	0	100'000	89.25	89'246.50	0.08
<i>Canada</i>							817'848.75	0.71
SCOTIABANK CHILE 0.385 21-26 22/07A	22.07.26	0	200'000	0	200'000	95.58	191'163.00	0.17
<i>Chile</i>							191'163.00	0.17
MUNI FI 2.375 11-26 30/03A	30.03.26	0	150'000	150'000	0	0.00	0.00	0.00
<i>Finland</i>							0.00	0.00
ENGIE 2.34 23-27 04/01A	04.01.27	0	200'000	0	200'000	102.49	204'979.00	0.18
<i>France</i>							204'979.00	0.18
MUENCHENER HYPO 0.5000 18-28 14/06A	14.06.28	100'000	0	0	100'000	96.54	96'539.50	0.08
MUENCHENER HYPOTHEKE 0.1 20-25 17/12A	17.12.25	0	200'000	0	200'000	97.00	194'002.00	0.17
MUENCHENER HYPOTHEKE 0.25 21- 27 30/03A	30.03.27	0	200'000	0	200'000	95.09	190'176.00	0.17
<i>Germany</i>							480'717.50	0.42
CABEI 0.405 20-25 25/06A	25.06.25	0	200'000	0	200'000	97.90	195'805.00	0.17
<i>Honduras</i>							195'805.00	0.17
EUROPEAN INVEST 1.7500 13-33 28/06A	28.06.33	0	100'000	0	100'000	105.70	105'696.00	0.09
<i>Luxembourg</i>							105'696.00	0.09

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
ABN AMRO BK 2.3 23-25 26/06A	26.06.25	0	200'000	0	200'000	101.00	202'008.00	0.18
MERCEDESBEZ INTL FIN 0.85 18-25 14/11A	14.11.25	0	100'000	100'000	0	0.00	0.00	0.00
NWB 1.375 12-27 13/09A	13.09.27	0	150'000	150'000	0	0.00	0.00	0.00
TOYOTA MOTOR FINANCE 2.13 23-27 15/06A	15.06.27	0	100'000	0	100'000	102.34	102'335.50	0.09
<i>Netherlands</i>							304'343.50	0.27
AUCKLAND COUNCIL 1.5 14-25 28/11A	28.11.25	100'000	0	0	100'000	100.33	100'325.00	0.09
AUCKLAND COUNCIL 1.56 23-29 30/11A	30.11.29	0	100'000	0	100'000	101.82	101'816.50	0.09
<i>New Zealand</i>							202'141.50	0.18
ASIA DEV BK 0.875 22-29 13/09U	13.09.29	100'000	0	0	100'000	98.87	98'872.00	0.09
<i>Philippines</i>							98'872.00	0.09
AKADEMISKA HUS 0.30 17-29 08/10A	08.10.29	100'000	0	0	100'000	94.56	94'556.00	0.08
<i>Sweden</i>							94'556.00	0.08
AARGAUISCHE KANTON 0.875 15-30 23/01A	23.01.30	100'000	0	0	100'000	97.26	97'258.50	0.09
ADECCO 2.3775 22-27 17/11A	17.11.27	0	100'000	0	100'000	102.84	102'839.50	0.09
ADECCO GROUP SA 0.875 18-26 18/09A	18.09.26	0	100'000	0	100'000	98.23	98'227.50	0.09
BALOISE 2.2 23-32 30/01A	30.01.32	0	150'000	0	150'000	104.05	156'079.50	0.14
BALOISE HOLDING 0.25 20-26 16/12A	16.12.26	100'000	0	0	100'000	96.59	96'592.50	0.08
BANQUE DES LETTRES 0.125 19-30 10/12A	10.12.30	150'000	0	0	150'000	92.00	138'003.00	0.12
BASELLANDSCHAFT 0.0100 21-33 28/01A	28.01.33	100'000	0	0	100'000	88.07	88'069.00	0.08
BASELLANDSCHAFT 0.1250 21-31 06/10A	06.10.31	100'000	0	0	100'000	90.56	90'564.00	0.08
BASELLANDSCHAFT 1.6000 22-32 13/05A	13.05.32	100'000	0	0	100'000	101.45	101'449.50	0.09
BASELLANDSCHAFT KA 0.25 15-25 13/05A	13.05.25	100'000	0	0	100'000	98.30	98'296.00	0.09
BQUE LETTRE GAG 0.5 18-29 13/07A	22.01.29	100'000	0	0	100'000	96.14	96'136.00	0.08
CANTON DE BERNE 2.25 11-26 20/04A	20.04.26	0	200'000	0	200'000	102.48	204'950.00	0.18
CANTON DE ZURICH 1.625 13-26 29/07A	29.07.26	0	200'000	0	200'000	101.38	202'760.00	0.18
CANTON OF BERN 0.2000 21-36 26/11A	26.11.36	0	100'000	0	100'000	88.10	88'095.50	0.08
CANTON OF BERN 1.50 13-29 15/05A	15.05.29	100'000	0	0	100'000	102.10	102'101.00	0.09
CANTON OF GENEVA 1.375 14-34 29/09A	29.09.34	0	150'000	0	150'000	101.65	152'478.75	0.13
CANTON OF GENEVA 1.75 13-34 24/05A	24.05.34	100'000	0	0	100'000	105.36	105'362.50	0.09
CANTON OF ST GALLEN 0.2 16-41 28/11A	28.11.41	0	100'000	0	100'000	84.77	84'765.50	0.07
CEMBRA MONEY BANK AG 2.4113 23- 29 08/08A	08.08.29	0	100'000	0	100'000	102.80	102'800.00	0.09
CITY OF ZURICH SWITZ 1.75 23-41 23/10A	23.10.41	0	100'000	0	100'000	108.62	108'624.00	0.10
CITY OF ZURICH SWITZER 0.25 19-39 26/05A	26.05.39	0	100'000	0	100'000	86.91	86'910.00	0.08

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %	
Bonds									
COOP-GRUPPE GENOSSEN 0.50 17-27 29/09A	29.09.27	100'000	0	0	100'000	96.41	96'408.50	0.08	
CORNER BANCA 3.0 23-25 14/07A	14.07.25	0	200'000	0	200'000	101.63	203'255.00	0.18	
EMIS FUER GEM W 1.3750 13-28 27/03A	27.03.28	0	200'000	0	200'000	101.25	202'494.00	0.18	
GIVAUDAN SA 0.3750 21-30 07/06A	07.06.30	100'000	0	0	100'000	93.85	93'847.50	0.08	
GRANDE DIXENCE SA 2.35 23-30 06/06A	06.06.30	0	200'000	0	200'000	104.23	208'461.00	0.18	
KRAFTWERKE LINTHLIMM 2.25 23-25 05/12A	05.12.25	0	150'000	0	150'000	101.24	151'857.00	0.13	
LUZERNER KANTONALB 0.10 16-31 15/09A	15.09.31	100'000	0	0	100'000	90.74	90'739.00	0.08	
LUZERNER KANTONALBANK 0.40 21-38 15/03A	15.03.38	0	200'000	0	200'000	86.07	172'130.00	0.15	
NESTLE 1.625 22-25 07/11A	07.11.25	200'000	0	0	200'000	100.64	201'276.00	0.18	
NESTLE 1.625 23-27 20/11A	20.11.27	0	100'000	0	100'000	101.63	101'628.12	0.09	
NESTLE 2.625 22-35 08/11A	08.11.35	100'000	0	0	100'000	113.55	113'554.00	0.10	
PFANDBRIEF 0.55 19-31 08/02A	29.01.31	100'000	0	0	100'000	94.71	94'705.00	0.08	
PFANDBRIEF 0.75 18-33 21/06A	21.06.33	100'000	0	0	100'000	94.41	94'408.50	0.08	
PFANDBRIEF SCHW 0.00 20-30 19/07A	19.07.30	100'000	0	0	100'000	91.71	91'713.50	0.08	
PFANDBRIEF SCHW 0.1000 20-30 12/06A	12.06.30	100'000	0	100'000	0	0.00	0.00	0.00	
PFANDBRIEF SCHW 0.375 17-28 24/07A	24.07.28	100'000	0	0	100'000	95.97	95'972.50	0.08	
PFANDBRIEF SCHWEIZ 0.1250 20-30 02/08A	02.08.30	100'000	0	100'000	0	0.00	0.00	0.00	
PFANDBRIEF SCHWEIZ 0.125 16-28 06/09A	06.09.28	100'000	0	0	100'000	94.72	94'719.00	0.08	
PFANDBRIEF SCHWEIZ 0.125 21-31 20/06A	20.06.31	150'000	0	0	150'000	91.42	137'128.50	0.12	
PFANDBRIEF SCHWEIZ 0.25 16-26 05/08A	05.08.26	100'000	0	0	100'000	97.30	97'297.00	0.09	
PFANDBRIEF SCHWEIZ 0.25 16-38 04/08A	04.08.38	100'000	0	0	100'000	85.35	85'346.50	0.07	
PFANDBRIEF SCHWEIZ 0.25 17-27 18/01A	18.01.27	100'000	0	0	100'000	96.91	96'906.50	0.09	
PFANDBRIEF SCHWEIZ 0.375 15-25 15/10A	15.10.25	100'000	0	100'000	0	0.00	0.00	0.00	
PFANDBRIEF SCHWEIZ 0.375 15-30 21/01	21.01.30	100'000	0	0	100'000	94.57	94'567.50	0.08	
PFANDBRIEF SCHWEIZ 0.50 15-28 05/05A	05.05.28	100'000	0	0	100'000	96.69	96'692.50	0.08	
PFANDBRIEF SCHWEIZ 0.50 16-35 05/10A	05.10.35	100'000	0	0	100'000	90.16	90'156.00	0.08	
PFANDBRIEF SCHWEIZ 0.875 15-37 25/06A	25.06.37	100'000	0	0	100'000	93.84	93'837.50	0.08	
PFANDBRIEF SCHWEIZ 1.0000 15-36 25/01A	25.01.36	0	150'000	0	150'000	95.68	143'515.50	0.13	
PFANDBRIEF SCHWEIZ 1.00 15-32 12/05A	12.05.32	100'000	0	0	100'000	97.12	97'124.50	0.09	
PFANDBRIEF SCHWEIZ 1.375 12-27 13/08A	13.08.27	100'000	0	0	100'000	100.31	100'305.00	0.09	
PFANDBRIEF SCHWEIZ 1.50 12-27 27/04A	27.04.27	100'000	0	0	100'000	100.67	100'671.00	0.09	
PFANDBRIEF SCHWEIZ 1.50 14-40 05/12A	05.12.40	100'000	0	0	100'000	102.51	102'511.50	0.09	
PFANDBRIEF SCHWEIZ 2.125 10-28 01/12A	01.12.28	200'000	0	0	200'000	103.93	207'854.00	0.18	
PFANDBRIEF SCHWEIZ H 2.125 23-35 17/09A	17.09.35	0	100'000	0	100'000	107.79	107'793.50	0.09	
PFANDBRIEF SCHWIEZ 1.50 12-33 02/08A	08.08.33	100'000	150'000	0	250'000	101.09	252'723.75	0.22	
PFANDBRIEF SCHW KA 0.25 16-28 11/02A	11.02.28	100'000	0	100'000	0	0.00	0.00	0.00	
PFANDBRIEF SCHW KA 0.25 17-25 01/12A	01.12.25	100'000	0	0	100'000	97.92	97'920.00	0.09	

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
PFANDBRIEF SCHW KA 0.30 16-31 06/06A	06.06.31	250'000	0	0	250'000	92.62	231'561.25	0.20
PFANDBRIEF SCHW KA 0.375 16-28 24/10A	24.10.28	100'000	0	0	100'000	95.76	95'759.00	0.08
PFANDBRIEF SCHW KA 0.375 17-26 07/12A	07.12.26	100'000	0	0	100'000	97.37	97'365.50	0.09
PFANDBRIEF SCHW KA 0.50 16-34 30/03A	30.03.34	100'000	0	0	100'000	91.45	91'447.50	0.08
PFANDBRIEF SCHW KA 0.625 15-29 16/07A	16.07.29	100'000	0	0	100'000	96.39	96'386.50	0.08
PFANDBRIEF SCHW KA 1.375 13-27 05/11A	05.11.27	100'000	0	0	100'000	100.32	100'319.00	0.09
PFANDBRIEF SCHW KA 1.75 11-26 02/09A	02.09.26	100'000	0	0	100'000	101.13	101'133.50	0.09
PFANDBRIEFZENTR 0.00 19-37 10/09A	10.09.37	100'000	0	0	100'000	82.76	82'759.00	0.07
PFANDBRIEFZENTRALE S 1.85 23-38 25/10A	25.10.38	0	200'000	0	200'000	106.70	213'398.00	0.19
PFANDBRIEFZENTRALE SC 0.3 19-29 05/03A	09.04.29	100'000	0	0	100'000	94.94	94'941.50	0.08
PFANDBR SCHWEIZ HYPO 2.25 10-32 13/08A	13.08.32	100'000	0	0	100'000	107.13	107'134.00	0.09
PFBFR SCHWZ HYPO 0.50 15-29 15/06A	15.06.29	100'000	0	0	100'000	95.79	95'792.00	0.08
PFBFR SCHWZ HYPO 1.375 12-29 20/09A	20.09.29	100'000	0	0	100'000	100.36	100'364.50	0.09
PFBFR SCHWZ KANTBK 0.25 17-27 06/12A	06.12.27	100'000	0	0	100'000	96.05	96'052.00	0.08
PFBFR SCHWZ KANTBK 0.65 18-33 15/02A	15.02.33	100'000	0	0	100'000	93.84	93'837.50	0.08
ROCHE KAPITALMA 0.5000 22-27 25/02A	25.02.27	150'000	0	0	150'000	97.81	146'715.00	0.13
ROCHE KAPITALMA 0.7500 22-31 25/02A	25.02.31	150'000	0	150'000	0	0.00	0.00	0.00
ROCHE KAPITALMARKT A 1.0 22-37 25/02A	25.02.37	150'000	0	0	150'000	95.49	143'241.75	0.13
ROCHE KAPITALMARKT A 1.6 23-28 15/09A	15.09.28	0	100'000	0	100'000	101.81	101'805.50	0.09
ROCH KA 2.0 22-32 23/09A	23.09.32	150'000	0	0	150'000	105.76	158'646.75	0.14
SANDOZ GROUP 2.6 23-31 17/11A	17.11.31	0	100'000	0	100'000	106.36	106'362.50	0.09
ST COOP CENT D'EMI 1.70 23-41 29/04A	29.04.41	0	150'000	0	150'000	108.70	163'056.75	0.14
ST GALLER KANTONAL 0.625 17-32 23/01A	23.01.32	100'000	0	0	100'000	93.94	93'940.00	0.08
SWITZERLAND 0.00 16-29 22/06U	22.06.29	150'000	0	0	150'000	96.30	144'450.75	0.13
SWITZERLAND 0.5000 18-32 27/06A	27.06.32	150'000	0	0	150'000	98.63	147'947.25	0.13
SWITZERLAND 0.50 15-30 27/05A	27.05.30	150'000	0	0	150'000	98.97	148'461.75	0.13
SWITZERLAND 0.5 17-45 28/06A	28.06.45	0	150'000	0	150'000	98.08	147'125.25	0.13
SWITZERLAND 0 19-34 26/06U	26.06.34	100'000	0	0	100'000	93.47	93'472.50	0.08
SWITZERLAND 0 19-39 24/07U	24.07.39	100'000	0	0	100'000	91.34	91'339.00	0.08
SWITZERLAND 1.25 12-24 11/06A	11.06.24	150'000	0	150'000	0	0.00	0.00	0.00
SWITZERLAND 1.25 12-37 27/06A	27.06.37	150'000	0	0	150'000	108.03	162'048.75	0.14
SWITZERLAND 1.25 14-26 28/05A	28.05.26	150'000	0	0	150'000	100.76	151'144.50	0.13
SWITZERLAND 1.50 12-42 30/04A	30.04.42	150'000	0	0	150'000	115.32	172'985.25	0.15
SWITZERLAND 1.50 13-25 24/07A	24.07.25	150'000	0	0	150'000	100.67	150'998.25	0.13
SWITZERLAND 2.25 11-31 22/06A	22.06.31	150'000	0	0	150'000	111.54	167'316.75	0.15
SWITZERLAND 2.50 06-36 08/03A	08.03.36	150'000	0	0	150'000	121.84	182'760.00	0.16
SWITZERLAND 3.25 07-27 27/06A	27.06.27	150'000	0	0	150'000	108.33	162'498.00	0.14
SWITZERLAND 3.50 03-33 08/04A	08.04.33	200'000	0	0	200'000	125.50	250'996.00	0.22
SWITZERLAND 4.00 98-28 08/04A	08.04.28	300'000	0	100'000	200'000	113.56	227'120.00	0.20
VILLE DE BERN 1.5 13-28 25/02A	25.02.28	0	300'000	100'000	200'000	101.50	203'001.00	0.18
ZUERCHER KANTONALB 0.25 17-26 27/01A	27.01.26	100'000	0	0	100'000	97.67	97'665.00	0.09
ZURICH CIE ASS. 0.5 18-24 18/12A	18.12.24	150'000	0	150'000	0	0.00	0.00	0.00

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Bonds								
<i>Switzerland</i>							11'825'230.62	10.35
BANK OF AMERICA CORP 0.2525 19-26 12/06A	12.06.26	100'000	0	0	100'000	96.87	96'869.50	0.08
COCA-COLA CO 1.00 15-28 02/10A	02.10.28	100'000	0	0	100'000	99.30	99'304.00	0.09
VERIZON COMM 1 17-27 30/11A	30.11.27	0	150'000	0	150'000	98.22	147'333.00	0.13
<i>United States of America</i>							343'506.50	0.30
Swiss franc							15'415'356.37	13.50
Exchange traded securities							15'415'356.37	13.50
BFCM 0.366 18-24 10/10A	10.10.24	150'000	0	150'000	0	0.00	0.00	0.00
<i>France</i>							0.00	0.00
Swiss franc							0.00	0.00
Transferable securities traded on another regulated market open to the public							0.00	0.00
PFANDBRIEFZENTRALE SC 1.45 22-30 30/04A	30.04.30	150'000	0	0	150'000	100.78	151'173.75	0.13
PFANDBRIEFZENTRALE SC 1.8 22-36 23/05A	23.05.36	0	200'000	0	200'000	104.80	209'596.00	0.18
<i>Switzerland</i>							360'769.75	0.31
Swiss franc							360'769.75	0.31
Transferable securities not listed on a stock exchange, valued according to parameters observable on the market							360'769.75	0.31
Bonds							15'776'126.12	13.81
Bonds, convertible bonds							15'776'126.12	13.81

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Units in Investment Funds							
XTRACKERS MSCI WORLD UCITS ETF 1D	0	33'000	0	33'000	71.37	2'355'210.00	2.07
<i>Ireland</i>						2'355'210.00	2.07
INTERSWISS SCHWEIZ. LIEGENSCHAFTEN	4'890	0	4'890	0	0.00	0.00	0.00
ISHS CORE SPIE ETF -A-	10'200	14'800	9'300	15'700	135.34	2'124'838.00	1.86
PATRIMON SW RE	5'050	0	5'050	0	0.00	0.00	0.00
SCHRODER IMM PLUS	4'357	0	2'000	2'357	151.00	355'907.00	0.31
SWISSINVEST RE INV	5'790	0	750	5'040	184.00	927'360.00	0.81
UBS PROPERTY FD SWISS RESIDENTIAL ANFOS	11'700	0	11'700	0	0.00	0.00	0.00
UBS SXI RE FD - ANTEILE -(CHF) A- DIS-	0	43'000	0	43'000	8.71	374'358.00	0.33
ZKB GOLD ETF -A CHF-	1'000	0	0	1'000	519.40	519'400.00	0.46
<i>Switzerland</i>						4'301'863.00	3.77
Swiss franc						6'657'073.00	5.84
ISHARES CORE MSCI EM IMI UCITS ETF	69'250	0	0	69'250	31.80	1'853'382.39	1.63
ISHARES III ISHARES CORE MSCI WLD UCITS	91'900	4'000	12'900	83'000	90.51	6'322'557.55	5.55
SPDR MSCI WORLD SMALL CAP UCITS ETF	44'500	13'300	1'900	55'900	99.84	4'696'915.69	4.12
SPDR MSCI WORLD UCITS ETF	281'000	0	0	281'000	33.18	7'845'766.62	6.88
UBS EQUIT DEFEN PUTWRITE ST ETF A USD	2'650	0	0	2'650	128.68	286'995.48	0.25
WISDOMTREE ENH CMDTY EX AGRI UCITS ETF	53'000	0	0	53'000	10.90	486'161.60	0.43
XTRACKERS MSCI EMERGING MKTS UCITS 1CC	16'300	10'200	0	26'500	52.48	1'170'463.39	1.03
XTRACKERS MSCI WORLD INDEX UCITS-1C CAP	87'700	87'700	87'700	87'700	83.45	7'318'565.00	6.42
<i>Ireland</i>						29'980'807.72	26.31
ISHARES RUSSEL 2000 ETF FUND	1'200	0	0	1'200	200.71	202'706.83	0.18
ISHARES SHORT TREASURY BOND ETF	0	200	0	200	110.13	18'537.61	0.02
SPDR PORTFOLIO CORPORATE BOND ETF	0	19'000	19'000	0	0.00	0.00	0.00
SPDR S&P500 ETF TRUST	0	1'400	0	1'400	475.31	560'045.25	0.49
<i>United States of America</i>						781'289.69	0.69
United States dollar						30'762'097.41	27.00
Exchange traded securities						37'419'170.41	32.84

Inventory of the fund's assets

Description	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
UBS EUR EQUIT DEFEN PUTWRITE SF ETF A EU	2'200	2'200	2'200	2'200	131.62	269'207.65	0.24
<i>Ireland</i>						269'207.65	0.24
Euro						269'207.65	0.24
CSIMF SWISS REAL ESTATE SECURITIES EB	0	960	0	960	1'815.22	1'742'611.20	1.53
HELVETIA CH SWISS PROPERTY FUND	44'702	0	20'982	23'720	102.00	2'419'440.00	2.12
<i>Switzerland</i>						4'162'051.20	3.65
Swiss franc						4'162'051.20	3.65
LEADENHALL ILS FD PLC CL H2	11'070	0	0	11'070	115.45	1'075'647.04	0.94
VANGUARD GLB SMALL CAP INX USD C	14'100	0	0	14'100	344.31	4'085'874.20	3.58
<i>Ireland</i>						5'161'521.24	4.53
BLUEORCHARD MICROFINANCE FUND I USD	85	0	0	85	14'825.10	1'060'558.65	0.93
GLOBAL SENIOR LOAN FUND EB CAP	500	0	0	500	1'348.83	567'603.88	0.50
MS INV F GLOBAL CONVERT BOND Z ACC	24'400	0	0	24'400	49.07	1'007'683.20	0.88
<i>Luxembourg</i>						2'635'845.73	2.31
United States dollar						7'797'366.97	6.84
Transferable securities traded on another regulated market open to the public						12'228'625.82	10.72
Units in Investment Funds						49'647'796.23	43.55

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Structured products								
CITIGROUP GLOBAL MARKE 0.00 22-23 12/12U	12.12.23	10'600	0	10'600	0	0.00	0.00	0.00
SG ISSUER CV 0.00 23-24 11/12A	11.12.24	0	10'600	0	10'600	387.40	3'456'078.64	3.03
SOCIETE GENERALE(MSCI) ZCP 23-24 07/11U	07.11.24	0	0	0	8'894	387.80	2'902'839.77	2.55
<i>Luxembourg</i>							6'358'918.41	5.58
BNP PARIBAS ISSUANCE BV ZCP 23-24 28/02U	28.02.24	0	13'000	0	13'000	388.36	4'249'134.24	3.73
BNP PAR ISSUANCE BV 22-23 24/02U	28.02.23	13'000	0	13'000	0	0.00	0.00	0.00
<i>Netherlands</i>							4'249'134.24	3.73
United States dollar							10'608'052.65	9.31
Exchange traded securities							10'608'052.65	9.31
UBS LONDON PERLES 2013 13-XX 31/12U	31.12.99	12'400	0	0	12'400	388.01	4'049'325.96	3.55
<i>United Kingdom</i>							4'049'325.96	3.55
United States dollar							4'049'325.96	3.55
Transferable securities traded on another regulated market open to the public							4'049'325.96	3.55
Structured products							14'657'378.61	12.86

Inventory of the fund's assets

Description	Maturity	Total as of 31.12.22	Purchases	Sales	Total as of 31.12.23	Quote	Market Value CHF	in %
Derivatives								
Foreign exchange forward¹								
	15.05.24	3'013'705.60	CHF	3'400'000.00	USD		193'411.88	0.17
	12.02.24	2'268'042.48	CHF	2'640'000.00	USD		55'805.25	0.05
	15.11.23	2'427'492.30	CHF	2'775'000.00	USD		0.00	0.00
	10.08.23	2'502'722.55	CHF	2'775'000.00	USD		0.00	0.00
	15.05.23	2'670'363.08	CHF	2'775'000.00	USD		0.00	0.00
	10.02.23	2'602'411.65	CHF	2'775'000.00	USD		0.00	0.00
Foreign exchange forward							249'217.13	0.22
Derivatives							249'217.13	0.22

¹ Contractual partner Identify for the OTC transactions: Zuercher Kantonalbank

Description	Market value CHF	in %
Cash at banks and liquidities		
on cash	1'130'843.69	0.99
Cash at banks and liquidities	1'130'843.69	0.99

Exchange rate

1 EUR	=	CHF	0.92970
1 USD	=	CHF	0.84162

Derivatives' risk under the Commitment I approach

Liabilities reducing positions	
Foreign exchange forward contracts	5'083'409.23
Total in CHF	5'083'409.23
Total in % of the fund's net asset value	4.47

Details for previous years

Date	Class	Net asset value per unit at the end of the accounting period ¹		Number of units outstanding	Fund's net assets	Retention per unit
31.12.21	Class A1	CHF	126.43	538'286.787	68'056'745.91	0.57
31.12.22	Class A1	CHF	106.43	625'106.263	66'531'033.26	0.7806
31.12.23	Class A1	CHF	113.33	688'420.301	78'021'238.53	0.987
31.12.21	Class A2	CHF	125.54	291'840.658	36'638'778.92	0.58
31.12.22	Class A2	CHF	105.36	233'452.180	24'597'118.49	0.7659
31.12.23	Class A2	CHF	111.86	233'452.180	26'114'306.85	0.6455
31.12.21	Class R1	CHF	126.43	53'355.000	6'745'749.81	0.57
31.12.22	Class R1	CHF	106.43	68'072.000	7'244'969.48	0.7802
31.12.23	Class R1	CHF	113.33	83'298.000	9'440'432.84	0.987
31.12.22	Class E	CHF	86.63	774.117	67'061.81	0.6292
31.12.23	Class E	CHF	92.62	1'563.662	144'826.79	1.1689

¹ Net asset value at the end of accounting period according to SSP.