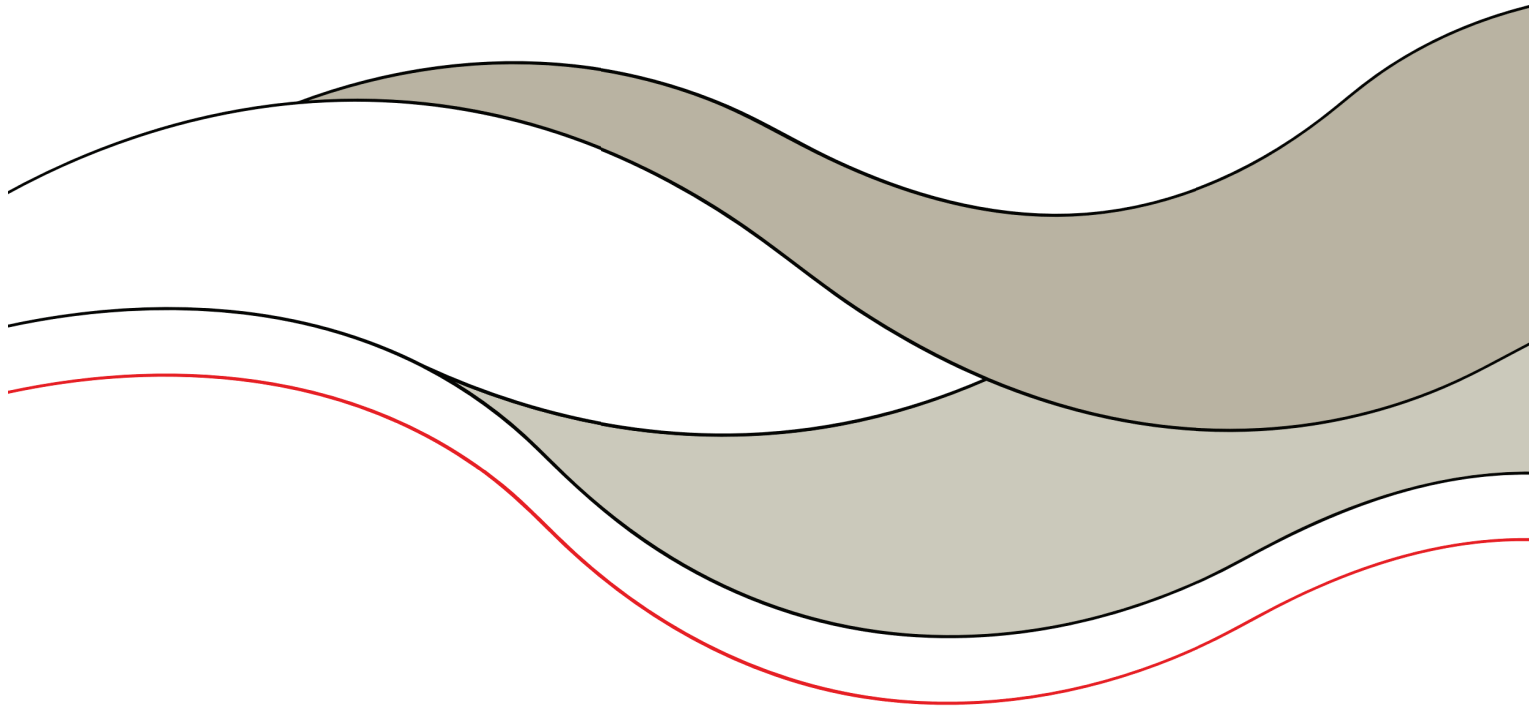


# Annual Report 2023/2024

Audited annual report  
as of 31 March 2024



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

UBS (CH) Institutional Fund 3

- Swiss Real Estate Securities Selection Passive II
- CHF Exposure
- Commodities Constant Maturity (CHF hedged) II
- Bonds CHF Inland Government Passive II
- Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II
- Bonds Emerging Markets Sovereign Passive (CHF hedged) II

- Equities Switzerland II
- Bonds CHF Short Term II
- Bonds CHF Inland Medium Term Passive II
- Bonds CHF Ausland Medium Term Passive II
- Global Aggregate Bonds ESG Passive (CHF hedged) II



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## Sales restrictions

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

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

- (i) is a United States person within the meaning of paragraph 7701(a)(30) of the US Internal Revenue Code of 1986 (as amended) and the Treasury Regulations enacted in the Code;
- (ii) is a US person within the meaning of Regulation S in the US Securities Act of 1933 (17 CFR § 230.902(k));
- (iii) is not a non-US person within the meaning of rule 4.7 of the US Commodity Futures Trading Commission Regulations (17 CFR § 4.7(a)(1)(iv));
- (iv) resides in the United States of America within the meaning of rule 202(a)(30)-1 of the US Investment Advisers Act of 1940 (as amended); or
- (v) is a trust, a legal entity or another structure founded for the purpose of enabling US persons to invest in this umbrella fund.

# Asset class and ISIN

## UBS (CH) Institutional Fund 3 –

### **Swiss Real Estate Securities Selection Passive II**

I-A1	CH0042114261
I-A2	CH0257359726
I-A3	CH0487119098
I-B	CH0042114337
I-X	CH0042114378

### **CHF Exposure**

I-X	CH0043947545
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### **Commodities Constant Maturity (CHF hedged) II**

I-A1	CH0126480547
I-B	CH0126480554
I-X	CH0126480562

### **Bonds CHF Inland Government Passive II**

I-A1	CH0048666470
I-A3	CH0048666496
I-X	CH0048666462

### **Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II**

I-A1	CH0244552409
I-B	CH0244558828
I-X	CH0244558836

### **Bonds Emerging Markets Sovereign Passive (CHF hedged) II**

I-X	CH0259022512
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### **Equities Switzerland II**

I-B	CH0229995755
I-X	CH0229995763

### **Bonds CHF Short Term II**

I-A1	CH0232004066
I-B	CH0232006095
I-X	CH0232006111

### **Bonds CHF Inland Medium Term Passive II**

I-X	CH0232004017
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### **Bonds CHF Ausland Medium Term Passive II**

I-X	CH0232003951
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### **Global Aggregate Bonds ESG Passive (CHF hedged) II**

I-X	CH1162399898
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# Organization

## Fund Management

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

## Board of Directors

*Michael Kehl*

Chairman

Managing Director, UBS Asset Management  
Switzerland AG, Zurich

*Daniel Brüllmann*

Vice-chairman

Managing Director, UBS Asset Management  
Switzerland AG, Zurich

*Francesca Gigli Prym*

Member

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

*Michèle Sennhauser*

Member

Executive Director, UBS Asset Management  
Switzerland AG, Zurich

*Franz Gysin*

Independent Member

*Werner Strebel*

Independent Member

## Executive Board

*Eugène Del Cioppo*

CEO

*Georg Pfister*

Deputy CEO and Operating Office, Finance, HR

*Urs Fäs*

Real Estate Fund

*Christel Müller*

Business Risk Management

*Thomas Reisser*

Compliance & Operational Risk Control

*Matthias Börlin*

Admin, Custody & Tax Oversight

*Daniel Diaz*

Delegation & Investment Risk Management

*Melanie Gut*

Corporate & Regulatory Governance

*Patric Schläpfer*

Corporate Services

*Hubert Zeller*

White Labelling Solutions Switzerland

## Custodian bank

UBS Switzerland AG, Zurich

## Auditors

Ernst & Young Ltd, Basel

## Transfer of investment decisions

UBS (CH) Institutional Fund 3

– Bonds Emerging Markets Aggregate ESG Passive  
(CHF hedged) II

– Bonds Emerging Markets Sovereign Passive  
(CHF hedged) II

UBS Asset Management (Americas) LLC, New York and

UBS Asset Management (UK) Ltd, London

UBS (CH) Institutional Fund 3

– Commodities Constant Maturity (CHF hedged) II

– Global Aggregate Bonds ESG Passive (CHF hedged) II  
UBS Asset Management (UK) Ltd, London.

All remaining sub-funds

UBS Asset Management Switzerland AG, Zurich

## Transfer of Administration

The administration of the fund, in particular accounting, calculation of net asset values, tax returns, operation of IT systems and production of reports, has been transferred to Northern Trust Global Services SE, Leudelange, Luxembourg, Basel branch. The precise duties involved are set out in an agreement between the parties. All other fund management duties and the monitoring of other transferred duties are carried out in Switzerland.

## Paying agents

UBS Switzerland AG, Zurich

and its offices in Switzerland

# Notices to investors

## Amendments to the fund contract

### UBS (CH) Institutional Fund 3

- Swiss Real Estate Securities Selection Passive II
- CHF Exposure
- Commodities Constant Maturity (CHF hedged) II
- Bonds CHF Inland Government Passive II
- Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II
- Bonds Emerging Markets Sovereign Passive (CHF hedged) II
- Equities Switzerland II
- Bonds CHF Short Term II
- Bonds CHF Inland Medium Term Passive II
- Bonds CHF Ausland Medium Term Passive II
- Global Aggregate Bonds ESG Passive (CHF hedged) II

## Notice of 21 March 2023

### 1. General changes

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

### 2. The investors (§ 5)

Under § 5 no. 1, investor eligibility is to be reclarified to be limited to qualified investors pursuant to Art. 10 para. 3 and 3ter CISA.

The remaining fund contract shall also be amended as a result, as set out below.

### 3. Units and unit classes (§ 6)

Unit class "Q" shall be integrated into the fund contract and appendix for all sub-funds. No. 4 shall now read as follows:

*"There are currently the following unit classes for all sub-funds: "I-A1", "I-A2", "I-A3", "I-B", "I-X", "U-X" and "Q"."*

The unit class description of the new class "Q" shall read as follows in no. 4 g):

*"Units in unit class "Q" are exclusively offered to financial intermediaries that make investments for their own account and/or to clients of such financial intermediaries who, in accordance with regulatory requirements, are not permitted to receive a distribution commission and/or who, under written agreements with their clients, may only offer them classes without retrocession, if available in the relevant investment fund. They are issued only in the form of bearer units. The issue and redemption of units through contributions and redemptions in kind is not permitted."*

*No minimum investment is required. The unit class also differs from all other unit classes in the higher initial issue price and is available only to other collective investment schemes (regardless of their legal form) for the purposes of simplifying administration."*

The unit class description of the existing classes shall also be adjusted in no. 4 a) to f) and shall each now read as follows:

*"a) "I-A1": Class "I-A1" units are offered exclusively to qualified investors in accordance with Art. 10 para. 3-3ter CISA. Private clients pursuant to Art. 10 para. 3ter CISA who receive investment advice from a financial intermediary within the framework of a long-term investment advisory relationship do not qualify for this unit class. The costs incurred for asset management, distribution activities in relation to the sub-funds and fund administration (comprising fund management, administration and custodian bank) are charged directly to the sub-fund's assets via the management commission. No minimum investment is required.*

*b) "I-A2": Class "I-A2" units are exclusively available to qualified investors in accordance with Art. 10 para. 3-3ter CISA who have signed a written agreement with UBS Asset Management Switzerland AG or a contractual partner authorized by it to invest in one or more sub-funds of this investment fund. Private clients pursuant to Art. 10 para. 3ter CISA who receive investment advice from a financial intermediary within the framework of a long-term investment advisory relationship do not qualify for this unit class. The costs for asset management, distribution activities in relation to the sub-funds and fund administration (comprising fund management, administration and custodian bank) are charged directly to the sub-fund's assets via the management commission. A minimum holding is required, which is set out in the appendix.*

*c) "I-A3": The unit class is exclusively available to qualified investors in accordance with Art. 10 para. 3-3ter CISA who have signed a written agreement with UBS Asset Management Switzerland AG or one of its authorized contracting partners for the purposes of investing in one or more of the sub-funds of this investment fund. Private clients pursuant to Art. 10 para. 3ter CISA who receive investment advice from a financial intermediary within the framework of a long-term investment advisory relationship do not qualify for this unit class. The costs incurred for asset management, distribution activities in relation to the sub-funds and fund administration (comprising fund management, administration and custodian bank) are charged directly to the sub-fund's assets via the management commission. A minimum holding is required, which is set out in the appendix.*

*d) "I-B": Class "I-B" units are exclusively available to qualified investors in accordance with Art. 10 para. 3-3ter CISA who have signed a written agreement with UBS Asset Management Switzerland AG or a contractual partner authorized by it to invest in one or more sub-funds of this investment fund. Private clients pursuant to Art. 10 para. 3ter CISA who receive investment advice from a financial intermediary within the framework of a long-term investment advisory relationship do not qualify for this unit class. The costs for the administration of the fund (comprising fund management company, administration and custodian bank) are charged directly to the assets of the sub-fund by means of a management fee. The costs for asset management and distribution activities in relation to the sub-funds are charged to the investor under the above written agreement. This written agreement concluded with the investor covers the costs to be borne by the investor for the services of asset management and distribution in relation to the sub-funds, but not those for the fund administration. The fee schedule set out in this agreement may vary depending on the investor (cf. Section 1 of the appendix). No minimum investment is required.*

e) "I-X": Class "I-X" units are exclusively available to qualified investors in accordance with Art. 10 para. 3-3ter CISA who have signed a written agreement with UBS Asset Management Switzerland AG or a contractual partner authorized by it to invest in one or more sub-funds of this investment fund. Private clients pursuant to Art. 10 para. 3ter CISA who receive investment advice from a financial intermediary within the framework of a long-term investment advisory relationship do not qualify for this unit class. The costs for asset management, distribution activities in relation to the sub-funds and administration of the fund (comprising fund management company, administration and custodian bank) are charged to the investor under the above written agreement. The remuneration covers the costs to be borne by the investor for the services of asset management, distribution activities in relation to the sub-funds and fund administration. The fee schedule set out in this agreement may vary depending on the investor (cf. Section 1 of the appendix). No minimum investment is required.

f) "U-X": The unit class is exclusively available to qualified investors in accordance with Art. 10 para. 3-3ter CISA who have signed a written agreement with UBS Asset Management Switzerland AG or one of its authorized contracting partners for the purposes of investing in one or more of the sub-funds of this investment fund. The costs for asset management, distribution activities in relation to the sub-funds and administration of the fund (comprising fund management company, administration and custodian bank) are charged to the investor under the above written agreement. This remuneration covers the costs to be borne by the investor for the services of asset management, distribution activities in relation to the sub-funds and fund administration. The fee schedule set out in this agreement may vary depending on the investor (cf. Section 1 of the appendix)."

#### 4. Investment policy (§ 8)

No. 1 a) of the general investment policy shall be amended and reworded as follows at the start:

"Securities, i.e. securities issued on a large scale and in uncertificated rights with a similar function (uncertificated stock) that are listed on a stock exchange or traded on another regulated market open to the public and which embody an equity or a debt security right (including listed SPACs) or the right to acquire such securities and rights via subscription or exchange, such as warrants; [...]"

The special investment policy of the sub-fund "– Equities Switzerland II" shall be supplemented in the special section of the fund contract, Part II (I, c) by a corresponding investment restriction of 10% with regard to investments in SPACs. Further explanations have been included in the appendix.

The special investment policy of various sub-funds shall be adjusted in the special part of the fund contract, Part II.

The new no. 2 of the sub-fund "– Swiss Real Estate Securities Selection Passive II" in A should read as follows:

"The investment objective of this sub-fund is principally to secure a long-term performance consistent with the performance of the prevailing market indices for Swiss real estate funds and investments in Swiss securities of companies whose main activity is owning, buying, selling or developing real estate. In managing the assets of this sub-fund, the fund management

company gears its activities to a benchmark for Swiss real estate funds and investments in Swiss securities of companies whose main activity is owning, buying, selling or developing real estate as listed in no. 6 of this appendix."

No. 3 c) is to be expanded as follows:

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

The new nos. 2 and 3 of the actively managed ESG integrated sub-funds should read as follows:

"2. The investment objective of this sub-fund is principally to secure a better risk-adjusted return than the benchmark for Swiss franc (CHF) denominated bonds / for Swiss equity investments over a full market cycle, taking into account the risks of investments in Swiss franc (CHF) denominated bonds / for Swiss equities. The benchmark is listed in no. 6.1 of this appendix."

3. UBS Asset Management categorizes this sub-fund as an "ESG Integration" fund. The ESG integration approach is applied, but no specific sustainability or effective goal is pursued. The asset manager may invest in securities that carry a heightened ESG risk with the appropriate justification and documentation, taking into account all risk considerations and opportunities."

This affects the sub-funds "– CHF Exposure" (B.), "– Bonds CHF Ausland II" (E), "– Bonds CHF Inland II" (F), "– Equities Switzerland II" (I) and "– Bonds CHF Short Term II" (J).

The new no. 2 of the sub-fund "– Commodities Constant Maturity (CHF hedged) II" in C should read as follows:

"The investment objective of this sub-fund is principally to provide broadly diversified exposure to the commodity markets and to secure a long-term performance derived from the performance of the index set out in the appendix. There is no guarantee that the targeted investment objective can be attained."

For the sub-funds "– Bonds CHF Inland Government Passive II" (D), "– Bonds Emerging Markets Sovereign Passive (CHF hedged) II" (H), "– Bonds CHF Inland Medium Term Passive II" (K) and "– Bonds CHF Ausland Medium Term Passive II" (L), no. 2 should also be added and the investment objective described. The aforementioned sub-funds intend to passively replicate a benchmark and to achieve a performance consistent with the performance of this benchmark. Further information can be found in the fund contract and no. 6 of the appendix.

This note should be supplemented in the provisions for the sub-fund “– Global Aggregate Bonds ESG Passive (CHF hedged) II” (M) no. 3 d):

*“This sub-fund serves as target fund for the sub-funds “PF Pension – ESG 25 Fund” and “PF Pension – ESG 50 Fund” (fund of funds). The “PF Pension – ESG 25 Fund” fund of funds may, in accordance with its risk diversification provisions, acquire up to 45% of the units of this target fund. The “PF Pension – ESG 50 Fund” fund of funds may, in accordance with its risk diversification provisions, acquire up to 49% of the units of this target fund.”*

For the sub-funds “– Bonds CHF Ausland II” (E) and “– Bonds CHF Inland II” (F), the following sentence in no. 4 b) shall be removed; and for the sub-funds “– Bonds CHF Inland Medium Term Passive II” (K) and “– Bonds CHF Ausland Medium Term Passive II” (L), the following sentence in no. 3 b) shall be removed:

*“[ ] in bonds and notes denominated in freely convertible currencies, as well as other fixed-income or floating-rate debt securities and rights issued by domestic and foreign borrowers that have a minimum rating of BBB- from S&P or Fitch, or Baa3 from Moody's, or an equivalent rating (investment grade)[...]”.*

## 5. Issue and redemption of units (§ 17)

The following provision should be supplemented under a new no. 8:

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

## 6. Fees and incidental costs charged to the sub-funds' assets (§ 19)

The following commissions shall be newly added for the unit classes mentioned in § 19 no. 1:

*“b) Unit class “I-B”*

*A maximum fund administration commission of 0.200% p.a. applies to the unit classes. In addition, the costs to be borne by the investor (maximum 1.3% of the net asset value) for asset management and distribution activities are compensated via a written agreement individually negotiated by UBS with the investor.*

*c) Unit class “I-X” 0.000% p.a.*

*The costs to be borne by the investor in connection with the services to be provided for unit class “-X” are compensated via a written agreement individually negotiated by UBS with the investor (maximum 1.3% of the net asset value – cf. § 6 no. 4).*

*d) Unit class “U-X” 0.000% p.a.*

*The costs to be borne by the investor in connection with the services to be provided for unit class “U-X” are compensated*

*via a written agreement individually negotiated by UBS with the investor (maximum 1.3% of the net asset value – cf. § 6 no. 4).*

*e) Unit class “Q”*

*There is a commission of a maximum of 1.3% for the unit class.”*

## 7. Appropriation of net income (§ 22)

The following provision is to be added under a new no. 3:

*“Reinvestment or distribution can be waived and total net income can be carried forward to new account if:*

*– the net income of the current financial year and the income carried forward from previous financial years of the collective investment scheme or a unit class amounts to less than 1% of the net asset value of the collective investment scheme or the unit class, and*

*– the net income of the current financial year and the income carried forward from previous financial years of the collective investment scheme or a unit class amounts to less than one unit of the unit of account of the collective investment scheme or of the unit class, respectively.”*

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

The following provision is to be added under a new no. 2:

*“The fund management company or custodian bank may dissolve the individual sub-funds by terminating the fund contract without notice.*

*The following applies to the sub-fund “UBS (CH) Institutional Fund 3 – Global Aggregate Bonds ESG Passive (CHF hedged) II”:*

*The sub-fund serves as target fund for the sub-funds “PF Pension – ESG 25 Fund” and “PF Pension – ESG 50 Fund” (fund of funds): The “PF Pension – ESG 25 Fund” fund of funds may, in accordance with its risk diversification provisions, acquire up to 45% of the units of this target fund.*

*The “PF Pension – ESG 50 Fund” fund of funds may, in accordance with its risk diversification provisions, acquire up to 49% of the units of this target fund.*

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

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 10 May 2023. The amendments entered into force on 12 May 2023.

## Notice of 1 March 2024

### 1. Name of the fund; name and registered office of the fund management company, custodian bank and asset managers (§ 1)

The asset manager of the sub-funds “– Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II” and “– Bonds Emerging Markets Sovereign Passive (CHF hedged) II”, UBS Asset Management (Americas) Inc., Chicago, USA, is changing its legal form, and will be called UBS Asset Management (Americas) LLC, New York, USA, as of 1 March 2024. The domicile was changed from Chicago to New York on 31 March 2011. UBS Asset Management (UK) Ltd, London, remains unchanged as an additional asset manager.



## **2. Further amendments**

Further changes of a purely formal or editorial nature are also to be made.

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 26 March 2024. The amendments entered into force on 26 March 2024.

### **I. Merger of UBS (CH) Institutional Fund 3 – Bonds CHF Ausland Medium Term Passive II and UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive**

UBS Fund Management (Switzerland) AG as fund management company intends to merge UBS (CH) Institutional Fund 3 - Bonds CHF Foreign Medium Term Passive II ("Transferring Compartment") and UBS (CH) Investment Fund – Bonds CHF Foreign Medium Term Passive ("Receiving Compartment") on 6 May 2024 as of 3 May 2024. UBS Switzerland AG as custodian bank has agreed to the procedure.

### **II. Merger of UBS (CH) Institutional Fund 3 – Bonds CHF Inland Medium Term Passive II and UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive**

UBS Fund Management (Switzerland) AG as fund management company intends to merge UBS (CH) Institutional Fund 3 – Bonds CHF Inland Medium Term Passive II ("transferring sub-fund") with UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive ("acquiring sub-fund") on 29 April 2024 as of 26 April 2024. UBS Switzerland AG as custodian bank has agreed to the procedure.

### **III. Merger of UBS (CH) Institutional Fund 3 – Equities Switzerland II and UBS (CH) Equity Fund – Switzerland Sustainable (CHF)**

UBS Fund Management (Switzerland) AG as fund management company intends to merge UBS (CH) Institutional Fund 3 – Equities Switzerland II ("Transferring Compartment") and UBS (CH) Equity Fund – Switzerland Sustainable (CHF) ("Receiving Compartment") on 8 May 2024 as of 7 May 2024. UBS Switzerland AG as custodian bank has agreed to the procedure.

# UBS (CH) Institutional Fund 3

## – Swiss Real Estate Securities Selection Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		5 065 231 790.17	3 966 450 482.45	3 991 141 159.53
<b>Class I-A1</b>	<b>CH0042114261</b>			
Net asset value per unit in CHF		1 823.99	1 644.59	1 878.49
Number of units outstanding		64 505.2690	59 480.1710	66 921.4020
<b>Class I-A2</b>	<b>CH0257359726</b>			
Net asset value per unit in CHF		1 499.12	1 351.68	1 543.91
Number of units outstanding		33 646.4070	42 984.8170	51 502.8830
<b>Class I-A3</b>	<b>CH0487119098</b>			
Net asset value per unit in CHF		1 134.78	1 022.97	1 168.21
Number of units outstanding		849 355.9390	665 729.7080	551 015.5650
<b>Class I-B</b>	<b>CH0042114337</b>			
Net asset value per unit in CHF		1 869.32	1 683.35	1 920.25
Number of units outstanding		36 039.6960	36 017.9360	37 660.4900
<b>Class I-X</b>	<b>CH0042114378</b>			
Net asset value per unit in CHF		1 878.55	1 690.73	1 928.13
Number of units outstanding		2 057 932.7970	1 815 113.8610	1 592 160.0910

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-A1	CHF	11.5%	-12.0%	2.3%
Class I-A2	CHF	11.5%	-12.0%	2.3%
Class I-A3	CHF	11.5%	-12.0%	2.3%
Class I-B	CHF	11.6%	-11.9%	2.4%
Class I-X	CHF	11.7%	-11.9%	2.5%
Benchmark:				
SXI Real Estate® Funds Broad (TR)	CHF	11.7%	-11.9%	2.4%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### The 10 largest issuers in % of total assets

UBS (CH) Property Fund – Swiss Mixed Sima	16.86
Credit Suisse Real Estate Fund Siat	6.11
UBS (CH) Property Fund – Swiss Residential Anfos	5.11
Credit Suisse Real Estate Fund LivingPlus	5.06
Credit Suisse Real Estate Fund Green Proprety	4.06
Rothschild Real Estate Sicav Swiss	3.92
Immofonds Schweiz Real Estate Investment Funds	3.27
Swiss Life REF (CH) Swiss Properties	3.25
UBS (CH) Property Fund – Leman Residential ‘Foncipars’	3.20
La Fonciere Fonds Suisse De Placements Immobiliers	3.05
Others	45.78
<b>TOTAL</b>	<b>99.67</b>

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

### Breakdown by sectors in % of total assets

Investment funds	99.67
<b>TOTAL</b>	<b>99.67</b>

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

## Statement of assets

	31.3.2024	31.3.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	3 182 245.45	3 984 123.40
Securities		
– Shares and other equity instruments	52 161 619.42	220 836 422.68
– Units of other collective investment schemes	4 997 069 639.75	3 739 624 416.10
Other assets	13 616 519.03	11 881 766.63
<b>Total fund assets</b>	<b>5 066 030 023.65</b>	<b>3 976 326 728.81</b>
Loans	-564 137.03	-9 690 057.85
Other liabilities	-234 096.45	-186 188.51
<b>Net fund assets</b>	<b>5 065 231 790.17</b>	<b>3 966 450 482.45</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	18 646.20	1 993.60
Negative interest	-7 000.50	-11 376.10
Rebates and Retrocessions	0.00	98 938.06
Income from securities		
– from shares and other equity instruments	3 582 120.43	4 781 344.88
– from units of other collective investment schemes	109 511 910.16	90 706 742.92
Purchase of current net income on issue of units	19 416 084.91	14 525 233.91
<b>TOTAL income</b>	<b>132 521 761.20</b>	<b>110 102 877.27</b>
<b>Expenses</b>		
Interest payable	-119 781.52	-63 994.13
Audit expenses	-14 684.90	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-187 860.71	-179 787.97
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-104 350.93	-125 843.20
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-1 211 267.54	-1 015 837.65
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-34 039.23	-35 149.36
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Fiscal adaption due to earnings from target funds Class I-A1 <sup>1</sup>	200 536.72	185 481.07
Fiscal adaption due to earnings from target funds Class I-A2 <sup>1</sup>	85 970.44	110 165.29
Fiscal adaption due to earnings from target funds Class I-A3 <sup>1</sup>	1 465 338.91	1 151 514.97
Fiscal adaption due to earnings from target funds Class I-B <sup>1</sup>	37 344.84	37 220.26
Fiscal adaption due to earnings from target funds Class I-X <sup>1</sup>	188 391.51	154 155.31
Other expenses	-112 940.46	-194 869.59
Payment of current net income on redemption of units	-11 255 008.61	-8 335 399.65
<b>TOTAL expenses</b>	<b>-11 062 351.48</b>	<b>-8 327 029.55</b>
<b>Net income</b>	<b>121 459 409.72</b>	<b>101 775 847.72</b>

Realized capital gains and losses	-5 949 772.65	3 534 955.99
Fiscal adaption due to earnings from target funds Class I-A1 <sup>1</sup>	-200 536.72	-185 481.07
Fiscal adaption due to earnings from target funds Class I-A2 <sup>1</sup>	-85 970.44	-110 165.29
Fiscal adaption due to earnings from target funds Class I-A3 <sup>1</sup>	-1 465 338.91	-1 151 514.97
Fiscal adaption due to earnings from target funds Class I-B <sup>1</sup>	-37 344.84	-37 220.26
Fiscal adaption due to earnings from target funds Class I-X <sup>1</sup>	-188 391.51	-154 155.31
<b>Realized result</b>	<b>113 532 054.65</b>	<b>103 672 266.81</b>
Unrealized capital gains and losses	390 662 652.27	-588 818 054.84
<b>Total result</b>	<b>504 194 706.92</b>	<b>-485 145 788.03</b>

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	121 459 409.72	101 775 847.72
<b>Available for distribution</b>	<b>121 459 409.72</b>	<b>101 775 847.72</b>
Less federal withholding tax	-23 771 442.82	-19 803 676.26
Net income retained for reinvestment	-97 687 966.90	-81 972 171.46
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	3 966 450 482.45	3 991 141 159.53
Paid federal withholding tax	-21 820 008.23	-17 928 946.97
Balance of unit movements	616 406 609.03	478 384 057.92
Total result	504 194 706.92	-485 145 788.03
<b>Net fund assets at the end of the reporting period</b>	<b>5 065 231 790.17</b>	<b>3 966 450 482.45</b>

<sup>1</sup> According to FTA circular no. 24 of 20.11.2017, no. 2.8.3

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	59 480.1710	66 921.4020
Units issued	8 578.5880	8 063.2290
Units redeemed	-3 553.4900	-15 504.4600
<b>Situation at the end of the period</b>	<b>64 505.2690</b>	<b>59 480.1710</b>
Difference between units issued and units redeemed	5 025.0980	-7 441.2310
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	42 984.8170	51 502.8830
Units issued	3 430.1000	5 197.1340
Units redeemed	-12 768.5100	-13 715.2000
<b>Situation at the end of the period</b>	<b>33 646.4070</b>	<b>42 984.8170</b>
Difference between units issued and units redeemed	-9 338.4100	-8 518.0660
<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	665 729.7080	551 015.5650
Units issued	278 273.9860	167 468.2550
Units redeemed	-94 647.7550	-52 754.1120
<b>Situation at the end of the period</b>	<b>849 355.9390</b>	<b>665 729.7080</b>
Difference between units issued and units redeemed	183 626.2310	114 714.1430
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	36 017.9360	37 660.4900
Units issued	41.7600	372.4890
Units redeemed	-20.0000	-2 015.0430
<b>Situation at the end of the period</b>	<b>36 039.6960</b>	<b>36 017.9360</b>
Difference between units issued and units redeemed	21.7600	-1 642.5540
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 815 113.8610	1 592 160.0910
Units issued	560 597.2350	489 858.0720
Units redeemed	-317 778.2990	-266 904.3020
<b>Situation at the end of the period</b>	<b>2 057 932.7970</b>	<b>1 815 113.8610</b>
Difference between units issued and units redeemed	242 818.9360	222 953.7700

## Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>24.462</b>
Less federal withholding tax	CHF	-8.562
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>15.900</b>
Class I-A2		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>19.833</b>
Less federal withholding tax	CHF	-6.942
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>12.891</b>
Class I-A3		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>15.307</b>
Less federal withholding tax	CHF	-5.357
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>9.950</b>
Class I-B		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>25.003</b>
Less federal withholding tax	CHF	-8.751
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>16.252</b>
Class I-X		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>25.156</b>
Less federal withholding tax	CHF	-8.805
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>16.351</b>

## Net income retained for accumulation without Swiss withholding tax deduction<sup>1</sup>

Class I-A1		
Reinvestment on 16.7.2024		
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>19.301</b>
Class I-A2		
Reinvestment on 16.7.2024		
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>16.066</b>
Class I-A3		
Reinvestment on 16.7.2024		
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>11.936</b>
Class I-B		
Reinvestment on 16.7.2024		
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>19.795</b>
Class I-X		
Reinvestment on 16.7.2024		
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>19.875</b>

<sup>1</sup> Dividends from funds with direct property

# Inventory of Fund assets

## Securities traded on an exchange

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Investment certificates, closed end</b>								
<b>Switzerland</b>								
PROCIMMO REAL ESTATE SICAV - SWISS COMMERCIAL FUND II-SHS*	CHF	287 244	37 933	325 177				
SF COMMERCIAL PROPERTIES FUND-DISTRIBUTIVE*	CHF	174 036	36 936	11 357	199 615	15 609 893	0.31	
STREETBOX REAL ESTATE FUND-DISTRIBUTIVE*	CHF	31 149	6 473	1 894	35 728	17 220 896	0.34	
SUISSE ROMANDE PROPERTY FUND-DISTRIBUTIVE*	CHF	195 156	40 246	12 183	223 219	19 196 834	0.38	
<b>TOTAL Switzerland</b>						<b>52 027 623</b>	<b>1.03</b>	
<b>Total Investment certificates, closed end</b>						<b>52 027 623</b>	<b>1.03</b>	

## Investment certificates, open end

<b>Switzerland</b>								
BALOISE SWISS PROPERTY FUND-DISTRIBUTIVE*	CHF	454 393	264 747	120 291	598 849	71 263 031	1.41	
BONHOTE - IMMOBILIER*	CHF	529 346	126 851	42 128	614 069	91 496 281	1.81	
CREDIT SUISSE REAL ESTATE FUND INTERSWISS*	CHF	654 976	140 151	58 207	736 920	131 908 680	2.60	
CREDIT SUISSE REAL ESTATE FUND SIAT*	CHF	1 197 941	272 084	107 296	1 362 729	309 339 483	6.11	
CREDIT SUISSE REAL ESTATE FUND LIVINGPLUS*	CHF	1 520 615	346 700	134 857	1 732 458	256 403 784	5.06	
CREDIT SUISSE REAL ESTATE FUND GREEN PROPRETY*	CHF	1 433 671	322 121	124 906	1 630 886	205 491 636	4.06	
CREDIT SUISSE REAL ESTATE FUND HOSPITALITY*	CHF	617 749	133 007	44 087	706 669	52 434 840	1.04	
CREDIT SUISSE REAL ESTATE FUND LOGISTICSPLUS-CHF-DIST*	CHF	580 973	129 101	45 475	664 599	69 118 296	1.36	
CRONOS IMMO FUND-UNITS*	CHF	443 964	150 723	31 156	563 531	63 115 472	1.25	
DOMINICE SWISS PROPERTY FUND-DIST-CHF*	CHF	218 150	45 196	14 162	249 184	31 770 960	0.63	
FIDFUND RESIDENTIA - CHF*	CHF	116 036	23 688	7 109	132 615	13 791 960	0.27	
FIR FONDS IMMOBILIER ROMAND*	CHF	555 602	122 568	44 882	633 288	139 956 648	2.76	
GOOD BUILDINGS SWISS REAL ESTATE FUND-ANTEILE*	CHF	159 976	32 692	9 933	182 735	24 943 328	0.49	
HELVETICA SWISS COMMERCIAL-DIST*	CHF	315 797	65 553	20 627	360 723	27 775 671	0.55	
IMMO HELVETIC*	CHF	406 682	90 759	32 221	465 220	100 487 520	1.98	
IMMOFONDS SCHWEIZ.IMMOBILIEN-ANLAGEFONDS*	CHF	255 515	58 175	21 968	291 722	165 698 096	3.27	
LA FONCIERE FONDS SUISSE DE PLACEMENTS IMMOBILIERS*	CHF	991 250	223 413	84 165	1 130 498	154 312 977	3.05	
PATRIMONIUM REAL ESTATE FDS - PATRIMONIUM SWISS REAL ESTATE*	CHF	415 475	91 505	31 700	475 280	82 223 440	1.62	
PROCIMMO RESIDENTIAL LEMANIC FUND- UNITS*	CHF	189 800	38 987	11 986	216 801	30 460 541	0.60	
PROCIMMO SWISS COMMERCIAL FUND*	CHF	432 923	378 762	42 522	769 163	112 297 798	2.22	
REALSTONE SWISS PROPERTY*	CHF	977 256	219 708	82 473	1 114 491	143 769 339	2.84	
ROTH RE SWISS-A*	CHF	1 171 243	260 151	99 035	1 332 359	198 521 491	3.92	
SCHRODER IMMOPLUS*	CHF	778 114	173 884	64 742	887 256	141 517 332	2.79	
SF RETAIL PROPERTIES FUND-ANTEILE*	CHF	441 176	130 109	32 959	538 326	58 139 208	1.15	
SF SUSTAINABLE PROPERTY FUND*	CHF	661 473	301 843	264 116	699 200	85 652 000	1.69	
SOLVALOR 61 FONDS DE PLACEMENT IMMOBILIER*	CHF	367 779	82 941	30 003	420 717	123 270 081	2.43	
SWISS LIFE REF (CH) SWISS PROPERTIES-ANTEILE*	CHF	1 180 472	265 355	100 014	1 345 813	164 862 093	3.25	
SWISSCANTO (CH) REAL ESTATE FUND IFCA*	CHF	766 942	171 959	63 854	875 047	149 195 514	2.95	
SWISSCANTO (CH) REAL ESTATE FD SWISS COMM-FA CHF-ANTEILE*	CHF	377 796	80 302	25 892	432 206	44 733 321	0.88	
SWISSINVEST REAL ESTATE FUND*	CHF	385 432	83 554	29 857	439 129	85 191 026	1.68	
UBS (CH) PROP FUND - SWISS RESIDENTIAL 'ANFOS'*	CHF	2 593 504	586 259	229 499	2 950 264	259 033 179	5.11	
UBS (CH) PROP FUND - LEMAN RESIDENTIAL 'FONCIPARS'*	CHF	1 037 952	234 435	88 465	1 183 922	162 197 314	3.20	
UBS (CH) PROP FUND - SWISS MIXED 'SIMA'*	CHF	5 231 338	1 198 953	479 345	5 950 946	853 960 751	16.86	
UBS (CH) PROP FUND - SWISS COMMERCIAL 'SWISSREAL'*	CHF	1 796 384	399 827	149 264	2 046 947	135 098 502	2.67	
UBS (CH) PROP FUND - DIRECT RESIDENTIAL*	CHF	3 374 401	749 244	263 525	3 860 120	76 816 388	1.52	
UBS (CH) PROP FUND - DIRECT URBAN*	CHF	2 617 463	554 502	178 116	2 993 849	39 668 499	0.78	
ZURICH INV AG-ZIF IMMOBILIEN DIREKT SCHWEIZ-REGISTERED UNITS*	CHF		813 344	15 483	797 861	91 355 085	1.80	
<b>TOTAL Switzerland</b>						<b>4 947 271 563</b>	<b>97.66</b>	
<b>Total Investment certificates, open end</b>						<b>4 947 271 563</b>	<b>97.66</b>	

## Rights

<b>Switzerland</b>								
BALOISE SWISS PROPERTY FUND RIGHTS 23-29.08.23*	CHF		487 922	487 922				
CRONOS IMMO FUND RIGHTS 24-04.03.24*	CHF		528 033	528 033				
CRONOS IMMO FUND- RIGHTS 22.03.23*	CHF	19		19				
DOMINICE SWISS PROPERTY FUND CALL RIGHTS 28.03.24*	CHF		249 184		249 184	88 460	0.00	
PROCIMMO REAL ESTATE SICAV-SWISS COMMER FD RIGHTS 28.03.24*	CHF		769 031		769 031	45 287	0.00	
SF RETAIL PROPERTIES FD RIGHTS 15.03.24*	CHF		504 044	503 511	533	249	0.00	
<b>TOTAL Switzerland</b>						<b>133 996</b>	<b>0.00</b>	
<b>Total Rights</b>						<b>133 996</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>4 999 433 182</b>	<b>98.69</b>	



Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Securities traded neither on an exchange nor on a regulated market</b>								
<b>Investment certificates, open end</b>								
<b>Switzerland</b>								
SWISS CENTRAL CITY REAL ESTATE FUND-CHF**	CHF	276 474	57 279	17 948	315 805	23 685 375	0.47	
VONTOBEL SUSTAINABLE REAL ESTATE SWITZERLAND-CHF**	CHF		295 471	12 866	282 605	26 112 702	0.52	
<b>TOTAL Switzerland</b>						<b>49 798 077</b>	<b>0.98</b>	
<b>Total Investment certificates, open end</b>						<b>49 798 077</b>	<b>0.98</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>49 798 077</b>	<b>0.98</b>	
<b>Total securities and similar instruments</b>						<b>5 049 231 259</b>	<b>99.67</b>	
(thereof in lending							0.00)	
Bank deposits at sight						3 182 245	0.06	
Other assets						13 616 520	0.27	
<b>Total fund assets</b>						<b>5 066 030 024</b>	<b>100.00</b>	
Short-term bank liabilities						-564 137		
Other liabilities						-234 097		
<b>Net fund assets</b>						<b>5 065 231 790</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	4 999 433 182	98.69
Investments valuation based on market-observed parameters	49 798 077	0.98
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>5 049 231 259</b>	<b>99.67</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Institutional Fund 3*  
– *Swiss Real Estate Securities Selection Passive II Class I-X*  
During the period under review, securities (instead of in cash) in the value of CHF 416 196 168.75 were deposited which corresponds to 240 455.4620 units.

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*Composed TER for the last 12 months:*

<i>UBS (CH) Institutional Fund 3</i>	
– <i>Swiss Real Estate Securities Selection Passive II</i>	
<i>Class I-A1</i>	0.91%
<i>Class I-A2</i>	0.91%
<i>Class I-A3</i>	0.89%
<i>Class I-B</i>	0.78%
<i>Class I-X</i>	0.73%

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

See in the appendix of the supplementary information.

# UBS (CH) Institutional Fund 3 – CHF Exposure

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		319 889 442.93	343 781 027.72	329 000 358.30
<b>Class I-X</b>	<b>CH0043947545</b>			
Net asset value per unit in CHF		1 217.12	1 131.81	1 194.60
Issue and redemption price per unit in CHF <sup>1</sup>		1 217.12	1 136.68	1 198.66
Number of units outstanding		262 825.7570	303 745.1060	275 406.7160

<sup>1</sup> see Supplementary information

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-X	CHF	7.4%	-4.9%	-5.8%
Benchmark:				
SBI® Domestic AAA-BBB (TR)	CHF	6.6%	-5.5%	-6.9%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

Switzerland	99.57
<b>TOTAL</b>	<b>99.57</b>

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

## Statement of assets

	31.3.2024	31.3.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	898 863.50	558 382.06
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	3 004 350.00	2 701 620.00
– Units of other collective investment schemes	315 521 703.15	339 576 538.21
Other assets	464 526.28	944 487.45
<b>Total fund assets</b>	<b>319 889 442.93</b>	<b>343 781 027.72</b>
<b>Net fund assets</b>	<b>319 889 442.93</b>	<b>343 781 027.72</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	2 992.64	1 655.63
Negative interest	-1 053.40	-4 151.37
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	34 828.16	46 072.42
– from units of other collective investment schemes	2 935 475.79	2 571 546.51
Purchase of current net income on issue of units	231 287.24	22 342.90
<b>TOTAL income</b>	<b>3 203 530.43</b>	<b>2 637 466.09</b>
<b>Expenses</b>		
Interest payable	0.00	-6.82
Audit expenses	-9 299.90	-14 146.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 938.90	-559.49
Payment of current net income on redemption of units	-501 915.02	-11 265.54
<b>TOTAL expenses</b>	<b>-514 153.82</b>	<b>-25 978.25</b>
<b>Net income</b>	<b>2 689 376.61</b>	<b>2 611 487.84</b>
Realized capital gains and losses	-5 747 698.46	-4 441 942.73
<b>Realized result</b>	<b>-3 058 321.85</b>	<b>-1 830 454.89</b>
Unrealized capital gains and losses	28 248 843.81	-15 379 893.58
<b>Total result</b>	<b>25 190 521.96</b>	<b>-17 210 348.47</b>

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	2 689 376.61	2 611 487.84
<b>Available for distribution</b>	<b>2 689 376.61</b>	<b>2 611 487.84</b>
Less federal withholding tax	-941 281.81	-914 020.74
Net income retained for reinvestment	-1 748 094.80	-1 697 467.10
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	343 781 027.72	329 000 358.30
Paid federal withholding tax	-901 560.99	-907 052.66
Balance of unit movements	-48 180 545.76	32 898 070.55
Total result	25 190 521.96	-17 210 348.47
<b>Net fund assets at the end of the reporting period</b>	<b>319 889 442.93</b>	<b>343 781 027.72</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	303 745.1060	275 406.7160
Units issued	37 035.7790	77 085.7530
Units redeemed	-77 955.1280	-48 747.3630
<b>Situation at the end of the period</b>	<b>262 825.7570</b>	<b>303 745.1060</b>
Difference between units issued and units redeemed	-40 919.3490	28 338.3900

## Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>10.232</b>
Less federal withholding tax	CHF	-3.581
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>6.651</b>

## Inventory of Fund assets

### Securities traded on an exchange

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Bonds, fixed rate</b>							
<b>CHF</b>							
SWITZERLAND-REG-S 1.25000% 12-11.06.24*	CHF	2 700 000		2 250 000	2 249 100	0.70	
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF		750 000	750 000	755 250	0.24	
<b>TOTAL CHF</b>					<b>3 004 350</b>	<b>0.94</b>	
<b>Total Bonds, fixed rate</b>					<b>3 004 350</b>	<b>0.94</b>	
<b>Total Securities traded on an exchange</b>					<b>3 004 350</b>	<b>0.94</b>	

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

#### Investment certificates, open end

##### Global

UBS (CH) MONEY MARKET FUND - CHF I-X**	CHF	10		10	8 641	0.00	
<b>TOTAL Global</b>					<b>8 641</b>	<b>0.00</b>	

##### Switzerland

UBS (CH) INST FUND - BONDS CHF INLAND U-X**	CHF	3 759	372	882	3 249	315 513 063	98.63
UBS (CH) INSTITUTIONAL FUND 3 - BONDS CHF INLAND II U-X**	CHF	2		2			
<b>TOTAL Switzerland</b>						<b>315 513 063</b>	<b>98.63</b>
<b>Total Investment certificates, open end</b>						<b>315 521 703</b>	<b>98.63</b>
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>315 521 703</b>	<b>98.63</b>
<b>Total securities and similar instruments</b>						<b>318 526 053</b>	<b>99.57</b>
(thereof in lending							0.00)
Bank deposits at sight					898 864	0.28	
Other assets					464 526	0.15	
<b>Total fund assets</b>					<b>319 889 443</b>	<b>100.00</b>	

<b>Net fund assets</b>					<b>319 889 443</b>		
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Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	3 004 350	0.94
Investments valuation based on market-observed parameters	315 521 703	98.63
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>318 526 053</b>	<b>99.57</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*Composed TER for the last 12 months:*  
*UBS (CH) Institutional Fund 3 – CHF Exposure*  
*Class I-X*

0.00%

### Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund's official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers the incidental costs (bid/ask spread, brokerage fees at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline in the number of units. The valuation net asset value calculated on the basis of swinging single pricing is thus a modified valuation net asset value. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See in the appendix of the supplementary information.

# UBS (CH) Institutional Fund 3 – Commodities Constant Maturity (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		174 688 821.55	144 208 104.40	239 454 053.95
<b>Class I-A1</b>	<b>CH0126480547</b>			
Net asset value per unit in CHF		659.46	693.27	781.24
Issue and redemption price per unit in CHF <sup>1</sup>		659.59	693.34	781.08
Number of units outstanding		22 844.2620	24 459.3180	24 775.6830
<b>Class I-B</b>	<b>CH0126480554</b>			
Net asset value per unit in CHF		684.66	716.55	804.93
Issue and redemption price per unit in CHF <sup>1</sup>		684.80	716.62	804.77
Number of units outstanding		3 036.0090	2 570.4110	3 597.4110
<b>Class I-X</b>	<b>CH0126480562</b>			
Net asset value per unit in CHF		689.15	720.71	807.90
Issue and redemption price per unit in CHF <sup>1</sup>		689.29	720.78	807.74
Number of units outstanding		228 607.8530	174 007.4070	268 848.8660

<sup>1</sup> see Supplementary information

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-A1	CHF	-4.9%	-11.2%	47.8%
Class I-B	CHF	-4.3%	-10.7%	48.7%
Class I-X	CHF	-4.3%	-10.7%	48.8%
Benchmark:				
UBS Bloomberg BCOM Constant Maturity Composite Hedged CHF Total Return	CHF	-3.7%	-10.0%	49.6%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

Switzerland	43.00
Netherlands	10.48
France	9.50
Germany	5.08
Canada	3.39
United States	3.38
Supranationals	2.83
Austria	2.00
Denmark	1.70
Australia	1.70
Others	9.28
<b>TOTAL</b>	<b>92.34</b>

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



## Statement of assets

	31.3.2024	31.3.2023
Market values	CHF	CHF
Bank deposits		
– at sight	9 992 135.03	16 742 817.96
Money market instruments	113 743 867.76	86 363 176.43
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	49 093 172.00	39 540 497.50
Derivative financial instruments	3 036 422.15	1 252 416.49
Other assets	480 833.06	318 675.15
<b>Total fund assets</b>	<b>176 346 430.00</b>	<b>144 217 583.53</b>
Loans	-1 650 000.42	-9.60
Other liabilities	-7 608.03	-9 469.53
<b>Net fund assets</b>	<b>174 688 821.55</b>	<b>144 208 104.40</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Income	CHF	CHF
Income from bank assets	139 744.02	31 251.24
Negative interest	-29 374.89	-79 250.62
Income from money market instruments	1 459 726.29	0.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	428 609.96	410 741.83
Purchase of current net income on issue of units	99 894.09	-44 872.71
<b>TOTAL income</b>	<b>2 098 599.47</b>	<b>317 869.74</b>
<b>Expenses</b>		
Interest payable	-14 399.14	-12 657.65
Audit expenses	-16 300.40	-14 146.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-96 280.79	-113 174.06
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-870.48	-1 170.49
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 848.90	-628.19
Payment of current net income on redemption of units	-78 119.67	96 433.53
<b>TOTAL expenses</b>	<b>-208 819.38</b>	<b>-45 343.26</b>
<b>Net income</b>	<b>1 889 780.09</b>	<b>272 526.48</b>
Realized capital gains and losses <sup>1</sup>	-10 438 120.28	-18 185 976.92
<b>Realized result</b>	<b>-8 548 340.19</b>	<b>-17 913 450.44</b>
Unrealized capital gains and losses	2 449 236.05	3 852 303.69
<b>Total result</b>	<b>-6 099 104.14</b>	<b>-14 061 146.75</b>

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

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	1 889 780.09	272 526.48
Carry-over to capital <sup>1</sup>	0.00	74 399.47
<b>Available for distribution</b>	<b>1 889 780.09</b>	<b>346 925.95</b>
Less federal withholding tax	-661 423.03	-121 424.08
Net income retained for reinvestment	-1 228 357.06	-225 501.87
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	144 208 104.40	239 454 053.95
Paid federal withholding tax	-163 720.18	-127 478.98
Balance of unit movements	36 743 541.47	-81 057 323.82
Total result	-6 099 104.14	-14 061 146.75
<b>Net fund assets at the end of the reporting period</b>	<b>174 688 821.55</b>	<b>144 208 104.40</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	24 459.3180	24 775.6830
Units issued	2 799.8880	565.0830
Units redeemed	-4 414.9440	-881.4480
<b>Situation at the end of the period</b>	<b>22 844.2620</b>	<b>24 459.3180</b>
Difference between units issued and units redeemed	-1 615.0560	-316.3650
<b>Class I-B</b>		
Situation at the beginning of the financial year	2 570.4110	3 597.4110
Units issued	465.5980	0.0000
Units redeemed	0.0000	-1 027.0000
<b>Situation at the end of the period</b>	<b>3 036.0090</b>	<b>2 570.4110</b>
Difference between units issued and units redeemed	465.5980	-1 027.0000
<b>Class I-X</b>		
Situation at the beginning of the financial year	174 007.4070	268 848.8660
Units issued	75 193.7140	21 636.9820
Units redeemed	-20 593.2680	-116 478.4410
<b>Situation at the end of the period</b>	<b>228 607.8530</b>	<b>174 007.4070</b>
Difference between units issued and units redeemed	54 600.4460	-94 841.4590

<sup>1</sup> Transfer of the loss of class I-A1 in accordance with Circular No. 24 on 20 November 2017, Item 2.9.4 FTA, in conjunction with Article 29 Withholding Tax Ordinance.

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>3.384</b>
Less federal withholding tax	CHF	-1.184
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>2.200</b>

### Class I-B

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.469</b>
Less federal withholding tax	CHF	-2.614
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.855</b>

### Class I-X

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.829</b>
Less federal withholding tax	CHF	-2.740
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.089</b>

## Inventory of Fund assets

### Securities traded on an exchange

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
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#### Notes, fixed rate

##### CHF

CAISSE DE REFINANCE DE L'HABITAT-REG-S 2.37500% 12-05.03.24*	CHF	3 000 000	3 000 000				
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF		3 000 000	3 000 000	2 995 800	1.70	
EUROPEAN INVESTMENT BANK 1.12500% 12-26.04.23*	CHF	3 000 000		3 000 000			
<b>TOTAL CHF</b>					<b>2 995 800</b>	<b>1.70</b>	
<b>Total Notes, fixed rate</b>					<b>2 995 800</b>	<b>1.70</b>	

#### Notes, zero coupon

##### CHF

PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-16.08.23*	CHF	750 000		750 000			
<b>TOTAL CHF</b>						<b>0.00</b>	
<b>Total Notes, zero coupon</b>						<b>0.00</b>	

#### Medium term notes, fixed rate

##### CHF

ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	2 500 000		2 500 000			
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF		1 700 000	1 700 000	1 686 570	0.96	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF		3 000 000	3 000 000	2 981 100	1.69	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF		3 000 000	3 000 000	2 985 300	1.69	
BNG BANK NV 1.12500% 13-19.04.23*	CHF	3 340 000		3 340 000			
BNG BANK NV-REG-S 1.25000% 14-30.04.24*	CHF		5 820 000	5 820 000	5 818 254	3.30	
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.37500% 11-19.04.23*	CHF	2 535 000		2 535 000			
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	2 095 000		2 095 000			
CREDIT AGRICOLE SA LONDON-REG-S 0.62500% 15-15.09.23*	CHF	2 290 000		2 290 000			
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF		1 800 000	1 800 000	1 798 920	1.02	
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 12-21.02.24*	CHF		3 730 000	3 730 000			
DEUTSCHE BAHN FINANCE BV 1.37500% 13-24.07.23*	CHF	4 000 000		4 000 000			
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF		2 000 000	2 000 000			
EBN BV-REG-S 1.62500% 11-03.10.23*	CHF	3 000 000	4 000 000	7 000 000			
EUROPEAN INVESTMENT BANK-REG-S 1.50000% 12-02.08.24*	CHF		4 990 000	4 990 000	4 990 998	2.83	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF		1 000 000	1 000 000	996 300	0.56	
LANSFORSKRINGAR HYPOTEK AB 1.12500% 13-11.04.23*	CHF	4 000 000		4 000 000			
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF		1 400 000	1 400 000	1 395 380	0.79	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF	3 000 000		3 000 000			
SVENSK EXPORTKREDIT AB 1.25000% 13-17.07.23*	CHF	1 500 000		1 500 000			
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF		6 000 000	6 000 000	5 987 400	3.40	
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF	4 000 000		4 000 000			
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF		6 400 000	6 400 000			
<b>TOTAL CHF</b>					<b>28 640 222</b>	<b>16.24</b>	
<b>Total Medium term notes, fixed rate</b>					<b>28 640 222</b>	<b>16.24</b>	

#### Bonds, fixed rate

##### CHF

APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF		3 000 000	3 000 000	2 980 200	1.69	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF		3 000 000	3 000 000	2 991 000	1.70	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF		3 500 000	3 500 000	3 528 000	2.00	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF		3 500 000	3 500 000	3 476 200	1.97	
<b>TOTAL CHF</b>					<b>12 975 400</b>	<b>7.36</b>	
<b>Total Bonds, fixed rate</b>					<b>12 975 400</b>	<b>7.36</b>	

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, zero coupon</b>							
<b>CHF</b>							
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-16.05.23*	CHF	3 000 000	3 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF		2 500 000	2 500 000	2 487 750	1.41	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	3 600 000		3 600 000			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-14.06.24*	CHF		2 000 000	2 000 000	1 994 000	1.13	
<b>TOTAL CHF</b>					<b>4 481 750</b>	<b>2.54</b>	
<b>Total Bonds, zero coupon</b>					<b>4 481 750</b>	<b>2.54</b>	
<b>Total Securities traded on an exchange</b>					<b>49 093 172</b>	<b>27.84</b>	

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

### Euro Commercial Papers, zero coupon

<b>CHF</b>							
AGENCE CENTRALE ORGANISMES ECP 0.00000% 21.10.22-25.04.23**	CHF	4 000 000		4 000 000			
<b>TOTAL CHF</b>						<b>0.00</b>	
<b>Total Euro Commercial Papers, zero coupon</b>						<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>0.00</b>	

## Instruments similar to securities

### Euro Certificates of Deposit, zero coupon

<b>CHF</b>							
ABN AMRO BANK NV ECD 0.00000% 06.11.23-04.03.24**	CHF		2 000 000	2 000 000			
ABN AMRO BANK NV ECD 0.00000% 04.03.24-04.06.24**	CHF		2 000 000	2 000 000	1 994 988	1.13	
BANK OF MONTREAL/LONDON ECD 0.00000% 12.06.23-06.12.23**	CHF		5 000 000	5 000 000			
BANK OF MONTREAL/LONDON ECD 0.00000% 06.12.23-06.06.24**	CHF		3 000 000	3 000 000	2 992 262	1.70	
CREDIT AGRICOLE SAVLONDON ECD 0.00000% 15.09.23-15.03.24**	CHF		3 000 000	3 000 000			
DNB BANK ASA ECD 0.00000% 27.11.23-28.05.24**	CHF		2 000 000	2 000 000	1 995 380	1.13	
GOLDMAN SACHS INTL-REG-S ECD 0.00000% 11.03.24-12.08.24**	CHF		3 000 000	3 000 000	2 983 728	1.69	
JYSKE BANK A/S ECD 0.00000% 03.08.23-14.09.23**	CHF		4 000 000	4 000 000			
JYSKE BANK A/S ECD 0.00000% 01.02.24-08.04.24**	CHF		3 000 000	3 000 000	2 998 740	1.70	
KOREA DEVELOPMENT BANK ECD 0.00000% 15.11.22-15.05.23**	CHF	4 000 000		4 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 19.06.23-15.09.23**	CHF		3 000 000	3 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 15.09.23-17.11.23**	CHF		3 000 000	3 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 24.11.23-24.01.24**	CHF		3 000 000	3 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 25.01.24-24.04.24**	CHF		3 000 000	3 000 000	2 996 909	1.70	
NATIONAL BANK OF CANADA/LON ECD 0.00000% 07.08.23-11.12.23**	CHF		3 000 000	3 000 000			
ROYAL BANK OF CANADA ECD 0.00000% 13.11.23-13.08.24**	CHF		3 000 000	3 000 000	2 983 606	1.69	
RYL BK CANADA(LON) ECD 0.00000% 10.05.22-09.05.23**	CHF	4 000 000		4 000 000			
TORONTO-DOMINION BANK ECD 0.00000% 09.06.23-11.12.23**	CHF		4 000 000	4 000 000			
<b>TOTAL CHF</b>					<b>18 945 613</b>	<b>10.74</b>	
<b>Total Euro Certificates of Deposit, zero coupon</b>					<b>18 945 613</b>	<b>10.74</b>	

### Euro Commercial Papers, zero coupon

<b>CHF</b>							
AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 16.11.23-18.03.24**	CHF		4 000 000	4 000 000			
AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 18.03.24-17.05.24**	CHF		3 000 000	3 000 000	2 994 315	1.70	
AGENCE CENTRALE ORGANIS-REG-S ECP 0.00000% 09.06.23-09.08.23**	CHF		4 000 000	4 000 000			
AGENCE CENTRALE ORGANI-REG-S ECP 0.00000% 04.10.23-07.11.23**	CHF		4 000 000	4 000 000			
AUSTRALIA & NEW ZEALAND BK GP ECP 0.00000% 14.03.23-14.09.23**	CHF	3 000 000		3 000 000			
AUSTRALIA & NEW ZEALAND BK GP ECP 0.00000% 11.10.23-11.04.24**	CHF		3 000 000	3 000 000	2 998 470	1.70	
BANQUE FEDEVE DU CREDIT ECP-REG-S 0.00000% 26.04.23-31.10.23**	CHF		3 000 000	3 000 000			
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 19.09.23-06.11.23**	CHF		3 000 000	3 000 000			
BAYERISCHE LANDESBANK ECP 0.00000% 07.02.24-08.07.24**	CHF		3 000 000	3 000 000	2 988 139	1.69	
BAYERISCHE LANDESBANK ECP 0.00000% 07.11.23-07.02.24**	CHF		2 000 000	2 000 000			
BERLIN HYP AG-REG-S ECP 0.00000% 06.03.23-06.06.23**	CHF	3 000 000		3 000 000			
BERLIN HYP AG-REG-S ECP 0.00000% 03.08.23-07.09.23**	CHF		3 000 000	3 000 000			
BGL BNP PARIBAS SA ECP 0.00000% 20.01.23-20.07.23**	CHF	3 000 000		3 000 000			
BGL BNP PARIBAS SA ECP 0.00000% 15.03.24-19.06.24**	CHF		3 000 000	3 000 000	2 990 829	1.70	
BNP PARIBAS SA ECP 0.00000% 20.07.23-11.09.23**	CHF		4 000 000	4 000 000			
BNP PARIBAS SA ECP 0.00000% 11.09.23-11.03.24**	CHF		3 000 000	3 000 000			
BRED BANQUE POPULAIRE ECP 0.00000% 03.11.23-04.03.24**	CHF		3 500 000	3 500 000			

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 21.04.23-18.08.23**	CHF	3 000 000	3 000 000				
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 12.09.23-20.11.23**	CHF	3 000 000	3 000 000				
COMMONWEALTH BANK AUSTRALIA ECP 0.00000% 19.04.23-20.11.23**	CHF	4 000 000	4 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 08.11.22-08.05.23**	CHF	3 000 000	3 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 08.05.23-08.11.23**	CHF	3 000 000	3 000 000				
DNB BANK ASA ECP 0.00000% 13.06.23-08.08.23**	CHF	3 000 000	3 000 000				
DNB BANK ASA ECP 0.00000% 08.08.23-27.09.23**	CHF	2 000 000	2 000 000				
DZ PRIVATBANK SA-REG-S ECP 0.00000% 22.02.23-21.08.23**	CHF	4 000 000	4 000 000				
DZ PRIVATBANK SA-REG-S ECP 0.00000% 22.08.23-22.11.23**	CHF	3 000 000	3 000 000				
ERSTE ABWICKLUNGSAN-REG-S ECP 0.00000% 26.07.23-26.09.23**	CHF	5 000 000	5 000 000				
ERSTE ABWICKLUNGSAN-REG-S ECP 0.00000% 16.02.24-14.03.24**	CHF	4 000 000	4 000 000				
ING BANK NV-REG-S ECP 0.00000% 07.08.23-18.09.23**	CHF	3 000 000	3 000 000				
ING BANK NV-REG-S ECP 0.00000% 19.09.23-19.03.24**	CHF	3 000 000	3 000 000				
ING BANK NV-REG-S ECP 0.00000% 19.03.24-19.09.24**	CHF	3 000 000		3 000 000	2 981 220	1.69	
JYSKE BANK A/S ECP 0.00000% 03.02.23-03.08.23**	CHF	3 000 000	3 000 000				
JYSKE BANK A/S ECP 0.00000% 01.11.23-18.01.24**	CHF	3 000 000	3 000 000				
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 15.11.22-15.05.23**	CHF	3 000 000	3 000 000				
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 24.07.23-13.09.23**	CHF	4 000 000	4 000 000				
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 17.10.23-20.02.24**	CHF	5 000 000	5 000 000				
LA BANQUE POSTALE ECP 0.00000% 11.05.23-11.08.23**	CHF	3 000 000	3 000 000				
LA BANQUE POSTALE ECP 0.00000% 11.08.23-13.11.23**	CHF	2 000 000	2 000 000				
LANDESBANK BADEN-WUERTEMBERG ECP 0.00000% 07.09.23-12.02.24**	CHF	3 000 000	3 000 000				
LANDESBANK HESSEN ECP-REG-S 0.00000% 03.11.22-03.05.23**	CHF	3 000 000	3 000 000				
LANDESBANK HESSEN-REG-S ECP 0.00000% 24.07.23-22.08.23**	CHF	3 000 000	3 000 000				
LANDESBANK HESSEN-REG-S ECP 0.00000% 22.08.23-22.05.24**	CHF	3 000 000		3 000 000	2 993 748	1.70	
LANDESKEDIT-WUERT BANK-REG-S ECP 0.00000% 26.04.23-26.09.23**	CHF	2 000 000	2 000 000				
LANDESKEDIT-WUERT BANK-REG-S ECP 0.00000% 14.09.23-16.10.23**	CHF	3 000 000	3 000 000				
LANDWIRTSCHAFT RENTENBK-REG-S ECP 0.00000% 13.07.23-16.08.23**	CHF	3 000 000	3 000 000				
LANDWIRTSCHAFTLICHE RENTENBAN ECP 0.00000% 13.06.23-13.07.23**	CHF	5 000 000	5 000 000				
LANDWIRTSCHAFTLICHE REN-REG-S ECP 0.00000% 12.09.23-14.11.23**	CHF	3 000 000	3 000 000				
LANSFORSÅKRINGAR BANK AB ECP 0.00000% 11.04.23-11.10.23**	CHF	3 000 000	3 000 000				
MUNICIPALITY FINANCE-REG-S ECP 0.00000% 12.06.23-23.08.23**	CHF	6 000 000	6 000 000				
MUNICIPALITY FINANCE PL-REG-S ECP 0.00000% 23.08.23-24.11.23**	CHF	5 000 000	5 000 000				
MUNICIPALITY FINANCE PL-REG-S ECP 0.00000% 20.02.24-21.03.24**	CHF	3 000 000	3 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 27.01.23-27.07.23**	CHF	4 000 000	4 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 12.04.23-12.10.23**	CHF	1 000 000	1 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 27.07.23-11.09.23**	CHF	4 000 000	4 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 14.09.23-16.10.23**	CHF	4 000 000	4 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 05.12.23-05.04.24**	CHF	3 000 000		3 000 000	2 999 084	1.70	
NRW BANK-REG-S ECP 0.00000% 16.06.23-19.09.23**	CHF	4 000 000	4 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 24.02.23-24.08.23**	CHF	4 000 000	4 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 25.08.23-26.02.24**	CHF	4 000 000	4 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 09.03.23-21.04.23**	CHF	3 000 000	3 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 19.04.23-21.07.23**	CHF	3 000 000	3 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 21.07.23-21.09.23**	CHF	4 000 000	4 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 21.09.23-22.01.24**	CHF	4 000 000	4 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 22.01.24-22.04.24**	CHF	3 000 000		3 000 000	2 997 138	1.70	
SANTANDER UK PLC-REG-S ECP 0.00000% 06.02.24-07.05.24**	CHF	3 000 000		3 000 000	2 995 470	1.70	
SNCF-REG-S ECP 0.00000% 13.11.23-16.01.24**	CHF	3 000 000	3 000 000				
SOCIETE NATIONALE-REG-S ECP 0.00000% 15.05.23-12.09.23**	CHF	3 000 000	3 000 000				
SWEDBANK AB ECP 0.00000% 13.04.23-17.10.23**	CHF	2 000 000	2 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 17.10.23-19.02.24**	CHF	5 000 000	5 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 20.02.24-21.06.24**	CHF	3 000 000		3 000 000	2 990 430	1.70	
<b>TOTAL CHF</b>					<b>29 928 842</b>	<b>16.97</b>	
<b>Total Euro Commercial Papers, zero coupon</b>					<b>29 928 842</b>	<b>16.97</b>	

### Treasury bills, zero coupon

#### CHF

SWISS NATIONAL BANK BILLS-REG-S TB 0.00000% 06.02.23-08.01.24**	CHF	6 000 000	6 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 12.12.22-13.11.23**	CHF	5 000 000	5 000 000				
SWISS NATIONAL BANK BILL TB-REG-S 0.00000% 13.02.23-08.05.23**	CHF	5 000 000	5 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 27.02.23-22.05.23**	CHF	4 000 000	4 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 11.04.23-03.07.23**	CHF	4 000 000	4 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 02.05.23-02.04.24**	CHF	5 000 000		5 000 000	5 000 000	2.84	
SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 08.05.23-31.07.23**	CHF	3 000 000	3 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 22.05.23-19.06.23**	CHF	3 000 000	3 000 000				
SWISS NATIONAL BANK TB-REG-S 0.00000% 07.08.23-22.01.24**	CHF	3 000 000	3 000 000				
SWISS NATIONAL BANK BILL 0.00000% 12.02.24-11.03.24**	CHF	2 000 000	2 000 000				
SWISS NATIONAL BANK TB 0.00000% 18.03.24-02.09.24**	CHF	3 000 000		3 000 000	2 980 200	1.69	

Security	31.3.2023			31.3.2024			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
SWISS NATIONALBANK BILLS-REG-S TB 0.00000% 15.05.23-12.06.23**	CHF	4 000 000	4 000 000				
SWISS NATIONALBANK BILLS TB 0.00000% 22.01.24-08.07.24**	CHF	3 000 000		3 000 000	2 988 360	1.69	
SWISS NATIONALBANK BILLS TB 0.00000% 26.02.24-21.05.24**	CHF	4 000 000		4 000 000	3 991 200	2.26	
SWISS NATIONALBANK BILLS TB 0.00000% 04.03.24-02.04.24**	CHF	2 000 000		2 000 000	2 000 000	1.13	
SWISS NATIONALBANK BILLS TB 0.00000% 11.03.24-03.06.24**	CHF	3 000 000		3 000 000	2 992 440	1.70	
SWITZERLAND T-BILL-REG-S 0.00000% 10.11.22-11.05.23**	CHF	3 000 000	3 000 000				
SWITZERLAND TB-REG-S 0.00000% 12.01.23-13.04.23**	CHF	700 000	700 000				
SWITZERLAND TB-REG-S 0.00000% 19.01.23-20.04.23**	CHF	6 000 000	6 000 000				
SWITZERLAND TB-REG-S 0.00000% 26.01.23-27.04.23**	CHF	3 000 000	3 000 000				
SWITZERLAND TB-REG-S 0.00000% 02.02.23-04.05.23**	CHF	3 000 000	3 000 000				
SWITZERLAND TB-REG-S 0.00000% 06.04.23-06.07.23**	CHF	4 000 000	4 000 000				
SWITZERLAND TB-REG-S 0.00000% 27.07.23-26.10.23**	CHF	4 000 000	4 000 000				
SWITZERLAND TB-REG-S 0.00000% 05.10.23-04.01.24**	CHF	4 000 000	4 000 000				
SWITZERLAND TB-REG-S 0.00000% 26.10.23-25.01.24**	CHF	5 000 000	5 000 000				
SWITZERLAND TB-REG-S 0.00000% 02.11.23-01.02.24**	CHF	3 000 000	3 000 000				
SWITZERLAND TB-REG-S 0.00000% 11.01.24-11.04.24**	CHF	3 000 000		3 000 000	2 999 010	1.70	
SWITZERLAND TB-REG-S 0.00000% 25.01.24-25.04.24**	CHF	3 000 000		3 000 000	2 997 270	1.70	
SWITZERLAND TB-REG-S 0.00000% 15.02.24-16.05.24**	CHF	3 000 000		3 000 000	2 994 660	1.70	
SWITZERLAND-REG-S TB 0.00000% 09.03.23-08.06.23**	CHF	3 000 000	3 000 000				
SWITZERLAND-REG-S TB 0.00000% 20.04.23-20.07.23**	CHF	5 000 000	5 000 000				
SWITZERLAND-REG-S TB 0.00000% 27.04.23-27.07.23**	CHF	3 000 000	3 000 000				
SWITZERLAND-REG-S TB 0.00000% 11.05.23-09.11.23**	CHF	4 000 000	4 000 000				
SWITZERLAND-REG-S TB 0.00000% 06.07.23-05.10.23**	CHF	4 000 000	4 000 000				
SWITZERLAND-REG-S TB 0.00000% 20.07.23-19.10.23**	CHF	4 500 000	4 500 000				
SWITZERLAND-REG-S TB 0.00000% 03.08.23-02.11.23**	CHF	3 000 000	3 000 000				
SWITZERLAND-REG-S TB 0.00000% 17.08.23-16.11.23**	CHF	2 000 000	2 000 000				
SWITZERLAND-REG-S TB 0.00000% 31.08.23-30.11.23**	CHF	2 000 000	2 000 000				
SWITZERLAND-REG-S TB 0.00000% 14.09.23-14.12.23**	CHF	3 000 000	3 000 000				
SWITZERLAND-REG-S TB 0.00000% 19.10.23-18.01.24**	CHF	5 000 000	5 000 000				
SWITZERLAND-REG-S TB 0.00000% 09.11.23-10.05.24**	CHF	3 000 000		3 000 000	2 995 410	1.70	
SWITZERLAND-REG-S TB 0.00000% 16.11.23-15.02.24**	CHF	2 000 000	2 000 000				
SWITZERLAND-REG-S TB 0.00000% 23.11.23-22.02.24**	CHF	3 000 000	3 000 000				
SWITZERLAND-REG-S TB 0.00000% 04.01.24-04.04.24**	CHF	4 000 000		4 000 000	3 999 840	2.27	
SWITZERLAND-REG-S TB 0.00000% 18.01.24-18.04.24**	CHF	3 000 000		3 000 000	2 998 140	1.70	
SWITZERLAND-REG-S TB 0.00000% 01.02.24-02.05.24**	CHF	4 000 000		4 000 000	3 995 200	2.27	
SWITZERLAND-REG-S TB 0.00000% 22.02.24-23.05.24**	CHF	5 000 000		5 000 000	4 989 812	2.83	
SWITZERLAND-REG-S TB 0.00000% 07.03.24-06.06.24**	CHF	4 000 000		4 000 000	3 989 200	2.26	
SWITZERLAND-REG-S TB 0.00000% 14.03.24-13.06.24**	CHF	4 000 000		4 000 000	3 988 000	2.26	
SWITZERLAND-REG-S TB 0.00000% 21.03.24-20.06.24**	CHF	3 000 000		3 000 000	2 990 100	1.70	
SWITZERLAND-REG-S TB 0.00000% 28.03.24-26.09.24**	CHF	3 000 000		3 000 000	2 979 896	1.69	
<b>TOTAL CHF</b>					<b>61 868 738</b>	<b>35.08</b>	
<b>Total Treasury bills, zero coupon</b>					<b>61 868 738</b>	<b>35.08</b>	

### Domestic Certificates of Deposits, Fixed Rate

#### CHF

ZUERCHER KANTONALBANK CD 1.61000% 02.02.24-02.07.24**	CHF	3 000 000		3 000 000	3 000 674	1.70	
<b>TOTAL CHF</b>					<b>3 000 674</b>	<b>1.70</b>	
<b>Total Domestic Certificates of Deposits, Fixed Rate</b>					<b>3 000 674</b>	<b>1.70</b>	
<b>Total Instruments similar to securities</b>					<b>113 743 868</b>	<b>64.50</b>	
<b>Total securities and similar instruments</b>					<b>162 837 040</b>	<b>92.34</b>	
(thereof in lending						0.00)	
Bank deposits at sight					9 992 135	5.67	
Derivative financial instruments					3 036 422	1.72	
Other assets					480 833	0.27	
<b>Total fund assets</b>					<b>176 346 430</b>	<b>100.00</b>	
Short-term bank liabilities					-1 650 000		
Other liabilities					-7 608		
<b>Net fund assets</b>					<b>174 688 822</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	49 093 172	27.84
Investments valuation based on market-observed parameters	1 116 780 290	66.22
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 658 873 462</b>	<b>94.06</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
<b>Currency swaps/Performance swaps</b>					
UBS/DJ-UBS CMCH CHF EXCESS RET PAYER 0.62000% 11-31.12.49**	171 748 191	CHF	174 784 613	3 036 422	1.72
UBS/DJ-UBS CMCH CHF EXCESS RET SWAP REC 11-31.12.49	171 748 191	CHF			
			174 784 613	3 036 422	1.72

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

\*\* valuation based on market-observed parameters



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	174 784 613.08	100.05
Net overall exposure to derivatives	52 346 389.63	29.97
Commitment arising from securities lending and repurchase agreements	–	–

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

TER for the last 12 months:

UBS (CH) Institutional Fund 3

– Commodities Constant Maturity (CHF hedged) II

Class I-A1	0.63%
Class I-B	0.06%
Class I-X	0.01%

### Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund's official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers the incidental costs (bid/ask spread, brokerage fees at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline in the number of units. The valuation net asset value calculated on the basis of swinging single pricing is thus a modified valuation net asset value. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See in the appendix of the supplementary information.

# UBS (CH) Institutional Fund 3

## – Bonds CHF Inland Government Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		689 342 829.89	361 798 777.77	494 450 146.86
<b>Class I-A1</b>	<b>CH0048666470</b>			
Net asset value per unit in CHF		863.02	809.82	864.63
Number of units outstanding		14 347.1510	8 449.0660	7 714.0230
<b>Class I-A3</b>	<b>CH0048666496</b>	<sup>1</sup>		
Net asset value per unit in CHF		1 031.05		
Number of units outstanding		310 256.3410		
<b>Class I-X</b>	<b>CH0048666462</b>			
Net asset value per unit in CHF		1 029.14	964.72	1 028.88
Number of units outstanding		346 961.2630	367 937.0240	474 087.7450

<sup>1</sup> Initial subscription: 24.1.2024

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-A1	CHF	7.1%	-5.8%	-8.8%
Class I-A3 <sup>1</sup>	CHF	-	-	-
Class I-X	CHF	7.2%	-5.7%	-8.6%
Benchmark:				
SBI® Domestic Government (TR)	CHF	7.4%	-5.7%	-8.6%

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

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

Switzerland	98.66
<b>TOTAL</b>	<b>98.66</b>

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

## Statement of assets

	31.3.2024	31.3.2023
Market values	CHF	CHF
Bank deposits		
– at sight	1 124 250.49	955 770.82
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	680 250 090.20	356 475 399.00
Other assets	8 111 438.30	5 085 102.78
<b>Total fund assets</b>	<b>689 485 778.99</b>	<b>362 516 272.60</b>
Loans	-105 459.86	-716 384.18
Other liabilities	-37 489.24	-1 110.65
<b>Net fund assets</b>	<b>689 342 829.89</b>	<b>361 798 777.77</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Income	CHF	CHF
Income from bank assets	3 547.24	101.30
Negative interest	-1 058.50	-5 183.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	6 185 450.25	7 330 021.03
Purchase of current net income on issue of units	4 010 486.49	690 434.87
<b>TOTAL income</b>	<b>10 198 425.48</b>	<b>8 015 374.20</b>
<b>Expenses</b>		
Audit expenses	-14 684.90	-15 761.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-12 540.89	-11 683.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-68 707.27	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-10 186.09	-12 607.03
Payment of current net income on redemption of units	-253 585.53	-2 356 519.32
<b>TOTAL expenses</b>	<b>-359 704.68</b>	<b>-2 396 571.25</b>
<b>Net income</b>	<b>9 838 720.80</b>	<b>5 618 802.95</b>
Realized capital gains and losses	-2 803 205.57	-31 841 477.60
<b>Realized result</b>	<b>7 035 515.23</b>	<b>-26 222 674.65</b>
Unrealized capital gains and losses	30 390 361.95	-8 355 742.66
<b>Total result</b>	<b>37 425 877.18</b>	<b>-34 578 417.31</b>

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	9 838 720.80	5 618 802.95
<b>Available for distribution</b>	<b>9 838 720.80</b>	<b>5 618 802.95</b>
Less federal withholding tax	-3 443 552.28	-1 966 581.03
Net income retained for reinvestment	-6 395 168.52	-3 652 221.92
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	361 798 777.77	494 450 146.86
Paid federal withholding tax	-1 967 758.37	-2 821 911.85
Balance of unit movements	292 085 933.31	-95 251 039.93
Total result	37 425 877.18	-34 578 417.31
<b>Net fund assets at the end of the reporting period</b>	<b>689 342 829.89</b>	<b>361 798 777.77</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	8 449.0660	7 714.0230
Units issued	5 898.0850	735.0430
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>14 347.1510</b>	<b>8 449.0660</b>
Difference between units issued and units redeemed	5 898.0850	735.0430
<b>Class I-A3</b>		
Situation at the beginning of the financial year	0.0000	
Units issued	315 591.6410	
Units redeemed	-5 335.3000	
<b>Situation at the end of the period</b>	<b>310 256.3410</b>	
Difference between units issued and units redeemed	310 256.3410	
<b>Class I-X</b>		
Situation at the beginning of the financial year	367 937.0240	474 087.7450
Units issued	0.0000	89 656.6030
Units redeemed	-20 975.7610	-195 807.3240
<b>Situation at the end of the period</b>	<b>346 961.2630</b>	<b>367 937.0240</b>
Difference between units issued and units redeemed	-20 975.7610	-106 150.7210

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>11.087</b>
Less federal withholding tax	CHF	-3.880
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>7.207</b>

### Class I-A3

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>14.616</b>
Less federal withholding tax	CHF	-5.116
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>9.500</b>

### Class I-X

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>14.827</b>
Less federal withholding tax	CHF	-5.189
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>9.638</b>

# Inventory of Fund assets

## Securities traded on an exchange

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
SWITZERLAND 3.50000%-REG-S 03-08.04.33*	CHF	17 637 000	21 276 000	1 544 000	37 369 000	46 569 248	6.75	
SWITZERLAND-REG-S 0.50000% 15-27.05.30*	CHF	16 994 000	13 483 000	1 109 000	29 368 000	29 024 394	4.21	
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	10 615 000	10 624 000	451 000	20 788 000	19 998 056	2.90	
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	9 285 000	13 752 000	1 076 000	21 961 000	20 862 950	3.03	
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	16 663 000	16 787 000	1 560 000	31 890 000	30 515 541	4.43	
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	15 107 000	13 301 000	1 486 000	26 922 000	26 534 323	3.85	
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	9 070 000	9 198 000	739 000	17 529 000	16 705 137	2.42	
SWITZERLAND-REG-S 0.50000% 24-24.05.55*	CHF		250 000	250 000				
SWITZERLAND-REG-S 1.50000% 12-30.04.42*	CHF	21 198 000	16 522 000	2 386 000	35 334 000	40 178 291	5.83	
SWITZERLAND-REG-S 1.25000% 12-11.06.24*	CHF	15 854 000		15 854 000				
SWITZERLAND-REG-S 1.25000% 12-27.06.37*	CHF	19 683 000	15 064 000	1 936 000	32 811 000	35 107 770	5.09	
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF	17 239 000	14 635 000	1 439 000	30 435 000	30 648 045	4.45	
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF	18 467 000	14 018 000	1 817 000	30 668 000	30 894 943	4.48	
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF	5 426 000	10 315 000		15 741 000	17 472 510	2.53	
SWITZERLAND-REG-S 1.25000% 23-28.06.43*	CHF		14 613 000		14 613 000	16 218 969	2.35	
SWITZERLAND-REG-S 2.50000% 06-08.03.36*	CHF	19 528 000	19 546 000	1 576 000	37 498 000	45 485 074	6.60	
SWITZERLAND-REG-S 2.25000% 11-22.06.31*	CHF	16 403 000	13 052 000	1 614 000	27 841 000	30 889 590	4.48	
SWITZERLAND-REG-S 2.00000% 14-25.06.64*	CHF	16 547 000	13 379 000	1 877 000	28 049 000	42 353 990	6.14	
SWITZERLAND-REG-S 3.25000% 07-27.06.27*	CHF	14 467 000	11 778 000	1 316 000	24 929 000	26 821 111	3.89	
SWITZERLAND-REG-S 4.00000% 98-08.04.28*	CHF	27 248 000	21 450 000	2 680 000	46 018 000	51 848 481	7.52	
SWITZERLAND-REG-S 4.00000% 99-06.01.49*	CHF	13 549 000	10 368 000	1 332 000	22 585 000	39 751 859	5.77	
<b>TOTAL CHF</b>						<b>597 880 281</b>	<b>86.71</b>	
<b>Total Bonds, fixed rate</b>						<b>597 880 281</b>	<b>86.71</b>	
<b>Bonds, zero coupon</b>								
<b>CHF</b>								
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	20 176 000	19 878 000	1 550 000	38 504 000	37 106 305	5.38	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	9 698 000	14 399 000	248 000	23 849 000	22 217 728	3.22	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	12 295 000	13 870 000	638 000	25 527 000	23 045 776	3.34	
<b>TOTAL CHF</b>						<b>82 369 809</b>	<b>11.95</b>	
<b>Total Bonds, zero coupon</b>						<b>82 369 809</b>	<b>11.95</b>	
<b>Total Securities traded on an exchange</b>						<b>680 250 090</b>	<b>98.66</b>	
<b>Total securities and similar instruments</b>						<b>680 250 090</b>	<b>98.66</b>	
(thereof in lending)							0.00	
Bank deposits at sight						1 124 250	0.16	
Other assets						8 111 439	1.18	
<b>Total fund assets</b>						<b>689 485 779</b>	<b>100.00</b>	
Short-term bank liabilities						-105 460		
Other liabilities						-37 489		
<b>Net fund assets</b>						<b>689 342 830</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	680 250 090	98.66
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>680 250 090</b>	<b>98.66</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 3*

*– Bonds CHF Inland Government Passive II*

*Class I-A1*

0.17%

*Class I-X*

0.01%

*TER annualized:*

*Class I-A3*

0.14%

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

See in the appendix of the supplementary information.

# UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II

## Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		697 634 027.00	730 570 936.32	492 814 802.64
<b>Class I-A1</b>	<b>CH0244552409</b>			
Net asset value per unit in CHF		860.06	835.09	941.25
Number of units outstanding		5 496.9470	8 255.6640	16 902.0110
<b>Class I-B</b>	<b>CH0244558828</b>			
Net asset value per unit in CHF		871.86	845.17	951.29
Number of units outstanding		117 817.8210	190 058.6250	181 263.9680
<b>Class I-X</b>	<b>CH0244558836</b>			
Net asset value per unit in CHF		875.03	847.95	954.11
Number of units outstanding		674 471.3640	664 010.7840	319 113.1340

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-A1	CHF	4.8%	-9.6%	-8.5%
Class I-B	CHF	5.0%	-9.3%	-8.3%
Class I-X	CHF	5.1%	-9.3%	-8.3%
Benchmark: <sup>1</sup>				
70% JESG EMBI Global Diversified (hedged CHF) /				
30% JESG CEMBI Broad Diversified (hedged CHF)	CHF	5.0%	-9.1%	-8.7%

<sup>1</sup> Benchmark until 30.11.2021 30% JPM CEMBI Diversified hedged in CHF / 70% JPM EMBI Global Diversified, since 1.12.2021 70% JESG EMBI Global Diversified (hedged CHF) / 30% JESG CEMBI Broad Diversified (hedged CHF).

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

Saudi Arabia	4.42
United Arab Emirates	4.34
Brazil	3.98
Chile	3.78
Indonesia	3.69
Colombia	3.67
Mexico	3.60
Turkey	3.58
Qatar	3.26
Hungary	2.97
Others	59.54
<b>TOTAL</b>	<b>96.83</b>

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



## Statement of assets

	31.3.2024	31.3.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	30 293 347.07	733 655 254.38
Money market instruments	0.00	2 740 300.18
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	682 999 327.40	700 913 674.16
Derivative financial instruments	-17 733 310.32	16 757 089.82
Other assets	9 756 410.15	9 683 791.12
<b>Total fund assets</b>	<b>705 315 774.30</b>	<b>1 463 750 109.66</b>
Loans	-7 675 960.95	-733 168 745.68
Other liabilities	-5 786.35	-10 427.66
<b>Net fund assets</b>	<b>697 634 027.00</b>	<b>730 570 936.32</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	237 375.02	23 599.35
Negative interest	-10 479.33	-3 587.17
Income from money market instruments	145 574.28	28 641.08
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	36 923 509.77	34 950 196.83
Purchase of current net income on issue of units	1 349 725.28	7 293 264.30
<b>TOTAL income</b>	<b>38 645 705.02</b>	<b>42 292 114.39</b>
<b>Expenses</b>		
Interest payable	-6 434.71	-1 594.38
Audit expenses	-16 300.40	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-18 668.41	-41 376.23
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-76 222.95	-93 560.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Compensation of the class action processing	-128.59	0.00
Other expenses	-3 068.90	-424.77
Payment of current net income on redemption of units	-3 458 185.99	-4 044 573.80
<b>TOTAL expenses</b>	<b>-3 579 009.95</b>	<b>-4 196 214.88</b>
<b>Net income</b>	<b>35 066 695.07</b>	<b>38 095 899.51</b>
Realized capital gains and losses	-24 845 450.40	-49 338 231.25
<b>Realized result</b>	<b>10 221 244.67</b>	<b>-11 242 331.74</b>
Unrealized capital gains and losses	22 254 397.18	-41 737 847.68
<b>Total result</b>	<b>32 475 641.85</b>	<b>-52 980 179.42</b>

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	35 066 695.07	38 095 899.51
<b>Available for distribution</b>	<b>35 066 695.07</b>	<b>38 095 899.51</b>
Less federal withholding tax <sup>1</sup>	-12 273 343.27	-13 333 564.83
Net income retained for reinvestment	-22 793 351.80	-24 762 334.68
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	730 570 936.32	492 814 802.64
Paid federal withholding tax	-13 451 787.40	-11 430 749.46
Balance of unit movements	-51 960 763.77	302 167 062.56
Total result	32 475 641.85	-52 980 179.42
<b>Net fund assets at the end of the reporting period</b>	<b>697 634 027.00</b>	<b>730 570 936.32</b>

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

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	8 255.6640	16 902.0110
Units issued	331.0490	1 883.0450
Units redeemed	-3 089.7660	-10 529.3920
<b>Situation at the end of the period</b>	<b>5 496.9470</b>	<b>8 255.6640</b>
Difference between units issued and units redeemed	-2 758.7170	-8 646.3470
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	190 058.6250	181 263.9680
Units issued	0.0000	22 922.4810
Units redeemed	-72 240.8040	-14 127.8240
<b>Situation at the end of the period</b>	<b>117 817.8210</b>	<b>190 058.6250</b>
Difference between units issued and units redeemed	-72 240.8040	8 794.6570
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	664 010.7840	319 113.1340
Units issued	72 494.7050	432 615.8210
Units redeemed	-62 034.1250	-87 718.1710
<b>Situation at the end of the period</b>	<b>674 471.3640</b>	<b>664 010.7840</b>
Difference between units issued and units redeemed	10 460.5800	344 897.6500

## Net income retained for reinvestment (accumulation)

<b>Class I-A1</b>		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>40.883</b>
Less federal withholding tax <sup>1</sup>	CHF	-14.309
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>26.574</b>
<b>Class I-B</b>		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>43.456</b>
Less federal withholding tax <sup>1</sup>	CHF	-15.210
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>28.246</b>
<b>Class I-X</b>		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	<b>CHF</b>	<b>44.067</b>
Less federal withholding tax <sup>1</sup>	CHF	-15.423
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>28.644</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>USD</b>								
ABENGOA TRANSMISION SUR SA-REG-S 6.87500% 14-30.04.43*	USD	200 000			200 000	169 001	0.02	
ABU DHABI, GOVERNMENT OF-REG-S 3.12500% 16-03.05.26*	USD	645 000			645 000	561 526	0.08	
ABU DHABI, GOVERNMENT OF-REG-S 3.12500% 17-11.10.27*	USD	235 000			235 000	201 015	0.03	
ABU DHABI, GOVERNMENT OF-REG-S 4.12500% 17-11.10.47*	USD	1 225 000		1 020 000	205 000	155 735	0.02	
ACCESS BANK PLC-REG-S 6.12500% 21-21.09.26*	USD	240 000			240 000	200 046	0.03	
ADANI GREEN ENERGY LTD-REG-S 4.37500% 21-08.09.24*	USD	200 000		200 000				
ADANI PORTS & SPECIAL ECO ZONE-REG-S 4.20000% 20-04.08.27*	USD		200 000		200 000	166 426	0.02	
ADANI PORTS & SPL ECO ZONE LTD-REG-S 3.82800% 21-02.02.32*	USD	200 000			200 000	147 009	0.02	
ADANI PORTS AND SPECIAL ECO ZONE-REG-S 4.37500% 19-03.07.29*	USD	200 000		200 000				
ADANI PORTS&SPECIAL ECO ZONE LTD-REG-S 4.00000% 17-30.07.27*	USD	200 000			200 000	165 379	0.02	
ADECOAGRO SA-REG-S 6.00000% 17-21.09.27*	USD	150 000			150 000	131 938	0.02	
AEGEA FINANCE SARL-REG-S 6.75000% 22-20.05.29*	USD	200 000		200 000				
AEGEA FINANCE SARL-REG-S 9.00000% 23-20.01.31*	USD		500 000	300 000	200 000	189 935	0.03	
AEROPUERTO INTERNACIONAL DE TOCU-REG-S 5.12500% 21-11.08.61*	USD	900 000			900 000	590 240	0.08	
AEROPUERTOS DOMINICANOS-REG-S 6.75000% 17-30.03.29*	USD	285 000			285 000	261 031	0.04	
AES PANAMA GENERATION HOLDING SRL-REG-S 4.37500% 20-31.05.30*	USD	645 000	200 000	845 000				
AGUA Y SANEAMIENTOS ARGENTINOS SA-REG-S 7.90000% 22-01.05.26*	USD		200 000		200 000	139 453	0.02	
AI CANDELARIA SPAIN SLU-REG-S 5.75000% 21-15.06.33*	USD	865 000		600 000	265 000	194 380	0.03	
AIA GROUP LTD-REG-S 3.37500% 20-07.04.30*	USD	200 000			200 000	165 149	0.02	
AIA GROUP LTD-REG-S 4.95000% 23-04.04.33*	USD		600 000		600 000	539 130	0.08	
AKBANK TAS-REG-S 6.80000% 20-06.02.26*	USD	200 000			200 000	181 097	0.03	
AL RAJHI SUKUK LTD-REG-S 4.75000% 23-05.04.28*	USD		300 000		300 000	266 748	0.04	
ALLWYN ENTERTAINMENT FINANCING UK-REG-S 7.87500% 23-30.04.29*	USD		400 000		400 000	369 062	0.05	
ALPEK SA DE CV-REG-S 4.25000% 19-18.09.29*	USD	200 000			200 000	167 586	0.02	
ALPHA STAR HOLDING VIII LTD-REG-S 8.37500% 23-12.04.27*	USD		200 000		200 000	184 337	0.03	
ALSEA SAB DE CV-REG-S 7.75000% 21-14.12.26*	USD	350 000			350 000	320 959	0.05	
ALTICE FINANCING SA-144A 5.00000% 20-15.01.28*	USD	895 000		895 000				
ALTICE FINANCING SA-REG-S 5.00000% 20-15.01.28*	USD	400 000			400 000	296 526	0.04	
AMERICA MOVIL SAB DE CV 6.12500% 07-15.11.37*	USD	200 000	150 000	50 000	300 000	287 267	0.04	
AMERICA MOVIL SAB DE CV 6.12500% 10-30.03.40*	USD	190 000			190 000	180 502	0.03	
AMERICA MOVIL SAB DE CV 4.37500% 19-22.04.49*	USD	500 000			500 000	387 301	0.05	
AMERICA MOVIL SAB DE CV 2.87500% 20-07.05.30*	USD	200 000			200 000	159 255	0.02	
AMERICA MOVIL SAB DE CV 4.70000% 22-21.07.32*	USD	200 000			200 000	174 117	0.02	
ANADOLU EFES BIRACILIK VE MALT S-REG-S 3.37500% 21-29.06.28*	USD	215 000			215 000	168 476	0.02	
ANGLO AMERICAN CAPITAL PLC-REG-S 4.00000% 17-11.09.27*	USD		200 000		200 000	171 752	0.02	
ANGLO AMERICAN CAPITAL PLC-REG-S 5.62500% 20-01.04.30*	USD	200 000	200 000		400 000	364 671	0.05	
ANGLO AMERICAN CAPITAL PLC-REG-S 2.62500% 20-10.09.30*	USD	582 000			582 000	444 102	0.06	
ANGLO AMERICAN CAPITAL PLC-REG-S 2.25000% 21-17.03.28*	USD	200 000			200 000	160 099	0.02	
ANGLO AMERICAN CAPITAL PLC-REG-S 2.87500% 21-17.03.31*	USD	200 000			200 000	152 838	0.02	
ANGLO AMERICAN CAPITAL PLC-REG-S 4.75000% 22-16.03.52*	USD	420 000			420 000	317 695	0.05	
ANGLO AMERICAN CAPITAL PLC-REG-S 5.50000% 23-02.05.33*	USD		1 100 000	410 000	690 000	616 430	0.09	
ANGLOGOLD ASHANTI HOLDINGS PLC 6.50000% 10-15.04.40*	USD	190 000	200 000	190 000	200 000	178 057	0.03	
ANGLOGOLD ASHANTI HOLDINGS PLC 3.75000% 20-01.10.30*	USD	400 000			400 000	313 029	0.04	
ANGLOGOLD ASHANTI HOLDINGS PLC 3.37500% 21-01.11.28*	USD	420 000		210 000	210 000	170 304	0.02	
ANTOFAGASTA PLC-REG-S 5.62500% 22-13.05.32*	USD	400 000			400 000	359 830	0.05	
ARCELIK AS-REG-S 8.50000% 23-25.09.28*	USD		200 000		200 000	187 328	0.03	
ARDSHINBANK CJSC VIA DILIJAN FINA-REG-S 6.50000% 20-28.01.25*	USD	400 000		200 000	200 000	177 542	0.03	
ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.30*	USD	7 964 186	650 000	3 060 000	5 554 186	2 596 691	0.37	
ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.35*	USD	11 944 189	660 000	4 549 000	8 055 189	3 003 698	0.43	
ARGENTINA, REPUBLIC OF STEP-UP 20-09.01.38*	USD	7 004 397	650 000	2 274 000	5 380 397	2 243 755	0.32	
ARGENTINA, REPUBLIC OF 1.00000% 20-09.07.29*	USD	2 317 797			2 317 797	1 112 973	0.16	
ARGENTINE REPUBLIC GOVT INTERNATIONAL STEP-UP 20-09.07.46*	USD	4 191 000	450 000	3 200 000	1 441 000	582 761	0.08	
ARMENIA INTERNATIONAL BOND-REG-S 3.60000% 21-02.02.31*	USD	610 000	200 000		810 000	590 949	0.08	
ARMENIA INTERNATIONAL BOND-REG-S 3.95000% 19-26.09.29*	USD	814 000		200 000	614 000	478 371	0.07	
ATP TOWER HOLDINGS LLC-REG-S 4.05000% 21-27.04.26*	USD	200 000			200 000	168 950	0.02	
AUNA SA-REG-S 6.50000% 20-20.11.25*	USD	200 000		200 000				
AXTEL SAB DE CV-REG-S 6.37500% 17-14.11.24*	USD	176 000		176 000				
AYDEM YENILENEBILIR ENERJİ AS-REG-S 7.75000% 21-02.02.27*	USD	880 000			880 000	760 911	0.11	
BAHRAIN GVT INTERNATIONAL BOND-REG-S 7.00000% 15-26.01.26*	USD	1 270 000		450 000	820 000	747 363	0.11	
BAHRAIN GVT INTERNATIONAL BOND-REG-S 6.75000% 17-20.09.29*	USD	950 000	500 000	200 000	1 250 000	1 136 430	0.16	
BANCO BILBAO VIZ ARG COLOMBIA-REG-S-SUB 4.87500% 15-21.04.25*	USD	200 000			200 000	176 931	0.03	
BANCO BTG PACTUAL SA/CAY IS-REG-S 2.75000% 21-11.01.26*	USD	200 000			200 000	169 951	0.02	
BANCO CONTINENTAL SAECA-REG-S 2.75000% 20-10.12.25*	USD	200 000			200 000	168 548	0.02	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANCO DE BOGOTA SA-REG-S SUB 6.25000% 16-12.05.26*	USD	400 000			400 000	358 816	0.05	
BANCO DE BOGOTA SA-REG-S 4.37500% 17-03.08.27*	USD		400 000	400 000				
BANCO DE CHILE-REG-S 2.99000% 21-09.12.31*	USD	250 000			250 000	194 143	0.03	
BANCO DE CREDITO E INVERSIONES-REG-S 3.50000% 17-12.10.27*	USD	200 000			200 000	169 951	0.02	
BANCO DEL CREDITO DEL PERU-REG-S 2.70000% 19-11.01.25*	USD	270 000			270 000	237 109	0.03	
BANCO DEL ESTADO DE CHILE-REG-S 2.70400% 20-09.01.25*	USD	400 000		200 000	200 000	175 749	0.02	
BANCO DO BRASIL SA/CAYMAN-REG-S 3.25000% 21-30.09.26*	USD	250 000		250 000				
BANCO DO BRASIL SA/CAYMAN-REG-S 6.25000% 23-18.04.30*	USD		550 000	550 000				
BANCO DO BRASIL SA/CAYMAN-REG-S 4.87500% 22-11.01.29*	USD		260 000		260 000	225 400	0.03	
BANCO GENERAL SA-REG-S 4.12500% 17-07.08.27*	USD	400 000		200 000	400 000	339 789	0.05	
BANCO INBURSA SA-REG-S 4.37500% 17-11.04.27*	USD		200 000		200 000	173 441	0.02	
BANCO INTL PERU-REG-S 3.25000% 19-04.10.26*	USD	200 000			200 000	169 951	0.02	
BANCO NACIONAL DE PANAMA-REG-S 2.50000% 20-11.08.30*	USD	638 000			638 000	446 069	0.06	
BANCO SANTANDER CHILE-REG-S 2.70000% 20-10.01.25*	USD	255 000		255 000				
BANCO SANTANDER CHILE SA-REG-S 3.17700% 21-26.10.31*	USD	200 000	370 000		570 000	448 743	0.06	
BANCO SANTANDER SA-REG-S 5.37500% 20-17.04.25*	USD	235 000			235 000	210 380	0.03	
BANISTMO SA-REG-S 4.25000% 20-31.07.27*	USD	345 000			345 000	290 932	0.04	
BANK GOSPODARSTWA KRAJOWEGO-REG-S 6.25000% 23-31.10.28*	USD		1 500 000	1 180 000	320 000	300 848	0.04	
BANQUE SAUDI FRANSI-REG-S 4.75000% 23-31.05.28*	USD		230 000		230 000	204 183	0.03	
BAPCO ENERGIES BSCC-REG-S 7.50000% 17-25.10.27*	USD		1 100 000	216 000	884 000	817 120	0.12	
BBVA BANCOMER SA/TEXAS-REG-S 4.37500% 14-10.04.24*	USD	400 000		248 000	152 000	136 537	0.02	
BBVA BANCOMER SA/TEXAS-REG-S SUB 8.45000% 23-29.06.38*	USD		300 000		300 000	285 156	0.04	
BECCLE SAB DE CV-REG-S 2.50000% 21-14.10.31*	USD	200 000		200 000				
BENIN GOVERNMENT INTERNATIONAL BD-REG-S 7.96000% 24-13.02.38*	USD		620 000		620 000	543 950	0.08	
BHARTI AIRTEL LTD-REG-S 4.37500% 15-10.06.25*	USD	200 000			200 000	177 106	0.03	
BHARTI AIRTEL LTD-REG-S 3.25000% 21-03.06.31*	USD	200 000		200 000				
BIDVEST GROUP UK PLC/THE-REG-S 3.62500% 21-23.09.26*	USD	350 000			350 000	293 493	0.04	
BOLIVIA, REPUBLIC OF-REG-S 4.50000% 17-20.03.28*	USD	960 000		270 000	690 000	360 460	0.05	
BOLIVIA, REPUBLIC OF-REG-S 7.50000% 22-02.03.30*	USD	1 120 000		580 000	540 000	291 219	0.04	
BORR IHC LTD/BORR FINANCE LLC-REG-S 10.37500% 23-15.11.30*	USD		350 000		350 000	327 855	0.05	
BRASKEM IDESA SAPI-REG-S 7.45000% 19-15.11.29*	USD	200 000			200 000	148 053	0.02	
BRASKEM IDESA SAPI-REG-S 6.99000% 21-20.02.32*	USD	200 000			200 000	138 996	0.02	
BRASKEM NETHERLANDS FINANCE BV-REG-S 4.50000% 19-31.01.30*	USD	200 000			200 000	154 704	0.02	
BRASKEM NETHERLANDS FINANCE BV-REG-S 5.87500% 19-31.01.50*	USD	200 000			200 000	138 845	0.02	
BRASKEM NETHERLANDS FINANCE BV-REG-S 7.25000% 23-13.02.33*	USD		200 000		200 000	173 385	0.02	
BRAZIL, FEDERAL REPUBLIC OF 3.87500% 20-12.06.30*	USD	2 105 000	200 000	550 000	1 755 000	1 425 027	0.20	
BRAZIL, FEDERAL REPUBLIC OF 2.87500% 20-06.06.25*	USD	2 450 000	700 000	500 000	2 650 000	2 304 383	0.33	
BRAZIL, FEDERAL REPUBLIC OF 6.00000% 23-20.10.33*	USD		1 260 000	200 000	1 060 000	944 717	0.13	
BRAZIL, FEDERAL REPUBLIC OF 7.12500% 24-13.05.54*	USD		1 000 000	200 000	800 000	726 324	0.10	
BRAZIL, FEDERATIVE REPUBLIC OF 5.62500% 09-07.01.41*	USD	1 935 000		190 000	1 745 000	1 416 824	0.20	
BRAZIL, FEDERATIVE REPUBLIC OF 4.25000% 13-07.01.25*	USD	2 016 000		1 000 000	1 016 000	901 794	0.13	
BRAZIL, FEDERATIVE REPUBLIC OF 4.62500% 17-13.01.28*	USD	1 390 000		920 000	470 000	414 862	0.06	
BRAZIL, FEDERATIVE REPUBLIC OF 4.75000% 19-14.01.50*	USD	2 504 000	550 000	560 000	2 494 000	1 680 267	0.24	
BRAZIL, REPUBLIC OF 3.75000% 21-12.09.31*	USD	455 000	2 910 000	1 240 000	2 125 000	1 669 954	0.24	
BRF SA-REG-S 5.75000% 20-21.09.50*	USD	235 000			235 000	166 368	0.02	
BUKIT MAKMUR MANDIRI UTAMA-REG-S 7.75000% 21-10.02.26*	USD	300 000		300 000				
CA MAGNUM HOLDINGS-REG-S 5.37500% 21-31.10.26*	USD	200 000			200 000	172 770	0.02	
CABLE ONDA SA-REG-S 4.50000% 19-30.01.30*	USD	465 000			465 000	373 540	0.05	
CAMPOSOL SA-REG-S 6.00000% 20-03.02.27*	USD	200 000			200 000	135 837	0.02	
CANACOL ENERGY LTD-REG-S 5.75000% 21-24.11.28*	USD	350 000			350 000	139 890	0.02	
CANPACK SA / CANPACK US LLC-REG-S 3.87500% 21-15.11.29*	USD	760 000	200 000	480 000	480 000	378 307	0.05	
CANPACK SA / CANPACK US LLC-REG-S 3.12500% 20-01.11.25*	USD	400 000			400 000	343 660	0.05	
CAPEX SA-REG-S 6.87500% 17-15.05.24*	USD	260 000		260 000				
CBB INT SUKUK PROGRAMME CO WLL-REG-S 6.25000% 23-18.10.30*	USD		210 000		210 000	192 812	0.03	
CBB INTERNATIONAL SUKUK-REG-S 5.25000% 17-20.03.25*	USD	900 000		200 000	700 000	624 223	0.09	
CBB INTERNATIONAL SUKUK CO 7SPC-REG-S 6.87500% 18-05.10.25*	USD	710 000			710 000	648 490	0.09	
CBB INTERNATIONAL SUKUK PROGRAMME-REG-S 4.50000% 19-30.03.27*	USD	1 370 000		500 000	870 000	757 652	0.11	
CBQ FINANCE LTD-REG-S 2.00000% 20-15.09.25*	USD	290 000			290 000	248 328	0.04	
CELEO REDES OPERACION CHILE SA-REG-S 5.20000% 17-22.06.47*	USD	360 000			360 000	274 944	0.04	
CELULOSA ARAUCO Y CONSTITUCION SA-REG-S 4.25000% 19-30.04.29*	USD		200 000		200 000	166 404	0.02	
CELULOSA ARAUCO Y CONSTITUCION SA-REG-S 5.50000% 19-30.04.49*	USD	200 000		200 000				
CELULOSA ARAUCO Y CONSTITUCION SA-REG-S 4.20000% 19-29.01.30*	USD	400 000			400 000	328 981	0.05	
CEMEX SAV DE CV-REG-S 5.20000% 20-17.09.30*	USD	200 000			200 000	174 173	0.02	
CEMEX SAV DE CV-REG-S 3.87500% 21-11.07.31*	USD	400 000	200 000	390 000	210 000	167 868	0.02	
CEMIG GERACAO E TRANSMISSAO SA-REG-S 9.25000% 17-05.12.24*	USD	200 000	200 000	200 000	200 000	181 041	0.03	
CENCOSUD SA-REG-S 4.37500% 17-17.07.27*	USD	670 000			670 000	579 707	0.08	
CENCOSUD SA-REG-S 6.62500% 15-12.02.45*	USD	200 000		200 000				
CENTRAL AMERICAN BOTTLING CORP-REG-S 5.25000% 22-27.04.29*	USD	110 000	300 000		410 000	350 320	0.05	
CERRO DEL AGUILA SA-REG-S 4.12500% 17-16.08.27*	USD	205 000			205 000	175 181	0.02	
CHAMPION PATH HOLDINGS-REG-S 4.50000% 21-27.01.26*	USD	200 000			200 000	171 368	0.02	
CHAMPION PATH HOLDINGS-REG-S 4.85000% 21-27.01.28*	USD	400 000			400 000	326 599	0.05	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
CHILE, REPUBLIC OF 2.55000% 20-27.01.32*	USD	610 000			610 000		464 438	0.07	
CHILE, REPUBLIC OF 2.45000% 20-31.01.31*	USD	945 000		470 000	475 000		366 198	0.05	
CHILE, REPUBLIC OF 2.55000% 21-27.07.33*	USD	1 935 000	420 000	510 000	1 845 000		1 352 184	0.19	
CHILE, REPUBLIC OF 2.75000% 22-31.01.27*	USD	955 000	200 000	200 000	955 000		807 214	0.11	
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	274 000	200 000	274 000	200 000		142 311	0.02	
CHILE, REPUBLIC OF 3.24000% 18-06.02.28*	USD	1 500 000			1 500 000		1 267 032	0.18	
CHILE, REPUBLIC OF 3.50000% 19-25.01.50*	USD	1 781 000	720 000	1 180 000	1 321 000		866 966	0.12	
CHILE, REPUBLIC OF 3.10000% 21-22.01.61*	USD	645 000	1 120 000	240 000	1 525 000		866 206	0.12	
CHILE, REPUBLIC OF 3.10000% 21-07.05.41*	USD	2 275 000	1 110 000	570 000	2 815 000		1 876 098	0.27	
CHILE, REPUBLIC OF 3.25000% 21-21.09.71*	USD	1 465 000	850 000	1 140 000	1 175 000		668 728	0.09	
CHILE, REPUBLIC OF 3.50000% 22-31.01.34*	USD	1 030 000	200 000	200 000	1 030 000		813 730	0.12	
CHILE, REPUBLIC OF 3.50000% 21-15.04.53*	USD	1 695 000		250 000	1 445 000		945 629	0.13	
CHILE, REPUBLIC OF 4.00000% 22-31.01.52*	USD	200 000			200 000		142 367	0.02	
CHILE, REPUBLIC OF 4.34000% 22-07.03.42*	USD	1 270 000	740 000	1 030 000	980 000		770 419	0.11	
CHILE, REPUBLIC OF 4.95000% 23-05.01.36*	USD		619 834		619 834		540 664	0.08	
CHILE, REPUBLIC OF 4.85000% 24-22.01.29*	USD		400 000		400 000		358 253	0.05	
CHILE, REPUBLIC OF 5.33000% 23-05.01.54*	USD		227 840		227 840		197 584	0.03	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 0.55000% 20-21.10.25*	USD	1 230 000	200 000	500 000	930 000		782 751	0.11	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 1.20000% 20-21.10.30*	USD	300 000			300 000		223 361	0.03	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 0.75000% 21-26.10.24*	USD	400 000		200 000	200 000		175 303	0.02	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 2.50000% 21-26.10.51*	USD	200 000			200 000		120 697	0.02	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 4.00000% 18-19.10.48*	USD	200 000			200 000		163 556	0.02	
CIA DE MINAS BUENAVENTURA SAA-REG-S 5.50000% 21-23.07.26*	USD	200 000			200 000		173 328	0.02	
CIBANCO SA INST DE BANCA MUTI TRS-REG-S 4.37500% 21-22.07.31*	USD	200 000			200 000		145 407	0.02	
CIBANCO/PLA ADMIN INDUST SDERLDE-REG-S 4.96200% 19-18.07.29*	USD	200 000			200 000		173 216	0.02	
CIFI HOL GROUP CO LTD-REG-S *DEFAULTED* 5.95000% 20-20.10.25*	USD	200 000		200 000					
CIMB BANK-REG-S 2.12500% 22-20.07.27*	USD	400 000			400 000		327 325	0.05	
CK HUTCHISON INTERNATIONAL 20 LTD-REG-S 2.50000% 20-08.05.30*	USD	200 000	200 000	400 000					
CK HUTCHISON INTERNATIONAL 21 LTD-REG-S 1.50000% 21-15.04.26*	USD	380 000		380 000					
CK HUTCHISON INTERNATIONAL 21 LTD-REG-S 3.12500% 21-15.04.41*	USD	200 000			200 000		137 479	0.02	
COCA-COLA FEMSA 1.85000% 20-01.09.32*	USD	170 000	200 000	170 000	200 000		139 675	0.02	
COCA-COLA FEMSA SA 2.75000% 20-22.01.30*	USD	200 000			200 000		159 762	0.02	
COCA-COLA ICECEK AS-REG-S 4.21500% 17-19.09.24*	USD	200 000			200 000		178 007	0.03	
COCA-COLA ICECEK AS-REG-S 4.50000% 22-20.01.29*	USD		200 000		200 000		168 769	0.02	
COLBUN SA-REG-S 3.15000% 21-19.01.32*	USD		200 000		200 000		151 271	0.02	
COLBUN SA-REG-S 3.95000% 17-11.10.27*	USD	200 000		200 000					
COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25000% 21-22.04.32*	USD	2 590 000	800 000	1 175 000	2 215 000		1 552 149	0.22	
COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.12500% 21-22.02.42*	USD	3 300 000	1 190 000	1 023 000	3 467 000		2 112 525	0.30	
COLOMBIA TELECOMUNICACIONES SA-REG-S 4.95000% 20-17.07.30*	USD	210 000	200 000		410 000		256 077	0.04	
COLOMBIA, REPUBLIC OF 3.87500% 17-25.04.27*	USD	580 000	220 000		800 000		677 687	0.10	
COLOMBIA, REPUBLIC OF 4.50000% 18-15.03.29*	USD	845 000	200 000		1 045 000		864 521	0.12	
COLOMBIA, REPUBLIC OF 5.20000% 19-15.05.49*	USD	1 810 000	750 000	1 370 000	1 190 000		785 118	0.11	
COLOMBIA, REPUBLIC OF 3.00000% 20-30.01.30*	USD	1 420 000	400 000		1 820 000		1 356 499	0.19	
COLOMBIA, REPUBLIC OF 3.12500% 20-15.04.31*	USD	2 200 000		500 000	1 700 000		1 221 124	0.17	
COLOMBIA, REPUBLIC OF 4.12500% 20-15.05.51*	USD	1 015 000	400 000	670 000	745 000		417 040	0.06	
COLOMBIA, REPUBLIC OF 3.87500% 21-15.02.61*	USD	1 400 000	400 000		1 800 000		935 467	0.13	
COLOMBIA, REPUBLIC OF 7.50000% 23-02.02.34*	USD	500 000	300 000		800 000		735 331	0.10	
COLOMBIA, REPUBLIC OF 8.00000% 23-14.11.35*	USD		745 000		745 000		704 573	0.10	
COLOMBIA, REPUBLIC OF 8.75000% 23-14.11.53*	USD		500 000	228 000	272 000		265 692	0.04	
COMETA ENERGIA SA DE CV-REG-S 6.37500% 18-24.04.35*	USD	200 000			200 000		144 517	0.02	
CONSOLIDATED ENERGY FINANCE SA-REG-S 5.62500% 21-15.10.28*	USD		280 000		280 000		211 653	0.03	
CONSORCIO TRANSMANTARO-REG-S 4.70000% 19-16.04.34*	USD	205 000	300 000	205 000	300 000		253 997	0.04	
CONSORCIO TRANSMANTARO SA-REG-S 5.20000% 22-11.04.38*	USD	520 000	210 000	200 000	530 000		449 325	0.06	
CONTINUUM ENERGY LEVAN PTE LTD-REG-S 4.50000% 21-09.02.27*	USD	200 000			200 000		147 940	0.02	
CORP FINANCIERA DE DESARROLLO SA-REG-S 2.40000% 20-28.09.27*	USD	200 000	200 000		400 000		321 730	0.05	
CORP INMOBILIARIA VESTA SAB DE-REG-S 3.62500% 21-13.05.31*	USD	200 000			200 000		157 060	0.02	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.25000% 12-17.07.42*	USD	600 000		200 000	400 000		284 236	0.04	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.62500% 17-01.08.27*	USD	445 000			445 000		378 516	0.05	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.50000% 17-01.08.47*	USD	320 000	200 000		520 000		369 129	0.05	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.37500% 19-05.02.49*	USD	440 000		200 000	240 000		168 138	0.02	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.00000% 19-30.09.29*	USD	225 000			225 000		179 352	0.03	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.70000% 19-30.01.50*	USD	216 000	200 000		416 000		257 717	0.04	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.15000% 20-14.01.30*	USD	520 000		200 000	320 000		254 410	0.04	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.15000% 20-15.01.51*	USD	1 210 000	220 000	404 000	1 026 000		575 264	0.08	
CORP NACIONAL DEL COBRE DE-REG-S 5.12500% 23-02.02.33*	USD	200 000			200 000		171 077	0.02	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 5.95000% 23-08.01.34*	USD		490 000		490 000		441 895	0.06	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 6.44000% 24-26.01.36*	USD		440 000		440 000		409 260	0.06	
COSAN LUXEMBOURG SA-REG-S 5.50000% 19-20.09.29*	USD	200 000			200 000		172 857	0.02	
COSAN LUXEMBOURG SA-REG-S 7.50000% 23-27.06.30*	USD		200 000	200 000					
COSAN OVERSEAS LTD-REG-S 8.25000% 10-PRP*	USD	200 000			200 000		183 461	0.03	
COSTA RICA, REPUBLIC OF-REG-S 4.37500% 13-30.04.25*	USD	540 000		200 000	340 000		302 123	0.04	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Quantity/ Nominal		
COSTA RICA, REPUBLIC OF-REG-S 5.62500% 13-30.04.43*	USD	560 000	620 000	400 000	780 000	634 487	0.09		
COSTA RICA, REPUBLIC OF-REG-S 7.00000% 14-04.04.44*	USD	1 050 000			1 050 000	975 999	0.14		
COSTA RICA, REPUBLIC OF-REG-S 7.15800% 15-12.03.45*	USD	2 065 000		250 000	1 815 000	1 710 379	0.24		
COSTA RICA, REPUBLIC OF-REG-S 6.12500% 19-19.02.31*	USD	1 930 000		650 000	1 280 000	1 166 587	0.17		
COSTA RICA, REPUBLIC OF-REG-S 6.55000% 23-03.04.34*	USD	300 000	2 580 000	700 000	2 180 000	2 032 249	0.29		
COUNTRY GARDEN HOLD-REG-S *DEFAULTED* 8.00000% 18-27.01.24*	USD	200 000		200 000					
COUNTRY GARDEN HOLD-REG-S *DEFAULTED* 7.25000% 19-08.04.26*	USD	200 000		200 000					
CREDICORP LTD-REG-S 2.75000% 20-17.06.25*	USD	230 000			230 000	199 587	0.03		
CSN ISLANDS XI CORP-REG-S 6.75000% 20-28.01.28*	USD	200 000			200 000	174 916	0.02		
CSN RESOURCES SA-REG-S 4.62500% 21-10.06.31*	USD		600 000	200 000	400 000	295 430	0.04		
CT TRUST-REG-S 5.12500% 22-03.02.32*	USD	600 000		200 000	400 000	317 281	0.04		
CYDSA SAB DE CV-REG-S 6.25000% 17-04.10.27*	USD	200 000		200 000					
DAE FUNDING LLC-REG-S 3.37500% 21-20.03.28*	USD	400 000			400 000	332 133	0.05		
DBS GROUP HOLDINGS LTD-REG-S 1.19400% 21-15.03.27*	USD	260 000	240 000	300 000	200 000	161 862	0.02		
DEVELOPMENT BANK OF KAZAKHSTAN-REG-S 2.95000% 21-06.05.31*	USD	200 000			200 000	149 516	0.02		
DEVELOPMENT BK OF KAZAKHSTAN JSC-REG-S 5.75000% 22-12.05.25*	USD	300 000			300 000	270 075	0.04		
DIAMOND II LIMITED-REG-S 7.95000% 23-28.07.26*	USD		200 000		200 000	182 617	0.03		
DOMINICAN REPUBLIC INT BOND-REG-S 4.87500% 20-23.09.32*	USD	2 890 000	160 000	590 000	2 460 000	1 986 533	0.28		
DOMINICAN REPUBLIC-REG-S 5.50000% 15-27.01.25*	USD	1 826 000			1 826 000	1 631 521	0.23		
DOMINICAN REPUBLIC-REG-S 6.85000% 15-27.01.45*	USD	1 165 000	100 000		1 265 000	1 126 283	0.16		
DOMINICAN REPUBLIC-REG-S 6.87500% 16-29.01.26*	USD	695 000	330 000		1 025 000	931 988	0.13		
DOMINICAN REPUBLIC-REG-S 5.95000% 17-25.01.27*	USD	1 145 000	420 000	500 000	1 065 000	953 490	0.14		
DOMINICAN REPUBLIC-REG-S 6.50000% 18-15.02.48*	USD	620 000	200 000		820 000	702 338	0.10		
DOMINICAN REPUBLIC-REG-S 6.00000% 18-19.07.28*	USD	310 000			310 000	277 821	0.04		
DOMINICAN REPUBLIC-REG-S 6.40000% 19-05.06.49*	USD	701 000	1 110 000	1 100 000	711 000	601 574	0.09		
DOMINICAN REPUBLIC-REG-S 4.50000% 20-30.01.30*	USD	4 455 000	480 000	1 276 000	3 659 000	2 994 108	0.42		
DOMINICAN REPUBLIC-REG-S 5.87500% 20-30.01.60*	USD	3 045 000	560 000	1 042 000	2 563 000	1 962 941	0.28		
DOMINICAN REPUBLIC-REG-S 5.30000% 21-21.01.41*	USD	2 060 000	510 000	456 000	2 114 000	1 619 063	0.23		
DOMINICAN REPUBLIC-REG-S 7.05000% 23-03.02.31*	USD		655 000	500 000	155 000	144 582	0.02		
DUBAI, GOVERNMENT OF-REG-S 5.25000% 13-30.01.43*	USD	406 000	500 000	505 000	401 000	346 733	0.05		
EASY TACTIC LTD (PIK) STEP UP/DOWN 22-11.07.27*	USD	200 000	15 281	215 281					
EBN FINANCE CO BV-REG-S 7.12500% 21-16.02.26*	USD	200 000			200 000	170 683	0.02		
ECOPETROL SA 4.62500% 21-02.11.31*	USD	120 000	250 000		370 000	275 255	0.04		
ECOPETROL SA 5.37500% 15-26.06.26*	USD	940 000		450 000	490 000	432 092	0.06		
ECOPETROL SA 5.87500% 14-28.05.45*	USD	800 000	150 000	100 000	850 000	567 869	0.08		
ECOPETROL SA 5.87500% 21-02.11.51*	USD	220 000	140 000	120 000	240 000	154 508	0.02		
ECOPETROL SA 6.87500% 20-29.04.30*	USD	840 000	290 000	350 000	490 000	427 878	0.06		
ECOPETROL SA 7.37500% 13-18.09.43*	USD	345 000	250 000	50 000	545 000	452 426	0.06		
ECOPETROL SA 8.37500% 24-19.01.36*	USD		500 000		500 000	453 728	0.06		
ECOPETROL SA 8.62500% 23-19.01.29*	USD		450 000		450 000	427 873	0.06		
ECOPETROL SA 8.87500% 23-13.01.33*	USD	400 000	650 000	200 000	850 000	804 250	0.11		
ECUADOR GOVT INTERNATIONAL BD-REG-S STEP-UP/DOWN 20-31.07.35*	USD	8 412 039	1 200 000	2 412 000	7 200 039	3 398 179	0.48		
ECUADOR, REPUBLIC OF-REG-S STEP-UP 0.50000% 20-31.07.30*	USD	2 310 463	570 000	500 000	2 380 463	1 451 544	0.21		
ECUADOR, REPUBLIC OF-REG-S STEP-UP 20-31.07.40*	USD	3 867 009	640 000	1 693 000	2 814 009	1 228 003	0.17		
EGYPT, REPUBLIC OF-REG-S 6.87500% 10-30.04.40*	USD	160 000	370 000	260 000	270 000	177 148	0.03		
EGYPT, REPUBLIC OF-REG-S 7.90300% 18-21.02.48*	USD	760 000	250 000		1 010 000	690 809	0.10		
EGYPT, REPUBLIC OF-REG-S 6.58800% 18-21.02.28*	USD	405 000			405 000	333 207	0.05		
EGYPT, REPUBLIC OF-REG-S 5.75000% 20-29.05.24*	USD	200 000	500 000	700 000					
EGYPT, REPUBLIC OF-REG-S 7.62500% 20-29.05.32*	USD	945 000	250 000	460 000	735 000	564 574	0.08		
EGYPT, REPUBLIC OF-REG-S 8.87500% 20-29.05.50*	USD	900 000		432 000	468 000	346 575	0.05		
EGYPT, REPUBLIC OF-REG-S 5.25000% 20-06.10.25*	USD	390 000			390 000	338 100	0.05		
EL PUERTO DE LIVERPOOL SA DE CV-REG-S 3.87500% 16-06.10.26*	USD	200 000			200 000	173 948	0.02		
EL SALVADOR, REPUBLIC OF-REG-S 7.62500% 11-01.02.41*	USD	470 000	150 000	170 000	450 000	296 691	0.04		
EL SALVADOR, REPUBLIC OF-REG-S 6.37500% 14-18.01.27*	USD	920 000		200 000	720 000	564 198	0.08		
EL SALVADOR, REPUBLIC OF-REG-S 8.62500% 17-28.02.29*	USD	680 000	355 000	524 000	511 000	400 137	0.06		
EL SALVADOR, REPUBLIC OF-REG-S 7.12460% 19-20.01.50*	USD	1 692 000	210 000	436 000	1 466 000	910 269	0.13		
EL SALVADOR, REPUBLIC OF-REG-S 9.50000% 20-15.07.52*	USD	450 000			450 000	337 045	0.05		
EL SALVADOR, REPUBLIC OF-REG-S 8.25000% 02-10.04.32*	USD	442 000	300 000	200 000	542 000	405 921	0.06		
ELECTRICIDAD FIRME DE MEXICO-REG-S 4.90000% 21-20.11.26*	USD	200 000			200 000	170 570	0.02		
EMBRAER NETHERLANDS FINANCE BV-REG-S 6.95000% 20-17.01.28*	USD		200 000		200 000	186 726	0.03		
EMIRATES SEMB CORP WATER & POWER-REG-S 4.45000% 17-01.08.35*	USD	200 000			200 000	168 881	0.02		
EMPRESA DE LOS FERROCARRILES DEL-REG-S 3.83000% 21-14.09.61*	USD	200 000	200 000		400 000	239 474	0.03		
EMPRESA DE TRANSMISION ELECTRICA-REG-S 5.12500% 19-02.05.49*	USD	200 000	200 000		400 000	261 428	0.04		
EMPRESA DE TRANSPORTE DE PASA MET-REG-S 5.00000% 17-25.01.47*	USD	200 000			200 000	155 934	0.02		
EMPRESA DE TRANSPORTE DE PASA MET-REG-S 3.65000% 20-07.05.30*	USD	500 000			500 000	410 755	0.06		
EMPRESA DE TRANSPORTE DE PASA MET-REG-S 4.70000% 20-07.05.50*	USD	410 000		214 000	196 000	145 367	0.02		
EMPRESA DE TRANSPORTE DE PASAJERO-REG-S 3.69300% 21-13.09.61*	USD	240 000		240 000					
EMPRESA NACIONAL DE TELECOM-REG-S 4.75000% 14-01.08.26*	USD	200 000			200 000	175 918	0.02		
EMPRESA NACIONAL DE TELECOM SA-REG-S 3.05000% 21-14.09.32*	USD	200 000			200 000	143 211	0.02		
EMPRESA NACIONAL DEL PETROLEO-REG-S 4.37500% 14-30.10.24*	USD	275 000		275 000					
EMPRESA NACIONAL DEL PETROLEO-REG-S 3.75000% 16-05.08.26*	USD		200 000		200 000	171 640	0.02		
EMPRESA NACIONAL DEL PETROLEO-REG-S 4.50000% 17-14.09.47*	USD	200 000			200 000	134 824	0.02		

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
EMPRESA NACIONAL DEL PETROLEO-REG-S 5.25000% 18-06.11.29*	USD	205 000	370 000		575 000	504 308	0.07	
EMPRESA NACIONAL DEL PETROLEO-REG-S 3.45000% 21-16.09.31*	USD	208 000		208 000				
ENDEAVOUR MINING PLC-REG-S 5.00000% 21-14.10.26*	USD	570 000			570 000	483 858	0.07	
ENERGEAN PLC-REG-S 6.50000% 21-30.04.27*	USD	400 000			400 000	339 226	0.05	
ENERGO-PRO AS-REG-S 8.50000% 22-04.02.27*	USD	510 000			510 000	465 243	0.07	
ENERGO-PRO AS-REG-S 11.00000% 23-02.11.28*	USD		320 000		320 000	314 164	0.04	
ENERGUATE TRUST-REG-S 5.87500% 17-03.05.27*	USD	400 000			400 000	344 405	0.05	
ENFRAGEN ENERGIA SUR SA-REG-S 5.37500% 20-30.12.30*	USD	490 000			490 000	366 315	0.05	
ENN ENERGY HOLDINGS LTD-REG-S 2.62500% 20-17.09.30*	USD	200 000			200 000	154 047	0.02	
FALABELLA SA-REG-S 3.37500% 21-15.01.32*	USD	400 000		200 000	200 000	142 085	0.02	
FEL ENERGY VI SARL-REG-S 5.75000% 20-01.12.40*	USD		200 000		200 000	149 319	0.02	
FIBRIA OVERSEAS FINANCE LTD 4.00000% 17-14.01.25*	USD		115 000	115 000				
FINANCE DEP GOVT OF SHARJAH-REG-S 6.50000% 23-23.11.32*	USD	300 000			300 000	280 643	0.04	
FLEX LTD 3.75000% 20-01.02.26*	USD	510 000			510 000	445 720	0.06	
FLEX LTD 4.75000% 16-15.06.25*	USD	230 000			230 000	204 499	0.03	
FLEX LTD 4.87500% 19-15.06.29*	USD	65 000			65 000	57 393	0.01	
FLEX LTD 4.87500% 20-12.05.30*	USD	440 000	385 000	530 000	295 000	258 234	0.04	
FONDO MIVIVIENDA SA-REG-S 4.62500% 22-12.04.27*	USD	630 000		630 000				
FORTUNE STAR BVI LTD-REG-S 5.95000% 20-19.10.25*	USD	200 000			200 000	164 390	0.02	
FOXCONN FAR EAST LTD-REG-S 1.62500% 20-28.10.25*	USD	560 000			560 000	472 968	0.07	
FRANSHION BRILLIANT LTD-REG-S 4.25000% 19-23.07.29*	USD	200 000			200 000	123 396	0.02	
FREEPORT INDONESIA-REG-S 6.20000% 22-14.04.52*	USD	400 000			400 000	356 875	0.05	
FRESNILLO PLC-REG-S 4.25000% 20-02.10.50*	USD	270 000			270 000	183 053	0.03	
FRIGORIFICO CONCEPCION SA-REG-S 7.70000% 21-21.07.28*	USD		200 000	200 000				
FS LUXEMBOURG SARL-REG-S 10.00000% 20-15.12.25*	USD	200 000		200 000				
FS LUXEMBOURG SARL-REG-S 8.87500% 24-12.02.31*	USD		200 000		200 000	178 092	0.03	
GABON, REPUBLIC OF-REG-S 6.62500% 20-06.02.31*	USD	1 190 000		630 000	560 000	429 994	0.06	
GABON, REPUBLIC OF-REG-S 7.00000% 21-24.11.31*	USD	200 000	200 000		400 000	306 801	0.04	
GACI FIRST INVESTMENT CO-REG-S 5.25000% 22-13.10.32*	USD	580 000	200 000		780 000	710 011	0.10	
GACI FIRST INVESTMENT CO-REG-S 5.00000% 22-13.10.27*	USD	400 000			400 000	359 042	0.05	
GACI FIRST INVESTMENT CO-REG-S 5.37500% 22-13.10.2122*	USD	565 000	470 000		1 035 000	802 403	0.11	
GACI FIRST INVESTMENT CO-REG-S 4.87500% 23-14.02.35*	USD	500 000	256 000		756 000	649 862	0.09	
GACI FIRST INVESTMENT CO-REG-S 5.12500% 23-14.02.53*	USD		205 000		205 000	160 178	0.02	
GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.16000% 21-31.03.34*	USD	480 000		480 000				
GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.94000% 21-30.09.40*	USD	200 000		200 000				
GEMS MENASA CAYMAN LTD/GEDL-REG-S 7.12500% 19-31.07.26*	USD	200 000			200 000	180 291	0.03	
GENERACION MEDITERRANEA SA-REG-S 9.62500% 16-27.07.23*	USD	55 000		55 000				
GENM CAPITAL LABUAN LTD-REG-S 3.88200% 21-19.04.31*	USD	685 000		200 000	485 000	383 567	0.05	
GENNEIA SA-REG-S 8.75000% 21-02.09.27*	USD	280 000		280 000				
GEOPARK LTD-REG-S 5.50000% 20-17.01.27*	USD	200 000			200 000	163 477	0.02	
GEORGIA GOVERNMENT INTERNAT BOND-REG-S 2.75000% 21-22.04.26*	USD	570 000	200 000	200 000	570 000	477 622	0.07	
GHANA GOVT INTNL BOND-REG-S 7.62500% 18-16.05.29*	USD	1 195 000		400 000	795 000	367 874	0.05	
GHANA GOVT INTNL BOND-REG-S 8.62700% 18-16.06.49*	USD	200 000		200 000				
GHANA GOVT INTNL BOND-REG-S 6.37500% 20-11.02.27*	USD	695 000			695 000	321 796	0.05	
GHANA GOVT INTNL BOND-REG-S 8.62500% 21-07.04.34*	USD	1 240 000	765 000	1 004 000	1 001 000	463 761	0.07	
GHANA GOVT INTNL BOND-REG-S 8.87500% 21-07.05.42*	USD	600 000			600 000	273 047	0.04	
GHANA GOVT INTNL BOND-REG-S 7.75000% 21-07.04.29*	USD	800 000	500 000		1 300 000	606 678	0.09	
GLOBAL PRIME CAPITAL PTE LTD-REG-S 5.95000% 20-23.01.25*	USD	400 000		400 000				
GLOBE TELECOM INC-REG-S 3.00000% 20-23.07.35*	USD	200 000			200 000	139 893	0.02	
GNL QUINTERO SA-REG-S 4.63400% 14-31.07.29*	USD	390 000			390 000	221 731	0.03	
GOL FINANCE SA-REG-S *DEFAULTED* 7.00000% 17-31.01.25*	USD	200 000		200 000				
GOLD FIELDS OROGEN HOLDINGS BVI-REG-S 5.12500% 19-15.05.24*	USD	200 000			200 000	179 418	0.03	
GOLD FIELDS OROGEN HOLDINGS-REG-S 6.12500% 19-15.05.29*	USD	400 000		200 000	200 000	181 941	0.03	
GRAN COLOMBIA GOLD CORP-REG-S 6.87500% 21-09.08.26*	USD	200 000			200 000	162 576	0.02	
GRAN TIERRA ENERGY INC-REG-S 7.75000% 19-23.05.27*	USD	200 000		200 000				
GRAN TIERRA ENERGY INC-REG-S 9.50000% 23-15.10.29*	USD		204 000		204 000	170 939	0.02	
GRUPO AVAL LTD-REG-S 4.37500% 20-04.02.30*	USD	300 000	200 000		500 000	378 857	0.05	
GRUPO BIMBO SA DE CV-REGS 4.87500% 14-27.06.44*	USD	200 000			200 000	162 407	0.02	
GRUPO BIMBO SA DE CV-REG-S 4.00000% 19-06.09.49*	USD	260 000			260 000	181 930	0.03	
GRUPO TELEVISIVA SAB 5.00000% 14-13.05.45*	USD	200 000			200 000	152 106	0.02	
GRUPO TELEVISIVA SAB 6.12500% 15-31.01.46*	USD	265 000		265 000				
GRUPO UNICOMER CO LTD-REG-S 7.87500% 17-01.04.24*	USD	200 000		200 000				
GS CALTEX CORP-REG-S 1.62500% 20-27.07.25*	USD	200 000			200 000	170 987	0.02	
GUATEMALA GOVERNMENT BOND-REG-S 4.65000% 21-07.10.41*	USD	305 000			305 000	220 715	0.03	
GUATEMALA, REPUBLIC OF-REG-S 4.87500% 13-13.02.28*	USD	465 000			465 000	403 979	0.06	
GUATEMALA, REPUBLIC OF-REG-S 4.50000% 16-03.05.26*	USD	455 000		255 000	200 000	175 186	0.02	
GUATEMALA, REPUBLIC OF-REG-S 4.90000% 19-01.06.30*	USD	440 000			440 000	378 226	0.05	
GUATEMALA, REPUBLIC OF-REG-S 6.12500% 19-01.06.50*	USD	875 000	400 000	400 000	875 000	730 186	0.10	
GUATEMALA, REPUBLIC OF-REG-S 5.37500% 20-24.04.32*	USD	400 000	510 000	560 000	350 000	302 888	0.04	
GUATEMALA, REPUBLIC OF-REG-S 3.70000% 21-07.10.33*	USD	200 000	600 000	800 000				
GUATEMALA, REPUBLIC OF-REG-S 5.25000% 22-10.08.29*	USD	550 000			550 000	479 682	0.07	
GUATEMALA, REPUBLIC OF-REG-S 6.60000% 23-13.06.36*	USD		1 050 000	270 000	780 000	717 695	0.10	



Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GUATEMALA, REPUBLIC OF-REG-S 7.05000% 23-04.10.32*	USD		400 000		400 000	382 347	0.05	
GUOREN PROPERTY & CASUALTY INSUR-REG-S 3.35000% 21-01.06.26*	USD	310 000			310 000	257 438	0.04	
GUSAP III-REG-S 4.25000% 19-21.01.30*	USD	200 000		200 000				
HAITONG INTERNATIONAL FIN-REG-S 2.10700% 20-12.03.25*	USD	200 000			200 000	173 983	0.02	
HANA BANK-REG-S 3.25000% 22-30.03.27*	USD	250 000			250 000	213 973	0.03	
HERITAGE PETROLEUM CO LTD-REG-S 9.00000% 22-12.08.29*	USD	600 000		200 000	400 000	378 744	0.05	
HIDROVIAS INTERNATIONAL FINANCE-REG-S- 4.95000% 21-08.02.31*	USD		200 000		200 000	155 821	0.02	
HIKMA FINANCE USA LLC-REG-S 3.25000% 20-09.07.25*	USD	450 000		200 000	250 000	217 153	0.03	
HKT CAPITAL NO 2 LTD-REG-S 3.62500% 15-02.04.25*	USD	240 000			240 000	212 118	0.03	
HKT CAPITAL NO 6 LTD-REG-S 3.00000% 22-18.01.32*	USD	200 000			200 000	155 515	0.02	
HONDURAS, REPUBLIC OF-REG-S 6.25000% 17-19.01.27*	USD	450 000			450 000	391 256	0.06	
HONDURAS, REPUBLIC OF-REG-S 5.62500% 20-24.06.30*	USD	600 000		200 000	400 000	320 142	0.05	
HTA GROUP LTD/MAURITIUS-REG-S 7.00000% 20-18.12.25*	USD	720 000	230 000	640 000	310 000	278 693	0.04	
HUNGARY, REPUBLIC OF 7.62500% 11-29.03.41*	USD	4 614 000	800 000	2 536 000	2 878 000	2 998 058	0.43	
HUNGARY, REPUBLIC OF 5.75000% 13-22.11.23*	USD	256 000		256 000				
HUNGARY, REPUBLIC OF 5.37500% 14-25.03.24*	USD	382 000		382 000				
HUNGARY, REPUBLIC OF-REG-S 5.25000% 22-16.06.29*	USD	2 350 000	600 000	680 000	2 270 000	2 024 143	0.29	
HUNGARY, REPUBLIC OF-REG-S 5.50000% 22-16.06.34*	USD	2 850 000	400 000	1 560 000	1 690 000	1 497 448	0.21	
HUNGARY, REPUBLIC OF-REG-S 2.12500% 21-22.09.31*	USD	6 440 000		2 640 000	3 800 000	2 715 846	0.39	
HUNGARY, REPUBLIC OF-REG-S 3.12500% 21-21.09.51*	USD	2 650 000	2 380 000	2 562 000	2 468 000	1 407 391	0.20	
HUNGARY, REPUBLIC OF-REG-S 6.12500% 23-22.05.28*	USD	2 579 000	200 000	1 000 000	1 779 000	1 642 905	0.23	
HUNGARY, REPUBLIC OF-REG-S 6.25000% 22-22.09.32*	USD	1 200 000	700 000		1 900 000	1 780 318	0.25	
HUNGARY, REPUBLIC OF-REG-S 6.75000% 22-25.09.52*	USD	1 200 000	550 000	410 000	1 340 000	1 296 348	0.18	
HUNGARY, REPUBLIC OF-REG-S 5.50000% 24-26.03.36*	USD		2 000 000		2 000 000	1 750 173	0.25	
HUNT OIL CO OF PERU LLC SUCUAL DL-REG-S 6.37500% 18-01.06.28*	USD	200 000		200 000				
HUNT OIL CO OF PERU LLC SUCUAL DL-REG-S 8.55000% 23-18.09.33*	USD		200 000		200 000	192 000	0.03	
HYUNDAI CAPITAL SERVICES INC-REG-S 2.50000% 22-24.01.27*	USD	300 000			300 000	249 674	0.04	
IAMGOLD CORP-REG-S 5.75000% 20-15.10.28*	USD	390 000	100 000		490 000	405 070	0.06	
ICTSI TREASURY BV REG-S 3.50000% 21-16.11.31*	USD	200 000			200 000	158 276	0.02	
IHS NETHERLANDS HOLDCO BV-REG-S 8.00000% 19-18.09.27*	USD	665 000			665 000	572 761	0.08	
INDIA CLEANTECH ENERGY-REG-S 4.70000% 21-10.08.26*	USD	250 000		250 000				
INDIA GREEN POWER HOLDINGS-REG-S 4.00000% 21-22.02.27*	USD		250 000		250 000	195 107	0.03	
INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 4.74500% 21-09.06.51*	USD	480 000		480 000				
INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 3.39800% 21-09.06.31*	USD	530 000		530 000				
INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 3.54100% 21-27.04.32*	USD	200 000		200 000				
INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 4.80500% 21-27.04.52*	USD	250 000		250 000				
INDONESIA GOVERNMENT INTERNATIONAL BOND 2.15000% 21-28.07.31*	USD	795 000		595 000	200 000	148 954	0.02	
INDONESIA, REPUBLIC OF 3.50000% 17-11.01.28*	USD	395 000			395 000	337 600	0.05	
INDONESIA, REPUBLIC OF 4.35000% 17-11.01.48*	USD	505 000	250 000		755 000	595 555	0.08	
INDONESIA, REPUBLIC OF 4.10000% 18-24.04.28*	USD	730 000	200 000	410 000	520 000	454 102	0.06	
INDONESIA, REPUBLIC OF 4.75000% 18-11.02.29*	USD	225 000			225 000	201 290	0.03	
INDONESIA, REPUBLIC OF 5.35000% 18-11.02.49*	USD	680 000			680 000	617 229	0.09	
INDONESIA, REPUBLIC OF 3.40000% 19-18.09.29*	USD	1 030 000	200 000	540 000	690 000	576 164	0.08	
INDONESIA, REPUBLIC OF 3.70000% 19-30.10.49*	USD	320 000	200 000	320 000	200 000	140 554	0.02	
INDONESIA, REPUBLIC OF 2.85000% 20-14.02.30*	USD	260 000			260 000	209 155	0.03	
INDONESIA, REPUBLIC OF 3.85000% 20-15.10.30*	USD	870 000			870 000	732 933	0.10	
INDONESIA, REPUBLIC OF 4.20000% 20-15.10.50*	USD		200 000		200 000	152 159	0.02	
INDONESIA, REPUBLIC OF 1.85000% 21-12.03.31*	USD	225 000	200 000		425 000	312 654	0.04	
INDONESIA, REPUBLIC OF 3.05000% 21-12.03.51*	USD	200 000	220 000	420 000				
INDONESIA, REPUBLIC OF 3.35000% 21-12.03.71*	USD	1 725 000	260 000	670 000	1 315 000	786 159	0.11	
INDONESIA, REPUBLIC OF 3.20000% 21-23.09.61*	USD	200 000			200 000	119 137	0.02	
INDONESIA, REPUBLIC OF 3.55000% 22-31.03.32*	USD	650 000			650 000	529 515	0.08	
INDONESIA, REPUBLIC OF 4.30000% 22-31.03.52*	USD	600 000			600 000	462 832	0.07	
INDONESIA, REPUBLIC OF 4.65000% 22-20.09.32*	USD	437 000	350 000		787 000	690 045	0.10	
INDONESIA, REPUBLIC OF 5.45000% 22-20.09.52*	USD	225 000			225 000	204 798	0.03	
INDONESIA, REPUBLIC OF 4.85000% 23-11.01.33*	USD		350 000		350 000	312 550	0.04	
INDONESIA, REPUBLIC OF-REG-S 7.75000% 08-17.01.38*	USD	300 000	380 000	680 000				
INDONESIA, REPUBLIC OF-REG-S 5.25000% 12-17.01.42*	USD	1 240 000	200 000	740 000	700 000	632 148	0.09	
INDONESIA, REPUBLIC OF-REG-S 4.35000% 16-08.01.27*	USD	1 000 000	200 000		1 200 000	1 062 779	0.15	
INDONESIA, REPUBLIC OF-REG-S 5.25000% 16-08.01.47*	USD	205 000			205 000	185 057	0.03	
INDUSTRIAL BANK OF KOREA-REG-S 5.37500% 23-04.10.28*	USD		310 000		310 000	285 550	0.04	
INDUSTRIAS PENOLES SAB DE CV-REG-S 5.65000% 19-12.09.49*	USD	200 000			200 000	160 550	0.02	
INFRAESTRUCTURA ENERGETICA NOVA-REG-S 4.87500% 17-14.01.48*	USD	200 000			200 000	139 946	0.02	
INFRAESTRUCTURA ENERGETICA NOVA-REG-S 4.75000% 20-15.01.51*	USD	200 000			200 000	137 244	0.02	
INRETAIL SHOPPING MALLS-REG-S 5.75000% 18-03.04.28*	USD	400 000		200 000	200 000	174 961	0.02	
INSTITUTO COSTARRICENSE DE ELEC-REG-S 6.37500% 13-15.05.43*	USD	600 000		200 000	400 000	321 662	0.05	
INTERCHILE SA-REG-S 4.50000% 21-30.06.56*	USD	540 000			540 000	394 726	0.06	
INTERCORP FINANCIAL SERVICES INC-REG-S 4.12500% 17-19.10.27*	USD	200 000			200 000	168 431	0.02	
INTERCORP PERU LTD-REG-S 3.87500% 19-15.08.29*	USD	255 000			255 000	202 117	0.03	
INTERNATIONAL AIRPORT FINANCE SA-REG-S 12.00000% 19-15.03.33*	USD	400 000			400 000	363 278	0.05	
INVERSIONES CMPC SA-REG-S 4.37500% 17-04.04.27*	USD	200 000		200 000				

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
INVERSIONES CMPC SA-REG-S 6.12500% 23-23.06.33*	USD		310 000		310 000	284 191	0.04	
INVERSIONES LATIN AME-REG-S *DEFAULTED* 5.12500% 21-15.06.33*	USD	200 000		200 000				
ITAU UNIBANCO HOLDING SA-REG-S-SUB 5.12500% 12-13.05.23*	USD	200 000		200 000				
ITAU UNIBANCO HOLDING SA-REG-S-SUB 4.62500% 20-PRP*	USD	295 000			295 000	248 049	0.04	
IVORY COAST, REPUBLIC OF-REG-S STEP-UP 10-31.12.32*	USD	181 000	135 000	100 000	216 000	98 963	0.01	
IVORY COAST, REPUBLIC OF-REG-S 7.62500% 24-30.01.33*	USD		975 000		975 000	871 596	0.12	
IVORY COAST, REPUBLIC OF-REG-S 8.25000% 24-30.01.37*	USD		575 000		575 000	518 550	0.07	
JAMAICA, GOVERNMENT OF 6.75000% 15-28.04.28*	USD	2 005 000		2 005 000				
JAMAICA, GOVERNMENT OF 7.87500% 15-28.07.45*	USD	2 515 000	400 000	1 050 000	1 865 000	1 976 396	0.28	
JGSH PHILIPPINES LTD-REG-S 4.12500% 20-09.07.30*	USD		300 000		300 000	253 627	0.04	
JOLIBEE WORLDWIDE PTE LTD-REG-S 4.75000% 20-24.06.30*	USD	200 000			200 000	171 558	0.02	
JORDAN GOVERNMENT INTERNATIONAL B-REG-S 7.75000% 22-15.01.28*	USD	250 000	810 000		1 060 000	968 466	0.14	
JORDAN, KINGDOM OF-REG-S 6.12500% 15-29.01.26*	USD	400 000	280 000		680 000	602 140	0.09	
JORDAN, KINGDOM OF-REG-S 5.75000% 16-31.01.27*	USD	1 148 000	480 000	660 000	968 000	842 997	0.12	
JORDAN, KINGDOM OF-REG-S 5.85000% 20-07.07.30*	USD	850 000	820 000	400 000	1 270 000	1 052 378	0.15	
JORDAN, KINGDOM OF-REG-S 4.95000% 20-07.07.25*	USD	290 000	200 000		490 000	428 379	0.06	
JORDAN, KINGDOM OF-REG-S 7.50000% 23-13.01.29*	USD		1 200 000	200 000	1 000 000	899 293	0.13	
JSC GEORGIAN RAILWAY-REG-S 4.00000% 21-17.06.28*	USD	600 000	200 000	220 000	580 000	473 963	0.07	
JSL EUROPE SA-REG-S 5.20000% 21-26.01.31*	USD	200 000			200 000	156 947	0.02	
JSW HYDRO ENERGY LTD-REG-S 4.12500% 21-18.05.31*	USD	200 000			200 000	128 336	0.02	
JSW STEEL LTD-REG-S 3.95000% 21-05.04.27*	USD		200 000		200 000	167 305	0.02	
JSW STEEL LTD-REG-S 5.05000% 21-05.04.32*	USD	450 000		200 000	250 000	198 028	0.03	
KALLPA GENERACION SA-REG-S 4.87500% 16-24.05.26*	USD	255 000			255 000	224 941	0.03	
KAZMUNAYGAS NATIONAL CO-REG-S 4.75000% 17-19.04.27*	USD	325 000	425 000		750 000	658 454	0.09	
KAZMUNAYGAS NATIONAL CO-REG-S 5.75000% 17-19.04.47*	USD	375 000			375 000	292 739	0.04	
KAZMUNAYGAS NATIONAL CO-REG-S 4.75000% 18-24.04.25*	USD	220 000		220 000				
KAZMUNAYGAS NATIONAL CO-REG-S 6.37500% 18-24.10.48*	USD	990 000		230 000	760 000	639 182	0.09	
KAZMUNAYGAS NATIONAL CO-REG-S 5.37500% 18-24.04.30*	USD	995 000			995 000	879 673	0.12	
KAZMUNAYGAS NATIONAL CO JSC-REG-S 3.50000% 20-14.04.33*	USD	300 000			300 000	224 447	0.03	
KAZTRANS GAS JSC-REG-S 4.37500% 17-26.09.27*	USD	800 000		800 000				
KB KOOKMIN CRD CO LTD-REG-S 4.00000% 22-09.06.25*	USD	200 000			200 000	176 645	0.03	
KB SECURITIES CO LTD-REG-S 2.12500% 21-01.11.26*	USD	200 000			200 000	164 212	0.02	
KENBOURNE INVEST SA-REG-S 6.87500% 19-26.11.24*	USD	200 000		200 000				
KENBOURNE INVEST SA-REG-S 4.70000% 21-22.01.28*	USD	200 000			200 000	63 950	0.01	
KENYA, REPUBLIC OF-REG-S 9.75000% 24-16.02.31*	USD		600 000		600 000	552 579	0.08	
KENYA, REPUBLIC OF-REG-S 6.87500% 14-24.06.24*	USD	1 015 000		1 015 000				
KENYA, REPUBLIC OF-REG-S 7.25000% 18-28.02.28*	USD	630 000	200 000	200 000	630 000	541 685	0.08	
KENYA, REPUBLIC OF-REG-S 8.25000% 18-28.02.48*	USD	607 000	230 000	200 000	637 000	493 421	0.07	
KENYA, REPUBLIC OF-REG-S 8.00000% 19-22.05.32*	USD	970 000			970 000	818 801	0.12	
KENYA, REPUBLIC OF-REG-S 7.00000% 19-22.05.27*	USD	1 050 000		480 000	570 000	500 564	0.07	
KENYA, REPUBLIC OF-REG-S 6.30000% 21-23.01.34*	USD	640 000			640 000	471 246	0.07	
KERNEL HOLDING SA-REG-S 6.50000% 19-17.10.24*	USD		200 000		200 000	162 576	0.02	
KERNEL HOLDING SA-REG-S 6.75000% 20-27.10.27*	USD	420 000			420 000	279 938	0.04	
KIA MOTORS CORP-REG-S 3.50000% 17-25.10.27*	USD		200 000		200 000	169 741	0.02	
KIMBERLY-CLARK DE MEXI SAB DE CV-REG-S 2.43100% 20-01.07.31*	USD	200 000			200 000	153 006	0.02	
KLABIN AUSTRIA GMBH-REG-S 5.75000% 19-03.04.29*	USD	200 000			200 000	179 521	0.03	
KLABIN AUSTRIA GMBH-REG-S 3.20000% 21-12.01.31*	USD		220 000		220 000	167 378	0.02	
KOREA ELECTRIC POWER CORP-REG-S 5.37500% 22-06.04.26*	USD	400 000			400 000	360 972	0.05	
KOREA EXPRESSWAY CORP-REG-S 1.12500% 21-17.05.26*	USD	200 000			200 000	165 435	0.02	
KOREA GAS CORP-REG-S 6.25000% 12-20.01.42*	USD	200 000			200 000	202 081	0.03	
KOREA GAS CORP-REG-S 3.50000% 14-02.07.26*	USD	200 000		200 000				
KOREA GAS CORP-REG-S 2.25000% 16-18.07.26*	USD	430 000		230 000	200 000	168 598	0.02	
KOREA HYDRO&NUCLEAR POWER CO LTD-REG-S 3.12500% 17-25.07.27*	USD	200 000			200 000	169 260	0.02	
KOREA HYDRO&NUCLEAR POWER CO LTD-REG-S 3.75000% 18-25.07.23*	USD	200 000		200 000				
KOSMOS ENERGY LTD-REG-S 7.12500% 19-04.04.26*	USD	600 000		200 000	400 000	354 538	0.05	
KOSMOS ENERGY LTD-REG-S 7.50000% 21-01.03.28*	USD	550 000			550 000	480 059	0.07	
KOSMOS ENERGY LTD-REG-S 7.75000% 21-01.05.27*	USD	200 000			200 000	177 550	0.03	
KSA SUKUK LTD-REG-S 2.25000% 21-17.05.31*	USD	1 255 000	1 135 000	350 000	2 040 000	1 554 349	0.22	
KT CORP-REG-S 1.00000% 20-01.09.25*	USD	210 000			210 000	178 061	0.03	
KUWAIT INTERNATIONAL GOVT BOND-REG-S 3.50000% 17-20.03.27*	USD	4 444 000	1 535 000	1 670 000	4 309 000	3 768 321	0.53	
KUWAIT PROJECTS CO SPC LTD-REG-S 4.22900% 19-29.10.26*	USD		390 000		390 000	316 475	0.04	
LATAM AIRLINES GROUP SA-REG-S 13.37500% 22-15.10.27*	USD		200 000		200 000	201 679	0.03	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.65000% 15-26.02.30*	USD		1 400 000	927 000	473 000	27 905	0.00	
LENOVO GROUP LTD-REG-S 3.42100% 20-02.11.30*	USD	200 000			200 000	157 655	0.02	
LENOVO GROUP LTD-REG-S 5.83100% 22-27.01.28*	USD	200 000			200 000	181 974	0.03	
LEVIATHAN BOND LTD-144A-REG-S 6.12500% 20-30.06.25*	USD	220 000		220 000				
LEVIATHAN BOND LTD-144A-REG-S 6.50000% 20-30.06.27*	USD	200 000		200 000				
LEVIATHAN BOND LTD-144A-REG-S 6.75000% 20-30.06.30*	USD	200 000		200 000				
LG ENERGY SOLUTION LTD-REG-S 5.75000% 23-25.09.28*	USD		200 000		200 000	182 705	0.03	
LIGHT SERVICOS DE ELETRICIDADE SA-REG-S 4.37500% 21-18.06.26*	USD	200 000		200 000				
LIQUID TELECOMMUNICATIONS FIN-REG-S 5.50000% 21-04.09.26*	USD	200 000			200 000	104 481	0.01	

Security	31.3.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
MAGYAR EXPORT-IMPORT BANK ZRT-REG-S 6.12500% 23-04.12.27*	USD	2 300 000	1 000 000	1 300 000	1 178 228	0.17		
MALAYSIA SOVEREIGN SUKUK BHD-REG-S 3.04300% 15-22.04.25*	USD	1 465 000	300 000	1 165 000	1 026 690	0.15		
MALAYSIA SOVEREIGN SUKUK BHD-REG-S 4.23600% 15-22.04.45*	USD	975 000	200 000	840 000	279 104	0.04		
MANILA WATER CO INC-REG-S 4.37500% 20-30.07.30*	USD	880 000	340 000	540 000	455 503	0.06		
MC BRAZIL DOWNSTREAM TRADING SARL-REG-S 7.25000% 21-30.06.31*	USD	200 000		200 000	154 398	0.02		
MDGH GMTN RSC LTD-REG-S 5.50000% 22-28.04.33*	USD	400 000		400 000	372 634	0.05		
MEDCO BELL PTE LTD-REG-S 6.37500% 20-30.01.27*	USD	200 000		200 000	175 550	0.02		
MEDCO LAUREL TREE PTE LTD-REG-S 6.95000% 21-12.11.28*	USD	200 000		200 000				
MEDCO OAK TREE PTE LTD-REG-S 7.37500% 19-14.05.26*	USD	510 000	285 000	795 000	716 257	0.10		
MEGAWORLD CORP-REG-S 4.12500% 20-30.07.27*	USD	200 000		200 000	170 212	0.02		
MELCO RESORTS FINANCE LTD-REG-S 4.87500% 17-06.06.25*	USD	250 000		250 000	219 756	0.03		
MELCO RESORTS FINANCE LTD-REG-S 5.62500% 19-17.07.27*	USD	600 000		600 000	516 904	0.07		
MELCO RESORTS FINANCE LTD-REG-S 5.37500% 19-04.12.29*	USD	500 000		500 000	410 787	0.06		
MELCO RESORTS FINANCE LTD-REG-S 5.75000% 20-21.07.28*	USD	640 000		640 000	545 832	0.08		
MERCADOLIBRE INC 2.37500% 21-14.01.26*	USD	200 000		200 000	168 825	0.02		
MERCADOLIBRE INC 3.12500% 21-14.01.31*	USD	200 000		200 000	150 980	0.02		
METINVEST BV-REG-S 7.65000% 20-01.10.27*	USD		400 000	400 000	257 600	0.04		
MEXICAN, UNITED STATES OF 4.60000% 15-23.01.46*	USD	470 000	200 000	670 000	486 924	0.07		
MEXICHEM SAB DE CV-REG-S 4.00000% 17-04.10.27*	USD	200 000		200 000	170 597	0.02		
MEXICHEM SAB DE CV-REG-S 5.50000% 17-15.01.48*	USD		200 000	200 000	155 314	0.02		
MEXICO CITY AIRPORT TRUST-REG-S 4.25000% 16-31.10.26*	USD	200 000	240 000	200 000	208 771	0.03		
MEXICO GOVERNMENT INTERNATIONAL BOND 2.65900% 20-24.05.31*	USD	500 000	590 000	1 090 000	818 790	0.12		
MEXICO REMITTANCES F F E M S-REG S 4.87500% 21-15.01.28*	USD	200 000		200 000	128 890	0.02		
MEXICO, UNITED STATES OF 6.05000% 08-11.01.40*	USD	300 000	190 000	120 000	330 031	0.05		
MEXICO, UNITED STATES OF 5.75000% 10-12.10.2110*	USD	560 000	410 000	910 000	47 321	0.01		
MEXICO, UNITED STATES OF 4.35000% 16-15.01.47*	USD	200 000		200 000				
MEXICO, UNITED STATES OF 4.15000% 17-28.03.27*	USD	1 000 000	200 000	400 000	702 321	0.10		
MEXICO, UNITED STATES OF 4.60000% 17-10.02.48*	USD	860 000	200 000	330 000	528 064	0.07		
MEXICO, UNITED STATES OF 3.75000% 18-11.01.28*	USD	1 000 000	400 000	200 000	1 027 811	0.15		
MEXICO, UNITED STATES OF 4.50000% 19-22.04.29*	USD	800 000		800 000	697 142	0.10		
MEXICO, UNITED STATES OF 4.50000% 19-31.01.50*	USD	1 020 000	200 000	984 000	167 608	0.02		
MEXICO, UNITED STATES OF 3.25000% 20-16.04.30*	USD	489 000		489 000	392 214	0.06		
MEXICO, UNITED STATES OF 4.75000% 20-27.04.32*	USD	430 000		430 000	367 452	0.05		
MEXICO, UNITED STATES OF 5.00000% 20-27.04.51*	USD	500 000	300 000	800 000	607 072	0.09		
MEXICO, UNITED STATES OF 3.77100% 20-24.05.61*	USD	320 000	700 000	1 020 000	598 312	0.08		
MEXICO, UNITED STATES OF 4.28000% 21-14.08.41*	USD	2 600 000		740 000	1 346 943	0.19		
MEXICO, UNITED STATES OF 3.50000% 22-12.02.34*	USD	1 576 000	800 000	1 030 000	1 010 790	0.14		
MEXICO, UNITED STATES OF 4.40000% 22-12.02.52*	USD	400 000	230 000	630 000	434 624	0.06		
MEXICO, UNITED STATES OF 4.87500% 22-19.05.33*	USD	200 000		200 000	170 795	0.02		
MEXICO, UNITED STATES OF 6.33800% 23-04.05.53*	USD	230 000		230 000	204 895	0.03		
MEXICO, UNITED STATES OF 6.00000% 24-07.05.36*	USD	900 000		900 000	812 251	0.12		
MFB MAGYAR FEJLESZTESI BANK-REG-S 6.50000% 23-29.06.28*	USD		1 250 000	200 000	1 050 000	961 103	0.14	
MGM CHINA HOLDINGS LTD-REG-S 5.87500% 19-15.05.26*	USD	710 000		200 000	510 000	453 677	0.06	
MGM CHINA HOLDINGS LTD-REG-S 5.25000% 20-18.06.25*	USD	200 000		200 000				
MGM CHINA HOLDINGS LTD-REG-S 4.75000% 21-01.02.27*	USD		200 000	200 000				
MGM CHINA HOLDINGS-REG-S 5.37500% 19-15.05.24*	USD	270 000		270 000	242 465	0.03		
MHP LUX SA-REG-S 6.25000% 19-19.09.29*	USD		400 000	400 000	255 197	0.04		
MILLICOM INTERNATIONAL CELLULAR-REG-S 5.12500% 17-15.01.28*	USD	200 000	400 000	600 000	462 515	0.07		
MILLICOM INTERNATIONAL CELLULAR-REG-S 6.25000% 19-25.03.29*	USD	400 000	200 000	600 000	474 219	0.07		
MILLICOM INTERNATIONAL CELLULAR-REG-S 4.50000% 20-27.04.31*	USD	530 000	390 000	400 000	398 109	0.06		
MINERVA LUXEMBOURG SA-REG-S 4.37500% 21-18.03.31*	USD		200 000	200 000	149 741	0.02		
MINSUR SA-REG-S 4.50000% 21-28.10.31*	USD	200 000	200 000	200 000	157 960	0.02		
MONGOLIA, GOVERNMENT OF-REG-S 8.65000% 23-19.01.28*	USD	728 000	405 000	200 000	933 000	884 665	0.13	
MONTENEGRO, REPUBLIC OF-REG-S 7.25000% 24-12.03.31*	USD		800 000	800 000	732 168	0.10		
MOROCCO GOVERNMENT INTERNATIONAL-REG-S 4.00000% 20-15.12.50*	USD	1 204 000		1 204 000	741 488	0.11		
MOROCCO, KINGDOM OF-REG-S 2.37500% 20-15.12.27*	USD	800 000	210 000	1 010 000	810 776	0.11		
MOROCCO, KINGDOM OF-REG-S 3.00000% 20-15.12.32*	USD	1 105 000	500 000	410 000	865 105	0.12		
MOROCCO, KINGDOM OF-REG-S 5.95000% 23-08.03.28*	USD		1 050 000	200 000	774 208	0.11		
MOROCCO, KINGDOM OF-REG-S 6.50000% 23-08.09.33*	USD		1 310 000	220 000	1 013 749	0.14		
MOVIDA EUROPE SA-REG-S 5.25000% 21-08.02.31*	USD	200 000		200 000				
MTN MAURITIUS INVESTMENTS LTD-REG-S 6.50000% 16-13.10.26*	USD	645 000		400 000	222 395	0.03		
MULTIBANK INC-REG-S 7.75000% 23-03.02.28*	USD		200 000	200 000	181 604	0.03		
MVM ENERGETIKA ZRT-REG-S 7.50000% 23-09.06.28*	USD		1 400 000	200 000	1 123 736	0.16		
NAGACORP LTD-REG-S 7.95000% 20-06.07.24*	USD	400 000		400 000				
NAK NAFTOGAZ UKRAINE VIA KONDOR-REG-S 7.62500% 19-08.11.28*	USD	400 000		400 000	217 969	0.03		
NAMIBIA, REPUBLIC OF-REG-S 5.25000% 15-29.10.25*	USD	1 180 000		430 000	668 500	0.09		
NATIONAL CENTRAL COOLING CO-REG-S 2.50000% 20-21.10.27*	USD	210 000		210 000	170 416	0.02		
NATURA & CO LUXEMBOURG HOLDINGS-REG-S 6.00000% 22-19.04.29*	USD	200 000		200 000				
NAVER CORP-REG-S 1.50000% 21-29.03.26*	USD	450 000		450 000	375 395	0.05		
NBM US HOLDINGS INC-REG-S 6.62500% 19-06.08.29*	USD	200 000		200 000	179 014	0.03		
NEMAK SAB DE CV-REG-S 3.62500% 21-28.06.31*	USD	200 000		200 000	145 238	0.02		

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
NEXA RESOURCES SA-REG-S 6.50000% 20-18.01.28*	USD	400 000		400 000				
NG PET R&P LATIN AMERICA SA-REG-S 3.50000% 21-02.08.28*	USD	200 000			200 000	155 371	0.02	
NICKEL MINES LTD-REG-S 6.50000% 21-01.04.24*	USD	200 000			200 000	180 032	0.03	
NOGAHOLDING SUKUK LTD-REG-S 6.62500% 23-25.05.33*	USD		600 000		600 000	564 739	0.08	
NONGHYUP BANK-REG-S 4.25000% 22-06.07.27*	USD	200 000			200 000	175 310	0.02	
NPC UKRENERGO-REG-S 6.87500% 21-09.11.28*	USD	890 000	230 000		1 120 000	374 763	0.05	
OCP SA-REG-S 3.75000% 21-23.06.31*	USD	280 000	200 000		480 000	365 899	0.05	
OCP SA-REG-S 4.50000% 15-22.10.25*	USD	465 000		200 000	265 000	232 718	0.03	
OCP SA-REG-S 5.12500% 21-23.06.51*	USD	700 000		200 000	500 000	339 311	0.05	
OCP SA-REG-S 6.87500% 14-25.04.44*	USD	400 000	400 000	200 000	600 000	508 687	0.07	
OLEODUCTO CENTRAL SA-REG-S 4.00000% 20-14.07.27*	USD	285 000			285 000	239 453	0.03	
OMAN GOVERNMENT INTERNATIONAL-REG-S 7.00000% 21-25.01.51*	USD	770 000			770 000	730 383	0.10	
OMAN GOVT INTERNATIONAL BOND-REG-S 4.75000% 16-15.06.26*	USD	777 000	223 000		1 000 000	884 938	0.13	
OMAN GOVT INTERNATIONAL BOND-REG-S 5.37500% 17-08.03.27*	USD	2 500 000	300 000	200 000	2 600 000	2 330 111	0.33	
OMAN GOVT INTERNATIONAL BOND-REG-S 6.50000% 17-08.03.47*	USD	1 960 000		630 000	1 330 000	1 207 664	0.17	
OMAN GOVT INTERNATIONAL BOND-REG-S 5.62500% 18-17.01.28*	USD	875 000	670 000		1 545 000	1 398 011	0.20	
OMAN GOVT INTERNATIONAL BOND-REG-S 6.75000% 18-17.01.48*	USD	1 713 000	900 000	420 000	2 193 000	2 023 381	0.29	
OMAN GOVT INTERNATIONAL BOND-REG-S 5.93200% 18-31.10.25*	USD	1 275 000	250 000	784 000	741 000	670 964	0.10	
OMAN GOVT INTERNATIONAL BOND-REG-S 6.25000% 21-25.01.31*	USD	320 000	200 000	200 000	320 000	298 402	0.04	
OMAN SOVEREIGN SUKUK SAOC-REG-S 4.39700% 17-01.06.24*	USD	925 000		925 000				
ONGC VIDESH VANKORNEFT PTE LTD-REG-S 3.75000% 16-27.07.26*	USD	200 000			200 000	173 275	0.02	
ORAZUL ENERGY PERU SA-REG-S 5.62500% 17-28.04.27*	USD	200 000			200 000	170 626	0.02	
ORBIA ADVANCE CORP SAB DE CV-REG-S 2.87500% 21-11.05.31*	USD	400 000			400 000	298 582	0.04	
ORIFLAME INVESTMENT HOLDING PLC-REG-S 5.12500% 21-04.05.26*	USD	685 000		200 000	485 000	116 505	0.02	
OZTEL HOLDINGS SPC-REG-S 5.62500% 18-24.10.23*	USD	200 000		200 000				
PACIFIC EXPLORATION AND-REG-S 7.87500% 21-21.06.28*	USD	200 000			200 000	144 562	0.02	
PAKISTAN WATER & POWER DEVEL AUTH-REG-S 7.50000% 21-04.06.31*	USD	550 000			550 000	369 463	0.05	
PAKUWON JATI TBK PT-REG-S 4.87500% 21-29.04.28*	USD	200 000			200 000	168 290	0.02	
PAMPA ENERGIA SA-REG-S 7.50000% 17-24.01.27*	USD	540 000		220 000	320 000	278 226	0.04	
PANAMA, REPUBLIC OF 4.50000% 17-15.05.47*	USD	1 435 000		680 000	755 000	468 370	0.07	
PANAMA, REPUBLIC OF 3.16000% 19-23.01.30*	USD	945 000		740 000	205 000	153 312	0.02	
PANAMA, REPUBLIC OF 3.87000% 19-23.07.60*	USD	3 883 000	1 120 000	2 640 000	2 363 000	1 223 804	0.17	
PANAMA, REPUBLIC OF 4.50000% 20-01.04.56*	USD	830 000	500 000		1 330 000	775 660	0.11	
PANAMA, REPUBLIC OF 2.25200% 20-29.09.32*	USD	3 225 000	680 000	1 100 000	2 805 000	1 789 999	0.25	
PANAMA, REPUBLIC OF 3.29800% 22-19.01.33*	USD	2 290 000	500 000	1 350 000	1 440 000	995 859	0.14	
PANAMA, REPUBLIC OF 4.50000% 22-19.01.63*	USD	2 340 000	850 000	1 340 000	1 850 000	1 065 387	0.15	
PANAMA, REPUBLIC OF 6.40000% 22-14.02.35*	USD	450 000	270 000		720 000	611 539	0.09	
PANAMA, REPUBLIC OF 6.85300% 23-28.03.54*	USD	200 000	200 000		400 000	325 513	0.05	
PANAMA, REPUBLIC OF 6.87500% 23-31.01.36*	USD		200 000		200 000	175 468	0.02	
PAPUA NEW GUINEA GOVT INTL BOND-REG-S 8.37500% 18-04.10.28*	USD	400 000			400 000	338 325	0.05	
PARAGUAY, REPUBLIC OF-REG-S 6.10000% 14-11.08.44*	USD	985 000		220 000	765 000	667 675	0.09	
PARAGUAY, REPUBLIC OF-REG-S 4.70000% 17-27.03.27*	USD	400 000		200 000	200 000	175 468	0.02	
PARAGUAY, REPUBLIC OF-REG-S 5.60000% 18-13.03.48*	USD	810 000	200 000		1 010 000	826 981	0.12	
PARAGUAY, REPUBLIC OF-REG-S 5.40000% 19-30.03.50*	USD	1 050 000		210 000	840 000	665 561	0.09	
PARAGUAY, REPUBLIC OF-REG-S 4.95000% 20-28.04.31*	USD	1 336 000	200 000	400 000	1 136 000	986 252	0.14	
PARAGUAY, REPUBLIC OF-REG-S 2.73900% 21-29.01.33*	USD	555 000		200 000	355 000	258 796	0.04	
PARAGUAY, REPUBLIC OF-REG-S 3.84900% 22-28.06.33*	USD	375 000	515 000	270 000	620 000	487 757	0.07	
PARAGUAY, REPUBLIC OF-REG-S 5.85000% 23-21.08.33*	USD		560 000		560 000	505 495	0.07	
PD SUKUK LTD-REG-S 8.75000% 22-23.09.25*	USD		200 000		200 000	184 193	0.03	
PELABUHAN INDONESIA PT-REG-S 4.87500% 14-01.10.24*	USD	200 000		200 000				
PERIAMA HOLDINGS LLC/DE-REG-S 5.95000% 20-19.04.26*	USD	200 000		200 000				
PERTAMINA GEOTHERMAL ENERGY PT-REG-S 5.15000% 23-27.04.28*	USD		210 000		210 000	188 443	0.03	
PERTAMINA PT-REG-S 5.62500% 13-20.05.43*	USD	200 000	200 000		400 000	352 505	0.05	
PERTAMINA PT-REG-S 6.50000% 11-27.05.41*	USD	600 000	200 000		800 000	767 396	0.11	
PERTAMINA PT-REG-S 6.00000% 12-03.05.42*	USD	1 320 000		790 000	530 000	483 338	0.07	
PERU LNG SRL-REG-S 5.37500% 18-22.03.30*	USD	200 000			200 000	155 033	0.02	
PERU, REPUBLIC OF 2.84400% 19-20.06.30*	USD	1 555 000	395 000		1 950 000	1 541 759	0.22	
PERU, REPUBLIC OF 3.23000% 20-28.07.21*	USD	1 690 000	660 000	1 690 000	660 000	342 373	0.05	
PERU, REPUBLIC OF 3.30000% 21-11.03.41*	USD	1 165 000	530 000	570 000	1 125 000	760 599	0.11	
PERU, REPUBLIC OF 3.55000% 21-10.03.51*	USD	690 000	250 000	290 000	650 000	421 820	0.06	
PERU, REPUBLIC OF 3.00000% 21-15.01.34*	USD	630 000	860 000	860 000	630 000	465 124	0.07	
PERU, REPUBLIC OF 3.60000% 21-15.01.72*	USD	710 000	830 000	260 000	1 280 000	764 514	0.11	
PERUSAHAAN PENERBIT SBSN-REG-S 4.35000% 14-10.09.24*	USD	650 000		200 000	450 000	403 305	0.06	
PERUSAHAAN PENERBIT SBSN-REG-S 4.32500% 15-28.05.25*	USD	830 000			830 000	742 191	0.11	
PERUSAHAAN PENERBIT SBSN-REG-S 4.40000% 18-01.03.28*	USD	500 000			500 000	441 771	0.06	
PERUSAHAAN PENERBIT SBSN-REG-S 5.60000% 23-15.11.33*	USD		250 000		250 000	234 975	0.03	
PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.86200% 20-01.12.32*	USD	3 000 000	520 000	470 000	3 050 000	2 097 266	0.30	
PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.78000% 20-01.12.60*	USD	1 650 000	260 000	50 000	1 860 000	966 963	0.14	
PETROBRAS GLOBAL FINANCE BV 5.62500% 13-20.05.43*	USD	100 000	110 000	210 000				
PETROBRAS GLOBAL FINANCE BV 5.99900% 18-27.01.28*	USD	350 000	100 000		450 000	405 854	0.06	
PETROBRAS GLOBAL FINANCE BV 6.90000% 19-19.03.49*	USD	150 000			150 000	131 390	0.02	

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PETROBRAS GLOBAL FINANCE BV 6.75000% 20-03.06.50*	USD 310 000		240 000	70 000	59 818	0.01	
PETROBRAS GLOBAL FINANCE BV 5.60000% 20-03.01.31*	USD 130 000	100 000		230 000	200 946	0.03	
PETROBRAS GLOBAL FINANCE BV 5.50000% 21-10.06.51*	USD 270 000			270 000	196 508	0.03	
PETROBRAS GLOBAL FINANCE BV 6.50000% 23-03.07.33*	USD	500 000	300 000	200 000	181 797	0.03	
PETROFAC LTD-REG-S 9.75000% 21-15.11.26*	USD 200 000			200 000	70 255	0.01	
PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 8.50000% 16-27.10.20*	USD 536 000		536 000				
PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 5.37500% 07-12.04.27*	USD 376 000		376 000				
PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 5.50000% 07-12.04.37*	USD 195 000		195 000				
PETROLEOS DEL PERU SA-REG-S 4.75000% 17-19.06.32*	USD 200 000	200 000		400 000	281 244	0.04	
PETROLEOS DEL PERU SA-REG-S 5.62500% 17-19.06.47*	USD 1 230 000	200 000	260 000	1 170 000	700 790	0.10	
PETRORIO LUXEMBOURG SARL-REG-S 6.12500% 21-09.06.26*	USD 250 000			250 000	220 728	0.03	
PHILIPPINES, REPUBLIC OF THE 9.50000% 05-02.02.30*	USD 275 000	235 000		510 000	564 963	0.08	
PHILIPPINES, REPUBLIC OF THE 5.50000% 11-30.03.26*	USD 1 600 000		1 376 000	224 000	204 095	0.03	
PHILIPPINES, REPUBLIC OF THE 5.00000% 12-13.01.37*	USD 1 065 000	200 000	910 000	355 000	316 653	0.04	
PHILIPPINES, REPUBLIC OF THE 3.00000% 18-01.02.28*	USD 1 135 000			1 135 000	953 167	0.14	
PHILIPPINES, REPUBLIC OF THE 2.95000% 20-05.05.45*	USD 580 000	300 000	556 000	324 000	204 880	0.03	
PHILIPPINES, REPUBLIC OF THE 2.45700% 20-05.05.30*	USD 200 000	350 000	200 000	350 000	273 563	0.04	
PHILIPPINES, REPUBLIC OF THE 1.64800% 20-10.06.31*	USD 1 275 000	1 260 000	430 000	2 105 000	1 517 556	0.22	
PHILIPPINES, REPUBLIC OF THE 2.65000% 20-10.12.45*	USD 705 000	490 000		1 195 000	711 383	0.10	
PHILIPPINES, REPUBLIC OF THE-REG-S 1.95000% 21-06.01.32*	USD 385 000			385 000	279 073	0.04	
PHILIPPINES, REPUBLIC OF THE 3.20000% 21-06.07.46*	USD 730 000		440 000	290 000	187 559	0.03	
PHILIPPINES, REPUBLIC OF THE 3.22900% 22-29.03.27*	USD 1 480 000			1 480 000	1 268 564	0.18	
PHILIPPINES, REPUBLIC OF THE 3.55600% 22-29.09.32*	USD 330 000			330 000	266 907	0.04	
PHILIPPINES, REPUBLIC OF THE 5.95000% 22-13.10.47*	USD 225 000	200 000		425 000	408 636	0.06	
PHILIPPINES, REPUBLIC OF THE 5.50000% 23-17.01.48*	USD 200 000			200 000	182 637	0.03	
PHILIPPINES, REPUBLIC OF THE 4.20000% 22-29.03.47*	USD 1 045 000		410 000	635 000	483 081	0.07	
PLDT INC-REG-S 3.45000% 20-23.06.50*	USD 200 000			200 000	128 038	0.02	
POLAND, REPUBLIC OF 3.25000% 16-06.04.26*	USD 1 092 000	985 000	400 000	1 677 000	1 468 740	0.21	
POLAND, REPUBLIC OF 5.12500% 24-18.09.34*	USD	3 032 000		3 032 000	2 718 142	0.39	
POLAND, REPUBLIC OF 4.00000% 14-22.01.24*	USD 3 588 000		3 588 000				
POWER SECTOR ASST & LIAB MGT CORP-REG-S 7.39000% 09-02.12.24*	USD 302 000			302 000	275 246	0.04	
PROMIGAS SA ESP/GASES DEL PACIFIC-REG-S 3.75000% 19-16.10.29*	USD 200 000			200 000	158 411	0.02	
PROSUS NV-REG S 3.83200% 20-08.02.51*	USD 900 000	200 000		1 100 000	606 847	0.09	
PROSUS NV-REG-S 3.68000% 20-21.01.30*	USD 843 000			843 000	663 908	0.09	
PROSUS NV-REG-S 4.02700% 20-03.08.50*	USD 660 000		230 000	430 000	248 028	0.04	
PROSUS NV-REG-S 4.19300% 22-19.01.32*	USD 844 000	200 000	200 000	844 000	658 211	0.09	
PROSUS NV-REG-S 4.85000% 17-06.07.27*	USD 400 000	400 000	400 000	400 000	346 770	0.05	
PROSUS NV-REG-S 4.98700% 22-19.01.52*	USD 400 000	500 000		900 000	596 121	0.08	
PRUDENTIAL FUNDING ASIA PLC 3.62500% 22-24.03.32*	USD 156 000		150 000	6 000	4 865	0.00	
PUMA INTL FINANCING-REG-S 5.00000% 18-24.01.26*	USD 300 000			300 000	261 967	0.04	
QATAR, STATE OF-REG-S 9.75000% 00-15.06.30*	USD 830 000		50 000	780 000	900 137	0.13	
QATAR, STATE OF-REG-S 6.40000% 09-20.01.40*	USD 940 000	200 000	200 000	940 000	958 311	0.14	
QATAR, STATE OF-REG-S 5.75000% 11-20.01.42*	USD 900 000	200 000	200 000	900 000	865 094	0.12	
QATAR, STATE OF-REG-S 3.87500% 18-23.04.23*	USD 415 000		415 000				
QATAR, STATE OF-REG-S 4.50000% 18-23.04.28*	USD 1 155 000	580 000		1 735 000	1 563 691	0.22	
QATAR, STATE OF-REG-S 5.10300% 18-23.04.48*	USD 1 470 000	285 000		1 755 000	1 537 851	0.22	
QATAR, STATE OF-REG-S 4.00000% 19-14.03.29*	USD 1 010 000	510 000		1 520 000	1 339 971	0.19	
QATAR, STATE OF-REG-S 4.81700% 19-14.03.49*	USD 2 265 000	230 000	820 000	1 675 000	1 413 287	0.20	
QATAR, STATE OF-REG-S 3.40000% 20-16.04.25*	USD 310 000			310 000	274 505	0.04	
QATAR, STATE OF-REG-S 3.75000% 20-16.04.30*	USD 2 639 000		745 000	1 894 000	1 638 542	0.23	
QATAR, STATE OF-REG-S 4.40000% 20-16.04.50*	USD 2 860 000	610 000	410 000	3 060 000	2 440 047	0.35	
QATARENERGY-REG-S 1.37500% 21-12.09.26*	USD 1 380 000		510 000	870 000	718 472	0.10	
QATARENERGY-REG-S 2.25000% 21-12.07.31*	USD 310 000			310 000	234 019	0.03	
QATARENERGY-REG-S 3.30000% 21-12.07.51*	USD 1 979 000	450 000	800 000	1 629 000	1 036 238	0.15	
QATARENERGY-REG-S 3.12500% 21-12.07.41*	USD 845 000	200 000	280 000	765 000	514 165	0.07	
QNB FINANSBANK AS-REG-S 6.87500% 19-07.09.24*	USD 300 000			300 000	271 081	0.04	
QTEL INTERNATIONAL FIN LTD-REG-S 3.87500% 13-31.01.28*	USD	450 000		450 000	392 269	0.06	
REDE D'OR FINANCE SARL-REG-S 4.50000% 20-22.01.30*	USD 200 000			200 000	161 685	0.02	
RELIANCE INDUSTRIES LTD-REG-S 4.87500% 15-10.02.45*	USD 250 000			250 000	205 445	0.03	
RELIANCE INDUSTRIES LTD-REG-S 3.66700% 17-30.11.27*	USD 615 000		250 000	365 000	310 947	0.04	
RELIANCE INDUSTRIES LTD-REG-S 3.75000% 22-12.01.62*	USD 250 000			250 000	158 359	0.02	
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD 250 000			250 000	161 671	0.02	
RENEW WIND ENER AP2 / RENEW POWER-REG-S 4.50000% 21-14.07.28*	USD 200 000			200 000	164 904	0.02	
REPUBLIC OF AZERBAIJAN-REG-S 4.75000% 14-18.03.24*	USD 232 000		232 000				
REPUBLIC OF RWANDA-REG-S 5.50000% 21-09.08.31*	USD 870 000			870 000	636 437	0.09	
REPUBLIC OF TAJIKISTAN INTER BOND-REG-S 7.12500% 17-14.09.27*	USD	500 000		500 000	411 660	0.06	
REPUBLIC OF UZBEKISTAN BOND-REG-S 3.90000% 21-19.10.31*	USD 800 000	200 000	205 000	795 000	589 787	0.08	
RIO ENERGY SA/JEN SA/JENSA SA-REG-S 6.87500% 18-01.02.25*	USD 150 000			150 000	109 942	0.02	
ROMANIA-REG-S 3.00000% 20-14.02.31*	USD 2 572 000	770 000	190 000	3 152 000	2 386 540	0.34	
ROMANIA-REG-S 3.00000% 22-27.02.27*	USD 1 146 000	400 000		1 546 000	1 300 230	0.18	
ROMANIA-REG-S 3.62500% 22-27.03.32*	USD 1 540 000	370 000	910 000	1 000 000	773 758	0.11	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ROMANIA-REG-S 4.00000% 20-14.02.51*	USD	2 830 000	480 000	1 514 000	1 796 000	1 147 129	0.16	
ROMANIA-REG-S 5.12500% 18-15.06.48*	USD	3 170 000	130 000	190 000	3 110 000	2 377 499	0.34	
ROMANIA-REG-S 5.87500% 24-30.01.29*	USD		210 000		210 000	189 265	0.03	
ROMANIA-REG-S 6.37500% 24-30.01.34*	USD		2 202 000		2 202 000	2 012 472	0.29	
ROMANIA-REG-S 6.62500% 23-17.02.28*	USD		1 240 000		1 240 000	1 153 166	0.16	
ROMANIA-REG-S 7.12500% 23-17.01.33*	USD	400 000	650 000		1 050 000	1 012 232	0.14	
ROMANIA-REG-S 7.62500% 23-17.01.53*	USD	1 000 000	1 344 000	650 000	1 694 000	1 693 622	0.24	
ROMANIAN GOVT INT BND-REG-S 5.25000% 22-25.11.27*	USD	1 720 000	550 000	300 000	1 970 000	1 749 427	0.25	
RUMO LUXEMBOURG SARL-REG-S 4.20000% 21-18.01.32*	USD	200 000			200 000	152 725	0.02	
SACI FALABELLA-REG-S 3.75000% 17-30.10.27*	USD		200 000		200 000	164 525	0.02	
SAGICOR FINANCIAL CO LTD-REG-S 5.30000% 21-13.05.28*	USD	400 000			400 000	344 067	0.05	
SAKA ENERGI INDONESIA PT-REG-S 4.45000% 17-05.05.24*	USD	200 000		200 000				
SANDS CHINA LTD STEP-UP/DOWN 19-08.08.28*	USD	500 000			500 000	441 664	0.06	
SANDS CHINA LTD STEP-UP/DOWN 21-08.01.26*	USD	435 000			435 000	376 655	0.05	
SANDS CHINA LTD STEP-UP 21-18.06.30*	USD	600 000			600 000	495 632	0.07	
SANDS CHINA LTD STEP-UP/DOWN 22-08.03.27*	USD	910 000	210 000	320 000	800 000	652 603	0.09	
SANDS CHINA LTD STEP-UP/DOWN 22-08.03.29*	USD	260 000	200 000		460 000	360 114	0.05	
SANDS CHINA LTD STEP-UP/DOWN 22-08.08.31*	USD		290 000		290 000	218 539	0.03	
SAUDI ELECTRIC SUKUK PROGRAM CO-REG-S 5.68400% 23-11.04.53*	USD		200 000		200 000	176 407	0.03	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.37500% 19-16.04.29*	USD	1 075 000		440 000	635 000	560 863	0.08	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.50000% 22-25.10.32*	USD	780 000			780 000	728 233	0.10	
SENEGAL, REPUBLIC OF-REG-S 6.75000% 18-13.03.48*	USD	950 000	200 000	200 000	950 000	631 053	0.09	
SERBIA INTERNATIONAL BOND-REG-S 2.12500% 20-01.12.30*	USD	925 000	500 000	200 000	1 225 000	874 066	0.12	
SERBIA INTERNATIONAL BOND-REG-S 6.25000% 23-26.05.28*	USD	812 000	400 000	610 000	602 000	553 235	0.08	
SERBIA INTERNATIONAL BOND-REG-S 6.50000% 23-26.09.33*	USD	1 100 000	200 000	430 000	870 000	799 526	0.11	
SF HOLDING INVESTMENT-REG-S 3.12500% 21-17.11.31*	USD	200 000			200 000	156 621	0.02	
SHANGHAI PORT GROUP BVI DEVELOP-REG-S 3.37500% 19-18.06.29*	USD	200 000		200 000				
SHINHAN CARD CO LTD-REG-S 1.37500% 20-19.10.25*	USD	360 000			360 000	303 983	0.04	
SHUI ON DEVELOPMENT HOLDING LTD-REG-S 6.15000% 20-24.08.24*	USD	200 000			200 000	157 822	0.02	
SIGMA FINANCE NETHERLANDS BV-REG-S 4.87500% 18-27.03.28*	USD	200 000	200 000	200 000	200 000	175 524	0.02	
SILKNET JSC-REG-S 8.37500% 22-31.01.27*	USD	200 000			200 000	182 223	0.03	
SINOCHEM OVERSEAS CAPITAL CO LTD-REG-S 6.30000% 10-12.11.40*	USD			200 000				
SITIOS LATINOAMERICA SAB DE CV-REG-S 5.37500% 22-04.04.32*	USD	200 000			200 000	167 924	0.02	
SK BATTERY AMERICA INC-REG-S 2.12500% 21-26.01.26*	USD	200 000			200 000	166 574	0.02	
SK HYNIX INC-REG-S 1.50000% 21-19.01.26*	USD	200 000			200 000	167 591	0.02	
SK HYNIX INC-REG-S 2.37500% 21-19.01.31*	USD	200 000			200 000	148 003	0.02	
SK HYNIX INC-REG-S 6.50000% 23-17.01.33*	USD		290 000		290 000	278 275	0.04	
SK TELECOM CO LTD-REG-S 3.75000% 18-16.04.23*	USD	220 000		220 000				
SNB FUNDING LTD-REG-S 2.75000% 19-02.10.24*	USD	250 000		250 000				
SOCIEDAD DE TRANSMISION AUSTRAL-REG-S 4.00000% 22-27.01.32*	USD	290 000			290 000	228 226	0.03	
SOCIEDAD QUIMICA Y MINERA DE CHIL-REG-S 3.50000% 21-10.09.51*	USD	250 000			250 000	152 838	0.02	
SOCIEDAD QUIMICA Y MINERA-REG-S 6.50000% 23-07.11.33*	USD		400 000		400 000	374 349	0.05	
SOUTH AFRICA, REPUBLIC OF 6.25000% 11-08.03.41*	USD	997 000	300 000	270 000	1 027 000	763 141	0.11	
SOUTH AFRICA, REPUBLIC OF 4.66500% 12-17.01.24*	USD	840 000			840 000			
SOUTH AFRICA, REPUBLIC OF 5.37500% 14-24.07.44*	USD	690 000			490 000	319 974	0.05	
SOUTH AFRICA, REPUBLIC OF 4.87500% 16-14.04.26*	USD	1 825 000		490 000	1 335 000	1 169 368	0.17	
SOUTH AFRICA, REPUBLIC OF 4.85000% 17-27.09.27*	USD	1 145 000			1 145 000	979 736	0.14	
SOUTH AFRICA, REPUBLIC OF 5.65000% 17-27.09.47*	USD		1 276 000		1 276 000	834 674	0.12	
SOUTH AFRICA, REPUBLIC OF 4.85000% 19-30.09.29*	USD	1 000 000			1 000 000	807 252	0.11	
SOUTH AFRICA, REPUBLIC OF 5.75000% 19-30.09.49*	USD	3 185 000	510 000	810 000	2 885 000	1 887 175	0.27	
SOUTH AFRICA, REPUBLIC OF 5.87500% 22-20.04.32*	USD	1 400 000	600 000	2 000 000				
SOUTH AFRICA, REPUBLIC OF 7.30000% 22-20.04.52*	USD	995 000	475 000	710 000	760 000	592 976	0.08	
SOVEREIGN WEALTH SAMRUK-KAZYNA-REG-S 2.00000% 21-28.10.26*	USD	760 000		760 000				
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.12500% 15-03.06.25*	USD	400 000			400 000	215 830	0.03	
SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 5.75000% 18-18.04.23*	USD		300 000		300 000	155 476	0.02	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.82500% 16-18.07.26*	USD	700 000			700 000	376 756	0.05	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.20000% 17-11.05.27*	USD	1 780 000		500 000	1 280 000	675 885	0.10	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.75000% 18-18.04.28*	USD	790 000			790 000	419 717	0.06	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.85000% 19-14.03.24*	USD	855 000			855 000	449 630	0.06	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 7.85000% 19-14.03.29*	USD	760 000			760 000	399 671	0.06	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.35000% 19-28.06.24*	USD	800 000			800 000	424 749	0.06	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 7.55000% 19-28.03.30*	USD	1 210 000			1 210 000	638 116	0.09	
ST MARYS CEMENT INC CANADA-REG-S 5.75000% 16-28.01.27*	USD	200 000			200 000	181 153	0.03	
STANDARD CHARTERED PLC-REG-S 6.29600% 23-06.07.34*	USD		500 000		500 000	471 334	0.07	
STANDARD CHARTERED PLC REG-S-SUB 5.70000% 14-26.03.44*	USD		350 000		350 000	311 610	0.04	
STAR ENERGY GEOTHERMAL WAYANG-REG-S 6.75000% 18-24.04.33*	USD	200 000	200 000		400 000	294 055	0.04	
STATE AGENCY OF ROADS OF UKRAINE-REG-S 6.25000% 21-24.06.30*	USD	700 000			700 000	180 635	0.03	
STILLWATER MINING CO-REG-S 4.00000% 21-16.11.26*	USD	300 000	200 000		500 000	402 500	0.06	
STILLWATER MINING CO-REG-S 4.50000% 21-16.11.29*	USD	460 000		200 000	260 000	184 784	0.03	
STONECO LTD-REG-S 3.95000% 21-16.06.28*	USD		200 000		200 000	153 907	0.02	
STUDIO CITY CO LTD-REG-S 7.00000% 22-15.02.27*	USD	200 000			200 000	180 117	0.03	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
STUDIO CITY FINANCE LTD-REG-S 6.00000% 20-15.07.25*	USD	200 000		200 000				
STUDIO CITY FINANCE LTD-REG-S 6.50000% 20-15.01.28*	USD	400 000			400 000	343 253	0.05	
STUDIO CITY FINANCE LTD-REG-S 5.00000% 21-15.01.29*	USD	600 000			600 000	475 429	0.07	
SUCI SECOND INVESTMENT COMPANY-REG-S 6.25000% 23-25.10.33*	USD		280 000		280 000	274 561	0.04	
SUMMIT DIGITEL INFRASTRUCTURE-REG-S 2.87500% 21-12.08.31*	USD	200 000			200 000	149 898	0.02	
SUNNY EXPRESS ENTERPRISES CORP-REG-S 3.12500% 20-23.04.30*	USD	200 000			200 000	162 315	0.02	
SURA ASSET MANAGEMENT SA-REG-S 4.37500% 17-11.04.27*	USD	150 000			150 000	130 334	0.02	
SURINAME, REPUBLIC OF-144A 9.25000% 16-26.10.26*	USD	200 000		200 000				
SUZANO AUSTRIA GMBH 5.00000% 19-15.01.30*	USD		400 000	200 000	200 000	172 766	0.02	
SUZANO AUSTRIA GMBH 3.75000% 20-15.01.31*	USD	56 000	200 000	256 000				
SUZANO AUSTRIA GMBH 3.12500% 19-15.01.32*	USD	390 000	300 000	390 000	300 000	224 190	0.03	
SUZANO AUSTRIA GMBH 2.50000% 21-15.09.28*	USD	320 000		310 000	10 000	7 935	0.00	
SUZANO AUSTRIA GMBH-REG-S 7.00000% 17-16.03.47*	USD	220 000			220 000	207 620	0.03	
SUZANO INTERNATIONAL FINANCE B.V. 4.00000% 17-14.01.25*	USD		115 000		115 000	101 833	0.01	
SUZANO INTERNATIONAL FINANCE B.V. 5.50000% 17-17.01.27*	USD		200 000		200 000	179 746	0.03	
TAV HAVALIMANLARI HOLDING AS-REG-S 8.50000% 23-07.12.28*	USD		200 000		200 000	184 644	0.03	
TELECOM ARGENTINA SA-REG-S 8.00000% 19-18.07.26*	USD	200 000			200 000	173 239	0.02	
TELECOM ARGENTINA SA-REG-S 8.50000% 20-06.08.25*	USD	245 000			245 000	146 462	0.02	
TELECOM SER OF TRINIDAD & TOBA LT-REG-S 8.87500% 19-18.10.29*	USD	400 000		200 000	200 000	173 497	0.02	
TELEFONICA CELULAR DEL PARAGUAY-REG-S 5.87500% 19-15.04.27*	USD	400 000			400 000	351 386	0.05	
TELEFONICA MOVILES CHILE SA-REG-S 3.53700% 21-18.11.31*	USD	220 000			220 000	149 049	0.02	
TERMOCANDELARIA POWER LTD-REG-S 7.87500% 19-30.01.29*	USD	200 000			200 000	125 625	0.02	
TEVA PHARMACEUTICAL FINANCE LLC 6.15000% 06-01.02.36*	USD	175 000	360 000		535 000	468 189	0.07	
TEVA PHARMACEUTICAL FINANCE NL III BV 3.15000% 16-01.10.26*	USD	371 000	880 000	651 000	600 000	503 763	0.07	
TEVA PHARMACEUTICAL FINANCE NL III BV 4.10000% 16-01.10.46*	USD	625 000	270 000	40 000	855 000	522 265	0.07	
TEVA PHARMACEUTICAL FINANCE NL III BV 6.75000% 18-01.03.28*	USD	400 000	200 000	300 000	300 000	275 441	0.04	
TEVA PHARMACEUTICAL FINANCE NL III BV 6.00000% 18-15.04.24*	USD	600 000		600 000				
TEVA PHARMACEUTICAL FINANCE NL III BV 4.75000% 21-09.05.27*	USD	440 000			440 000	381 161	0.05	
TEVA PHARMACEUTICAL FINANCE NL III BV 5.12500% 21-09.05.29*	USD	400 000			400 000	345 869	0.05	
TEVA PHARMACEUTICAL FINANCE NETHERLANDS 8.12500% 23-15.09.31*	USD		430 000		430 000	422 735	0.06	
TEVA PHARMACEUTICAL FINANCE NETHERLANDS 7.87500% 23-15.09.29*	USD		400 000		400 000	385 701	0.05	
TOTAL PLAY TELECOMUNICACIONES SA-REG-S 6.37500% 21-20.09.28*	USD	200 000			200 000	88 269	0.01	
TOWER BERSAMA INFRA TBK PT-REG-S 2.75000% 21-20.01.26*	USD	200 000			200 000	170 450	0.02	
TOWER BERSAMA INFRA TBK PT-REG-S 2.80000% 21-02.05.27*	USD	200 000			200 000	165 341	0.02	
TRANSELEC SA-REG-S 4.25000% 14-14.01.25*	USD	230 000			230 000	204 118	0.03	
TRANSNET SOC LTD-REG-S 8.25000% 23-06.02.28*	USD	500 000		500 000				
TRANSPORTADORA DE GAS INTER-REG-S 5.55000% 18-01.11.28*	USD	200 000			200 000	177 044	0.03	
TRANSPORTADORA DE GAS DEL SUR SA-REG-S 6.75000% 18-02.05.25*	USD	150 000			150 000	131 078	0.02	
TRANSPORTADORA DE GAS DEL PERU SA-REG-S 4.25000% 13-30.04.28*	USD	450 000		200 000	250 000	218 912	0.03	
TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 4.37500% 13-16.01.24*	USD	960 000			960 000			
TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 4.50000% 16-04.08.26*	USD	1 016 000			200 000	816 000	711 197	0.10
TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 4.50000% 20-26.06.30*	USD	800 000		200 000	600 000	505 630	0.07	
TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 5.95000% 23-14.01.31*	USD		450 000		450 000	406 328	0.06	
TRINIDAD GENERATION UNLTD-REG-S 5.25000% 16-04.11.27*	USD	600 000			600 000	527 923	0.07	
TRUST F/1401-REG-S 4.86900% 19-15.01.30*	USD	400 000		400 000				
TRUST F/1401-REG-S 5.25000% 15-30.01.26*	USD	200 000			200 000	175 411	0.02	
TRUST F/1401-REG-S 6.39000% 19-15.01.50*	USD	200 000			200 000	146 645	0.02	
TSMC ARIZONA CORP 1.75000% 21-25.10.26*	USD	200 000			200 000	165 905	0.02	
TSMC ARIZONA CORP 2.50000% 21-25.10.31*	USD	810 000		220 000	590 000	453 497	0.06	
TSMC ARIZONA CORP 3.12500% 21-25.10.41*	USD	805 000			805 000	577 426	0.08	
TSMC ARIZONA CORP 3.25000% 21-25.10.51*	USD	1 100 000	200 000	200 000	1 100 000	750 944	0.11	
TSMC ARIZONA CORP 3.87500% 22-22.04.27*	USD	230 000			230 000	200 710	0.03	
TSMC ARIZONA CORP 4.12500% 22-22.04.29*	USD	420 000		220 000	200 000	174 842	0.02	
TSMC ARIZONA CORP 4.25000% 22-22.04.32*	USD	1 180 000			1 180 000	1 031 845	0.15	
TSMC ARIZONA CORP 4.50000% 22-22.04.52*	USD	400 000		200 000	200 000	173 154	0.02	
TSMC GLOBAL LTD-REG-S 0.75000% 20-28.09.25*	USD	2 142 000			2 142 000	1 803 297	0.26	
TSMC GLOBAL LTD-REG-S 1.00000% 20-28.09.27*	USD	310 000			310 000	243 885	0.03	
TSMC GLOBAL LTD-REG-S 1.37500% 20-28.09.30*	USD	600 000	565 000	604 000	561 000	408 701	0.06	
TSMC GLOBAL LTD-REG-S 1.25000% 21-23.04.26*	USD	410 000	370 000	200 000	580 000	482 934	0.07	
TSMC GLOBAL LTD-REG-S 1.75000% 21-23.04.28*	USD	1 415 000		300 000	1 115 000	891 108	0.13	
TSMC GLOBAL LTD-REG-S 2.25000% 21-23.04.31*	USD	580 000	730 000	250 000	1 060 000	808 476	0.11	
TSMC GLOBAL LTD-REG-S 4.37500% 22-22.07.27*	USD		200 000		200 000	177 160	0.03	
TSMC GLOBAL LTD-REG-S 4.62500% 22-22.07.32*	USD	435 000			435 000	390 061	0.06	
TULLOW OIL PLC-REG-S 10.25000% 21-15.05.26*	USD	1 038 000		41 998	996 002	852 423	0.12	
TUPRAS TURKIYE PETROL-REG-S 4.50000% 17-18.10.24*	USD	400 000		400 000				
TUPY OVERSEAS SA-REG-S 4.50000% 21-16.02.31*	USD	200 000			200 000	154 752	0.02	
TURK SISE VE CAM FABRIKA-REG-S 6.95000% 19-14.03.26*	USD	200 000			200 000	180 830	0.03	
TURK TELEKOMUNIKASYON AS-REG-S 4.87500% 14-19.06.24*	USD	375 000		375 000				
TURK TELEKOMUNIKASYON AS-REG-S 6.87500% 19-28.02.25*	USD	250 000			250 000	224 612	0.03	
TURKCELL ILETISIM HIZMETLERI AS-REG-S 5.75000% 15-15.10.25*	USD	200 000			200 000	178 339	0.03	
TURKCELL ILETISIM HIZMETLERI AS-REG-S 5.80000% 18-11.04.28*	USD		200 000		200 000	173 260	0.02	
TURKEY, REPUBLIC OF 8.00000% 04-14.02.34*	USD	754 000		340 000	414 000	389 204	0.06	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
TURKEY, REPUBLIC OF 7.37500% 05-05.02.25*	USD	580 000			580 000		530 524	0.08	
TURKEY, REPUBLIC OF 6.87500% 06-17.03.36*	USD	440 000	300 000	290 000	450 000		381 503	0.05	
TURKEY, REPUBLIC OF 7.25000% 08-05.03.38*	USD	152 000		100 000	52 000		45 168	0.01	
TURKEY, REPUBLIC OF 6.75000% 10-30.05.40*	USD	246 000	160 000	290 000	116 000		93 119	0.01	
TURKEY, REPUBLIC OF 6.00000% 11-14.01.41*	USD	1 155 000	380 000	200 000	1 335 000		990 881	0.14	
TURKEY, REPUBLIC OF 4.87500% 13-16.04.43*	USD	980 000	488 000	800 000	668 000		422 671	0.06	
TURKEY, REPUBLIC OF 4.87500% 16-09.10.26*	USD	200 000	200 000		400 000		349 472	0.05	
TURKEY, REPUBLIC OF 6.00000% 17-25.03.27*	USD	280 000	430 000		710 000		631 703	0.09	
TURKEY, REPUBLIC OF 5.75000% 17-11.05.47*	USD	535 000	630 000	240 000	925 000		634 494	0.09	
TURKEY, REPUBLIC OF 5.12500% 18-17.02.28*	USD	1 970 000		400 000	1 570 000		1 343 394	0.19	
TURKEY, REPUBLIC OF 7.62500% 19-26.04.29*	USD	650 000			650 000		597 530	0.08	
TURKEY, REPUBLIC OF 6.35000% 19-10.08.24*	USD	460 000		460 000					
TURKEY, REPUBLIC OF 5.60000% 19-14.11.24*	USD	1 550 000		1 550 000					
TURKEY, REPUBLIC OF 4.25000% 20-13.03.25*	USD	655 000			655 000		581 847	0.08	
TURKEY, REPUBLIC OF 5.25000% 20-13.03.30*	USD	720 000	2 030 000	700 000	2 050 000		1 670 447	0.24	
TURKEY, REPUBLIC OF 5.95000% 20-15.01.31*	USD	555 000			555 000		462 397	0.07	
TURKEY, REPUBLIC OF 6.50000% 21-20.09.33*	USD	280 000			280 000		236 434	0.03	
TURKEY, REPUBLIC OF 9.87500% 22-15.01.28*	USD	250 000			250 000		248 044	0.04	
TURKEY, REPUBLIC OF 9.12500% 23-13.07.30*	USD		860 000		860 000		840 443	0.12	
TURKEY, REPUBLIC OF 8.60000% 22-24.09.27*	USD	280 000			280 000		267 643	0.04	
TURKEY, REPUBLIC OF-REG-S 7.25000% 22-24.02.27*	USD	1 460 000		500 000	960 000		881 425	0.12	
TURKEY, REPUBLIC OF 9.37500% 23-19.01.33*	USD	500 000			500 000		501 014	0.07	
TURKIYE IHRACAT KREDI BANKASI AS-REG-S 9.37500% 23-31.01.26*	USD	210 000			210 000		198 013	0.03	
TURKIYE IS BANKASI-REG-S 6.12500% 17-25.04.24*	USD	800 000		800 000					
TURKIYE SINAI KALKINMA BANKASI AS-REG-S 6.00000% 20-23.01.25*	USD	300 000			300 000		270 345	0.04	
TURKIYE VAKIFLAR BANKASI TAO-REG-S 5.25000% 20-05.02.25*	USD	200 000			200 000		178 789	0.03	
TURKIYE VAKIFLAR BANKASI TAO-REG-S 6.50000% 20-08.01.26*	USD	420 000			420 000		376 521	0.05	
TURKIYE VAKIFLAR BANKASI TAO-REG-S 5.50000% 21-01.10.26*	USD	460 000			460 000		400 727	0.06	
TURKIYE VAKIFLAR BANKASI TAO-REG-S 9.00000% 23-12.10.28*	USD		870 000	530 000	340 000		321 519	0.05	
UAE INTERNATIONAL GOVERNMENT BOND-REG-S 4.91700% 23-25.09.33*	USD		350 000		350 000		323 422	0.05	
UKRAINE RAILWAYS VIA RL CPTL MKTS-REG-S 8.25000% 19-09.07.24*	USD	200 000	200 000		400 000		212 565	0.03	
UKRAINE, GOVERNMENT OF-144A 7.75000% 15-01.09.25*	USD	260 000		260 000					
UKRAINE, GOVERNMENT OF-144A 7.75000% 15-01.09.27*	USD	1 791 000			1 791 000		546 859	0.08	
UKRAINE, GOVERNMENT OF-144A 7.75000% 15-01.09.28*	USD	433 000	200 000		633 000		189 288	0.03	
UKRAINE, GOVERNMENT OF-REG-S STEP-UP/DOWN 15-01.09.25*	USD	985 000			985 000		330 478	0.05	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 15-01.09.26*	USD	930 000			930 000		299 460	0.04	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 15-01.09.27*	USD	946 000	250 000		1 196 000		365 183	0.05	
UKRAINE, GOVERNMENT OF-REG-S 7.75000% 15-01.09.28*	USD	568 000	250 000		818 000		244 609	0.03	
UKRAINE, GOVERNMENT OF-REG-S 7.75000% 15-01.09.29*	USD	997 000		997 000					
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 17-25.09.34*	USD	2 088 000		300 000	1 788 000		469 447	0.07	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 18-01.02.26*	USD	350 000	250 000		600 000		204 009	0.03	
UKRAINE, GOVERNMENT OF-REG-S 9.75000% 18-01.11.30*	USD	3 325 000		504 000	2 821 000		886 765	0.13	
UKRAINE, GOVERNMENT OF-REG-S 6.87600% 21-21.05.31*	USD	1 770 000		400 000	1 370 000		359 699	0.05	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 20-15.03.35*	USD	2 640 000			2 640 000		690 765	0.10	
ULKER BISKUVI SANAYI-REG-S 6.95000% 20-30.10.25*	USD	200 000			200 000		178 519	0.03	
ULTRAPAR INTERNATIONAL SA-REG-S 5.25000% 19-06.06.29*	USD	200 000			200 000		174 145	0.02	
UNIGEL LUXEMBOURG SA-REG-S *DEFAULTED* 8.75000% 19-01.10.26*	USD	200 000		200 000					
URUGUAY, REPUBLIC OF 4.12500% 12-20.11.45*	USD	890 000	550 000	670 000	770 000		612 915	0.09	
URUGUAY, REPUBLIC OF 4.37500% 15-27.10.27*	USD	2 995 000		1 195 000	1 800 000		1 607 074	0.23	
URUGUAY, REPUBLIC OF 5.75000% 22-28.10.34*	USD	370 000	500 000	210 000	660 000		627 529	0.09	
USIMINAS INTERNATIONAL SARL-REG-S 5.87500% 19-18.07.26*	USD	200 000			200 000		177 550	0.03	
UZAUTO MOTORS AJ-REG-S 4.85000% 21-04.05.26*	USD	200 000			200 000		166 518	0.02	
UZBEKNEFTEGAZ JSC-REG-S 4.75000% 21-16.11.28*	USD	530 000	450 000	200 000	780 000		589 204	0.08	
VEB FINANCE PLC-REG-S LPN 6.80000% 10-22.11.25*	USD	150 000			150 000		0	0.00	
VENEZUELA, REP OF-REG-S *DEFAULTED* 7.75000% 09-13.10.19*	USD	42 000		42 000					
VIVO ENERGY INVEST BV-REG-S 5.12500% 20-24.09.27*	USD	400 000			400 000		342 940	0.05	
VM HOLDING SA-REG-S 5.37500% 17-04.05.27*	USD	345 000			345 000		303 070	0.04	
VOLCAN CIA MINERA SAA-REG-S 4.37500% 21-11.02.26*	USD		140 000		140 000		77 826	0.01	
VTR COMUNICACION SPA-REG-S 5.12500% 20-15.01.28*	USD	328 000			328 000		208 278	0.03	
VTR FINANCE NV-REG-S 6.37500% 20-15.07.28*	USD	200 000		200 000					
WIPRO IT SERVICES LLC-REG-S 1.50000% 21-23.06.26*	USD	200 000			200 000		165 844	0.02	
WOORI BANK-REG-S 2.00000% 22-20.01.27*	USD	200 000			200 000		165 631	0.02	
WYNN MACAU LTD-REG-S 4.87500% 17-01.10.24*	USD	200 000			200 000		178 027	0.03	
WYNN MACAU LTD-REG-S 5.50000% 17-01.10.27*	USD	200 000			200 000		172 443	0.02	
WYNN MACAU LTD-REG-S 5.12500% 19-15.12.29*	USD	200 000			200 000		164 504	0.02	
WYNN MACAU LTD-REG-S 5.50000% 20-15.01.26*	USD	400 000			400 000		351 177	0.05	
WYNN MACAU LTD-REG-S 5.62500% 20-26.08.28*	USD	600 000			600 000		512 224	0.07	
XP INC-REG-S 3.25000% 21-01.07.26*	USD	200 000			200 000		168 318	0.02	
YANLORD LAND HK CO LTD-REG-S 5.12500% 21-20.05.26*	USD	300 000			300 000		214 817	0.03	
YPF ENERGIA ELECTRICA SA-REG-S 10.00000% 19-25.07.26*	USD	165 000			165 000		146 293	0.02	
YPF SA-REG-S 6.95000% 17-21.07.27*	USD	440 000		230 000	210 000		169 768	0.02	
YPF SA-REG-S 7.00000% 17-15.12.47*	USD	458 000		170 000	288 000		190 822	0.03	



Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
YPF SA-REG-S 8.50000% 15-28.07.25*	USD	770 000			770 000	680 668	0.10	
YPF SA-REG-S 8.50000% 19-27.06.29*	USD	180 000			180 000	148 497	0.02	
YPF SA-REG-S 8.75000% 14-04.04.24*	USD	100 000		100 000				
YPF SA-REG-S 9.50000% 24-17.01.31*	USD		550 000		550 000	504 010	0.07	
YPF SA-REG-S STEP-UP 21-12.02.26*	USD	530 000		200 000	330 000	184 055	0.03	
YPF SA-REG-S STEP-UP 21-30.06.29*	USD	325 000		160 000	165 000	143 600	0.02	
YPF SA-REG-S STEP-UP 21-30.09.33*	USD	300 000	100 000		400 000	312 205	0.04	
ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 8.50000% 14-14.04.24*	USD	300 000			300 000	198 942	0.03	
ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 8.97000% 15-30.07.27*	USD	1 515 000		430 000	1 085 000	717 064	0.10	
ZORLU YENILENEBILIR ENERJI AS-REG-S 9.00000% 21-01.06.26*	USD		200 000		200 000	177 325	0.03	
<b>TOTAL USD</b>						<b>402 301 558</b>	<b>57.04</b>	
<b>Total Notes, fixed rate</b>						<b>402 301 558</b>	<b>57.04</b>	

### Notes, zero coupon

#### USD

BIOCEANICO SOVEREIGN CERTIFICATE-REG-S 0.00000% 19-05.06.34*	USD	460 000			460 000	264 025	0.04	
CHILE ELECTRICITY PEC SPA-REG-S 0.00000% 21-25.01.28*	USD		330 000		330 000	231 243	0.03	
ECUADOR, REPUBLIC OF-REG-S 0.00000% 20-31.07.30*	USD	2 620 273	700 000	1 233 000	2 087 273	926 843	0.13	
GHANA GOVT INTNL BOND-REG-S 0.00000% 21-07.04.25*	USD	1 210 000			1 210 000	439 345	0.06	
RUTAS 2 AND 7 FINANCE LTD-REG-S 0.00000% 19-30.09.36*	USD	200 000			200 000	106 699	0.02	
<b>TOTAL USD</b>						<b>1 968 155</b>	<b>0.28</b>	
<b>Total Notes, zero coupon</b>						<b>1 968 155</b>	<b>0.28</b>	

### Notes, floating rate

#### USD

ABSA GROUP LTD-REG-S-SUB 6.375%/VAR 21-PRP*	USD	200 000	200 000		400 000	346 049	0.05	
ACCESS BANK PLC-SUB-REG-S 9.125%/VAR 21-PRP*	USD	250 000			250 000	209 061	0.03	
AES GENER SA-REG-S-SUB 6.350%/VAR 19-07.10.79*	USD		200 000	200 000				
AKBANK TAS-REG-S-SUB 6.797%/VAR 18-27.04.28*	USD	400 000		400 000				
BANCO BILBAO VIZCAYA ARGENTARIA-SUB 7.883%/VAR 23-15.11.34*	USD		200 000	200 000				
BANCO BTG PACTUAL SA/CYM-REG-S-SUB 7.750%/VAR 19-15.02.29*	USD		200 000	200 000				
BANCO DE CREDITO DEL PERU-REG-S-SUB 3.125%/VAR 20-01.07.30*	USD	319 000	200 000		519 000	447 158	0.06	
BANCO DE CREDITO DEL PERU-REG-S-SUB 3.250%/VAR 21-30.09.31*	USD	220 000	200 000		420 000	348 804	0.05	
BANCO DO BRASIL CAYMAN-REG-S-SUB 6.250%/VAR 13-PRP*	USD	550 000		300 000	250 000	225 087	0.03	
BANCO DO BRASIL CAYMAN-REG-S-SUB COCO 9.000%/VAR 14-PRP*	USD	330 000			330 000	298 160	0.04	
BANCO GENERAL SA-REG-S-SUB 5.250%/VAR 21-PRP*	USD	215 000			215 000	164 750	0.02	
BANCO GNB SUDAMERIS SA-REG-S-SUB 6.500%/VAR 17-03.04.27*	USD	100 000			100 000	85 935	0.01	
BANCO INTL PERU-REG-S-SUB 4.000%/VAR 20-08.07.30*	USD	200 000	200 000		400 000	346 319	0.05	
BANCO MACRO SA-REG-S-SUB 6.750%/VAR 16-04.11.26*	USD	200 000			200 000	167 422	0.02	
BANCO MER DEL NORTE SAVGRAND CY-REG-S-SUB 7.625%/VAR 17-PRP*	USD	225 000			225 000	201 391	0.03	
BANCO NACIONAL DE COM-REG-S-SUB 2.720%/VAR 21-11.08.31*	USD	205 000			205 000	164 679	0.02	
BANCO SANTANDER SA-REG-S-SUB COCO 5.950%/VAR 18-01.10.28*	USD	200 000		200 000				
BANCOLOMBIA SA-SUB 4.875%/VAR 17-18.10.27*	USD	580 000	400 000	200 000	780 000	699 933	0.10	
BANGKOK BANK -REG-S-SUB 3.466%/VAR 21-23.09.36*	USD	450 000			450 000	341 287	0.05	
BANK HAPAOALIM BM-144A-REG-S-SUB COCO 3.255%/VAR 21-21.01.32*	USD	245 000			245 000	198 122	0.03	
BANK LEUMI ISR BM-144A-REG-S-SUB COCO 3.275%/VAR 20-29.01.31*	USD	230 000			230 000	192 207	0.03	
BBVA BANCO CONTINENTAL SA-REG-S-SUB 5.250%/VAR 14-22.09.29*	USD	200 000		200 000				
BBVA BANCOMER SA/TEXAS-REG-S-SUB 5.125%/VAR 18-18.01.33*	USD		200 000		200 000	166 798	0.02	
BBVA BANCOMER SA/TEXAS-REG-S-SUB 5.875%/VAR 19-13.09.34*	USD	200 000	200 000	200 000	200 000	170 120	0.02	
BRASKEM NETHERLANDS FINANCE-REG-S-SUB 8.500%/VAR 20-23.01.81*	USD	200 000			200 000	180 759	0.03	
BURGAN BANK SAK-REG-S-SUB 2.750%/VAR 20-15.12.31*	USD		500 000		500 000	387 166	0.05	
CEMEX SAB DE CV-REG-S-SUB 5.125%/VAR 21-PRP*	USD	200 000			200 000	173 948	0.02	
CLI OVERSEAS CO LTD/HK-REG-S-SUB 5.350%/VAR 23-15.08.33*	USD		720 000	400 000	320 000	290 435	0.04	
COMMERCIAL BANK OF DUBAI PSC-REG-S-SUB 6.000%/VAR 20-PRP*	USD	200 000			200 000	179 296	0.03	
COMMERCIAL BK PS-REG-S-SUB 4.500%/VAR 21-PRP*	USD	200 000	200 000		400 000	333 822	0.05	
DP WORLD SALAAM-REG-S-SUB 6.000%/VAR 20-PRP*	USD	335 000			335 000	301 169	0.04	
ECOBANK TRANSNATIONAL INC-REG-S-SUB 8.750%/VAR 21-17.06.31*	USD	200 000			200 000	172 104	0.02	
EMIRATES NBD BANK PJSC-REG-S-SUB 4.250%/VAR 21-PRP*	USD	360 000	200 000		560 000	466 563	0.07	
FIRST ABU DHABI BANK PJSC-REG-S-SUB 6.320%/VAR 23-04.04.34*	USD		200 000		200 000	184 306	0.03	
FWD GROUP HOLDINGS LTD-REG-S-SUB 6.375%/VAR 19-PRP*	USD	200 000			200 000	175 578	0.02	
GLOBAL BANK CORP-REG-S 5.250%/VAR 19-16.04.29*	USD	200 000			200 000	166 235	0.02	
GLOBAL LOGISTIC PROPERTIES-REG-S-SUB 4.500%/VAR 21-PRP*	USD	500 000		500 000				
HANWHA LIFE INSURANCE CO-REG-S-SUB 4.700%/VAR 18-PRP*	USD	220 000		220 000				
HANWHA LIFE INSURANCE CO LT-REG-S-SUB 3.379%/VAR 22-04.02.32*	USD	400 000			400 000	333 663	0.05	
ITAU UNIBANCO HOLDING SA-REG-S-SUB 3.875%/VAR 21-15.04.31*	USD		400 000	200 000	200 000	171 364	0.02	
KRUNG THAI/CAYMAN ISLANDS-REG-S-SUB COCO 4.400%/VAR 21-PRP*	USD	200 000			200 000	170 773	0.02	
KYOBO LF INSURANCE CO LTD REG-S-SUB 5.900%/VAR 22-15.06.52*	USD		200 000		200 000	179 239	0.03	
MAF GLOBAL SECURITIES LTD-REG-S-SUB 7.875%/VAR 22-PRP*	USD	200 000			200 000	188 866	0.03	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
MUANG THAI LIFE ASSURANCE-REG-S-SUB 3.552%/VAR 21-27.01.37*	USD	310 000			310 000	259 828	0.04	
NANYANG COMMERCIAL BANK LTD-REG-S-SUB 3.800%/VAR 19-20.11.29*	USD	250 000			250 000	221 956	0.03	
NBK TIER 2 LTD-REG-S-SUB 2.500%/VAR 20-24.11.30*	USD	200 000			200 000	170 120	0.02	
OVERSEA-CHINESE BKNG-REG-S-SUB 1.832%/VAR 20-10.09.30*	USD	680 000		480 000	200 000	170 241	0.02	
PRUDENTIAL FUNDING PLC-REG-S-SUB 2.950%/VAR 21-03.11.33*	USD	370 000			370 000	295 767	0.04	
STANDARD CHARTERED PLC-REG-S 7.776%/VAR 22-16.11.25*	USD		300 000		300 000	273 232	0.04	
STANDARD CHARTERED PLC-REG-S 7.767%/VAR 22-16.11.28*	USD	300 000	200 000		500 000	481 772	0.07	
STANDARD CHARTERED PLC-REG-S 6.170%/VAR 23-09.01.27*	USD	300 000			300 000	272 563	0.04	
STANDARD CHARTERED PLC-REG-S 6.301%/VAR 23-09.01.29*	USD	300 000			300 000	277 870	0.04	
STANDARD CHARTERED PLC-REG-S 6.187%/VAR 23-06.07.27*	USD		500 000		500 000	454 841	0.06	
STANDARD CHARTERED PLC-REG-S 2.678%/VAR 21-29.06.32*	USD	800 000	200 000		1 000 000	739 741	0.10	
TURKIYE GARANTI BANK AS-REG-S-SUB 6.125%/VAR 17-24.05.27*	USD	400 000			400 000	356 785	0.05	
TURKIYE IS BANKASI AS-REG-S-SUB 7.750%/VAR 20-22.01.30*	USD	800 000		500 000	300 000	268 943	0.04	
TURKIYE IS BANKASI-REG-S-SUB 7.000%/VAR 17-29.06.28*	USD	340 000			340 000	322 315	0.05	
YAPI VE KREDI BANKASI AS-REG-S-SUB 7.875%/VAR 21-22.01.31*	USD	495 000			495 000	446 569	0.06	
<b>TOTAL USD</b>						<b>13 841 107</b>	<b>1.96</b>	
<b>Total Notes, floating rate</b>						<b>13 841 107</b>	<b>1.96</b>	

### Medium term notes, fixed rate

#### USD

ABQ FINANCE LTD-REG-S 3.12500% 19-24.09.24*	USD	200 000		200 000				
ABQ FINANCE LTD-REG-S 1.87500% 20-08.09.25*	USD	400 000			400 000	341 113	0.05	
ABQ FINANCE LTD-REG-S 2.00000% 21-06.07.26*	USD		200 000		200 000	166 742	0.02	
ABU DHABI COMMERCIAL BANK PJSC-REG-S 4.50000% 22-14.09.27*	USD	200 000			200 000	176 594	0.03	
ABU DHABI COMMERCIAL BANK PJSC-REG-S 5.50000% 23-12.01.29*	USD		300 000		300 000	274 348	0.04	
ABU DHABI GOVERNMENT INTL-REG-S 1.87500% 21-15.09.31*	USD	1 307 000	220 000		1 527 000	1 143 633	0.16	
ABU DHABI GOVERNMENT INTERNAT-REG-S 3.00000% 21-15.09.51*	USD	1 045 000	300 000		1 345 000	824 916	0.12	
ABU DHABI PORTS CO PJSC-REG-S 2.50000% 21-06.05.31*	USD	240 000			240 000	182 459	0.03	
ABU DHABI, EMIRATE OF-REG-S 2.50000% 20-16.04.25*	USD	2 075 000		1 525 000	550 000	482 020	0.07	
ABU DHABI, EMIRATE OF-REG-S 3.12500% 20-16.04.30*	USD	200 000			200 000	165 841	0.02	
ABU DHABI, EMIRATE OF-REG-S 3.87500% 20-16.04.50*	USD	1 060 000		300 000	760 000	547 283	0.08	
ABU DHABI, EMIRATE OF-REG-S 0.75000% 20-02.09.23*	USD	270 000		270 000				
ABU DHABI, EMIRATE OF-REG-S 2.70000% 20-02.09.70*	USD	2 030 000	500 000	2 310 000	220 000	116 725	0.02	
ABU DHABI, EMIRATE OF-REG-S 1.70000% 20-02.03.31*	USD	1 530 000	935 000		2 465 000	1 844 175	0.26	
ABU DHABI, EMIRATE OF-REG-S 1.62500% 21-02.06.28*	USD	1 340 000			1 340 000	1 069 649	0.15	
AC ENERGY FINANCE INTERNATIONAL LTD-REG-S 5.10000% 20-PRP*	USD	200 000			200 000	143 793	0.02	
ACEN FINANCE LTD-REG-S 4.00000% 21-PRP*	USD	200 000			200 000	117 071	0.02	
ADANIREN KODSOPAR WARSON-REG-S 4.62500% 19-15.10.39*	USD	200 000			200 000	130 684	0.02	
AIA GROUP LTD-REG-S 4.87500% 14-11.03.44*	USD	200 000			200 000	173 009	0.02	
ALDAR SUKUK NO 2 LTD-REG-S 3.87500% 19-22.10.29*	USD	200 000			200 000	168 530	0.02	
ARAB REPUBLIC OF EGYPT-REG-S 5.87500% 21-16.02.31*	USD	700 000			700 000	504 392	0.07	
AUB SUKUK LTD-REG-S 2.61500% 21-09.09.26*	USD		200 000		200 000	168 206	0.02	
AXIATA SPV2 BHD-REG-S 2.16300% 20-19.08.30*	USD	300 000	230 000	330 000	200 000	150 992	0.02	
AZURE POWER SOLAR ENERGY PVT LTD-REG-S 5.65000% 19-24.12.24*	USD	220 000			220 000	192 744	0.03	
BAHRAIN GVT INTERNATIONAL BOND-REG-S 5.25000% 21-25.01.33*	USD	840 000	200 000	200 000	840 000	672 654	0.10	
BAHRAIN GVT INTERNATIONAL BOND-REG-S 5.62500% 21-18.05.34*	USD	910 000	500 000	540 000	870 000	706 962	0.10	
BAHRAIN, KINGDOM OF-REG-S 4.25000% 21-25.01.28*	USD	595 000	205 000	200 000	600 000	504 111	0.07	
BAHRAIN, KINGDOM OF-REG-S 6.25000% 21-25.01.51*	USD	420 000	200 000		620 000	463 500	0.07	
BANCO BRADESCO SA GRAND CY BR-REG-S 3.20000% 20-27.01.25*	USD	200 000			200 000	175 862	0.02	
BANCO DE CREDITO E INVERSIONES SA-REG-S 2.87500% 21-14.10.31*	USD	250 000			250 000	191 891	0.03	
BANGKOK BANK PCL/HONG KONG-REG-S 5.50000% 23-21.09.33*	USD		530 000		530 000	480 059	0.07	
BANGKOK BANK PUBLIC CO LTD-REG-S 5.00000% 13-03.10.23*	USD	760 000		760 000				
BANK GOSPODARSTWA KRAJOWEGO-REG-S 5.37500% 23-22.05.33*	USD		2 760 000	700 000	2 060 000	1 846 165	0.26	
BANK MANDIRI PERSERO TBK PT-REG-S 3.75000% 19-11.04.24*	USD	200 000		200 000				
BANK MANDIRI PERSERO TBK PT-REG-S 4.75000% 20-13.05.25*	USD	200 000			200 000	178 441	0.03	
BANK MANDIRI PERSERO TBK PT-REG-S 2.00000% 21-19.04.26*	USD		535 000		535 000	449 449	0.06	
BANK MUSCAT SAOG-REG-S 4.75000% 21-17.03.26*	USD	420 000		200 000	220 000	193 824	0.03	
BANK NEGARA INDONESIA PERSERO-REG-S-SUB 3.75000% 21-30.03.26*	USD	200 000			200 000	172 199	0.02	
BANK OF CHINA LTD-REG-S-SUB 5.00000% 14-13.11.24*	USD	400 000			400 000	358 817	0.05	
BANK OF THE PHILIPPINE ISLANDS-REG-S 4.25000% 18-04.09.23*	USD	420 000		420 000				
BANKOK BANK PCL HONG KONG-REG-S 4.05000% 18-19.03.24*	USD	275 000		275 000				
BANKOK BANK PCL HONG KONG-REG-S 4.45000% 18-19.09.28*	USD	400 000			400 000	349 490	0.05	
BHARAT PETROLEUM CORP LTD-REG-S 4.00000% 15-08.05.25*	USD	420 000		420 000				
BOC AVIATION LTD-REG-S 3.50000% 17-18.09.27*	USD		820 000	820 000				
BOC AVIATION LTD-REG-S 3.00000% 19-11.09.29*	USD	265 000			265 000	214 707	0.03	
BOC AVIATION LTD-REG-S 3.25000% 20-29.04.25*	USD	480 000			480 000	421 064	0.06	
BOC AVIATION LTD-REG-S 2.62500% 20-17.09.30*	USD	200 000			200 000	155 241	0.02	
BOC AVIATION LTD-REG-S 2.62500% 20-17.01.25*	USD	300 000			300 000	263 164	0.04	
BOC AVIATION LTD-REG-S 1.75000% 21-21.01.26*	USD	560 000			560 000	472 514	0.07	
BOC AVIATION LTD-REG-S 4.50000% 23-23.05.28*	USD		300 000		300 000	263 422	0.04	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
BOC AVIATION USA CORP-REG-S 4.87500% 23-03.05.33*	USD		300 000		300 000		264 055	0.04	
BOC AVIATION USA CORP-REG-S 5.75000% 23-09.11.28*	USD		310 000		310 000		286 340	0.04	
BOS FUNDING LTD-REG-S 4.00000% 19-18.09.24*	USD	200 000			200 000		177 978	0.03	
BOS FUNDING LTD-REG-S 7.00000% 23-14.03.28*	USD	200 000			200 000		187 852	0.03	
BOUBYAN SUKUK LTD-REG-S 3.38900% 22-29.03.27*	USD		290 000		290 000		247 898	0.04	
BPRL INTERNATIONAL SINGAPORE PTE-REG-S 4.37500% 17-18.01.27*	USD	200 000		200 000					
CATHAY PACIFIC MTNFINANCING HK LT-REG-S 4.87500% 21-17.08.26*	USD	200 000			200 000		177 253	0.03	
CBQ FINANCE LTD-REG-S 2.00000% 21-12.05.26*	USD	300 000			300 000		251 566	0.04	
CCBL CAYMAN 1 CORP LTD-REG-S 1.99000% 20-21.07.25*	USD	200 000			200 000		172 016	0.02	
CDBL FUNDING 2-REG-S 2.00000% 21-04.03.26*	USD		200 000		200 000		169 443	0.02	
CHAILEASE INTERNATIONAL FINANCE C-REG-S 3.75000% 20-22.10.23*	USD	200 000		200 000					
CHAMPION MTN LTD-REG-S 2.95000% 20-15.06.30*	USD	200 000			200 000		148 693	0.02	
CHINA CINDA FINANCE 2015 I LTD-REG-S 4.25000% 15-23.04.25*	USD	400 000			400 000		354 526	0.05	
CHINA CINDA FINANCE 2017 I LTD-REG-S 4.75000% 18-08.02.28*	USD	200 000			200 000		175 071	0.02	
CHINA OVERSEAS FINAN CAYMAN VIII-REG-S 3.45000% 19-15.07.29*	USD	350 000			350 000		283 506	0.04	
CMT MTN PTE LTD-REG-S 3.60900% 19-04.04.29*	USD	200 000			200 000		168 634	0.02	
COSL SINGAPORE CAPITAL LTD-REG-S 4.50000% 15-30.07.25*	USD	200 000		200 000					
DIB SUKUK LTD-REG-S 1.95900% 21-22.06.26*	USD	440 000			440 000		368 384	0.05	
DOHA FINANCE LTD-REG-S 2.37500% 21-31.03.26*	USD	200 000			200 000		168 656	0.02	
DP WORLD CRESCENT LTD-REG-S 4.84800% 18-26.09.28*	USD	330 000			330 000		292 680	0.04	
DP WORLD CRESCENT LTD-REG-S 3.87500% 19-18.07.29*	USD	750 000		200 000	550 000		464 888	0.07	
DP WORLD CRESCENT LTD-REG-S 3.74950% 19-30.01.30*	USD	310 000			310 000		259 148	0.04	
DP WORLD PLC-REG-S 4.70000% 19-30.09.49*	USD	225 000			225 000		167 762	0.02	
DP WORLD PLC-REG-S 5.62500% 18-25.09.48*	USD	200 000			200 000		171 744	0.02	
DP WORLD PLC-REG-S 6.85000% 07-02.07.37*	USD	480 000			480 000		471 922	0.07	
DUBAI, GOVERNMENT OF-REG-S 3.90000% 20-09.09.50*	USD	400 000			400 000		266 945	0.04	
EASTERN AND SOUTHERN AFRICAN TRAD-REG-S 4.87500% 19-23.05.24*	USD	295 000	220 000	515 000					
EASTERN AND SOUTHERN AFRICAN TRAD-REG-S 4.12500% 21-30.06.28*	USD	400 000			400 000		313 876	0.04	
EGYPT, REPUBLIC OF-REG-S 5.87500% 15-11.06.25*	USD	705 000			705 000		625 469	0.09	
EGYPT, REPUBLIC OF-REG-S 8.50000% 17-31.01.47*	USD	905 000	200 000		1 105 000		789 998	0.11	
EGYPT, REPUBLIC OF-REG-S 7.50000% 17-31.01.27*	USD	1 134 000	600 000	1 021 000	713 000		618 518	0.09	
EGYPT, REPUBLIC OF-REG-S 6.20040% 19-01.03.24*	USD	480 000		480 000					
EGYPT, REPUBLIC OF-REG-S 7.60030% 19-01.03.29*	USD	880 000			880 000		731 684	0.10	
EGYPT, REPUBLIC OF-REG-S 8.70020% 19-01.03.49*	USD	700 000			700 000		510 106	0.07	
EGYPT, REPUBLIC OF-REG-S 7.05290% 19-15.01.32*	USD	430 000			430 000		320 855	0.05	
EGYPT, REPUBLIC OF-REG-S 8.15000% 19-20.11.59*	USD	1 170 000	220 000	270 000	1 120 000		772 981	0.11	
EGYPT, REPUBLIC OF-REG-S 3.87500% 21-16.02.26*	USD	1 305 000		800 000	505 000		417 897	0.06	
EGYPT, REPUBLIC OF-REG-S 7.50000% 21-16.02.61*	USD		200 000		200 000		129 250	0.02	
EGYPT, REPUBLIC OF-REG-S 5.80000% 21-30.09.27*	USD	600 000	450 000	200 000	850 000		690 949	0.10	
EGYPT, REPUBLIC OF-REG-S 7.30000% 21-30.09.33*	USD	420 000	400 000	212 000	608 000		448 711	0.06	
EGYPT, REPUBLIC OF-REG-S 8.75000% 21-30.09.51*	USD	570 000			570 000		415 211	0.06	
EI SUKUK CO LTD-REG-S 2.08200% 21-02.11.26*	USD	300 000			300 000		249 522	0.04	
EMIRATES DEVELOPMENT BANK PJSC-REG-S 3.51600% 19-06.03.24*	USD	200 000		200 000					
EMIRATES DEVELOPMENT BANK PJSC-REG-S 1.63900% 21-15.06.26*	USD	300 000			300 000		249 353	0.04	
EMIRATES NBD BANK PJSC-REG-S 5.87500% 23-11.10.28*	USD		200 000		200 000		185 094	0.03	
EMIRATES TELECOM CORP-REG-S 3.50000% 14-18.06.24*	USD	200 000		200 000					
ESIC SUKUK LTD-REG-S 3.93900% 19-30.07.24*	USD	200 000		200 000					
FAR EAST HORIZON LTD-REG-S 4.25000% 21-26.10.26*	USD	200 000			200 000		170 830	0.02	
FINANCE DEP GOVT OF SHARIAH-REG-S 4.37500% 21-10.03.51*	USD	400 000			400 000		253 111	0.04	
FINANCE DEPARTMENT GOVT OF SHARIAH-REG-S 4.00000% 20-28.07.50*	USD	470 000			470 000		278 736	0.04	
FINANCE DEPARTMENT GOVT OF SHARIAH-REG-S 3.62500% 21-10.03.33*	USD	200 000		200 000					
FIRST ABU DHABI BANK PJSC-REG-S 5.12500% 22-13.10.27*	USD	400 000		400 000					
FIRST ABU DHABI BANK PJSC-REG-S 4.37500% 23-24.04.28*	USD	200 000			200 000		175 805	0.02	
FOXCONN FAR EAST LTD-REG-S 3.00000% 16-23.09.26*	USD		340 000		340 000		287 879	0.04	
FREEMPORT INDONESIA-REG-S PT 4.76300% 22-14.04.27*	USD	200 000			200 000		175 815	0.02	
FREEMPORT INDONESIA-REG-S S 5.31500% 22-14.04.32*	USD	350 000			350 000		307 774	0.04	
FUQING INVESTMENT MANAGEMENT LTD-REG-S 3.25000% 20-23.06.25*	USD	200 000			200 000		161 962	0.02	
GC TREASURY CENTER CO LTD-REG-S 2.98000% 21-18.03.31*	USD	520 000		310 000	210 000		158 513	0.02	
GC TREASURY CENTER CO LTD-REG-S 4.30000% 21-18.03.51*	USD	340 000			340 000		231 494	0.03	
GC TREASURY CENTER CO LTD-REG-S 4.40000% 22-30.03.32*	USD	510 000		200 000	310 000		253 616	0.04	
GC TREASURY CENTER CO LTD-REG-S 5.20000% 22-30.03.52*	USD	670 000		335 000	335 000		262 898	0.04	
GLP CHINA HOLDINGS LTD-REG-S 2.95000% 21-29.03.26*	USD	200 000			200 000		143 903	0.02	
GOODMAN HK FINANCE-REG-S 3.00000% 20-22.07.30*	USD	200 000			200 000		152 957	0.02	
GREENKO POWER II LTD-REG-S 4.30000% 21-13.12.28*	USD	900 000		200 000	700 000		518 301	0.07	
GRUPO TELEVISIA SAB 8.50000% 02-11.03.32*	USD	200 000		50 000	150 000		154 921	0.02	
HANA BANK-REG-S 1.25000% 21-16.12.26*	USD	285 000			285 000		231 042	0.03	
HONGKONG LAND FINANCE CO LTD-REG-S 2.25000% 21-15.07.31*	USD	465 000			465 000		343 727	0.05	
HUARONG FINANCE 2017 CO-REG-S 4.95000% 17-07.11.47*	USD	260 000		260 000					
HUARONG FINANCE II CO LTD-REG-S 5.50000% 15-16.01.25*	USD	200 000		200 000					
HUARONG FINANCE-REG-S 4.50000% 19-29.05.29*	USD	200 000	200 000	400 000					
HUTAMA KARYA PERSERO PT-REG-S 3.75000% 20-11.05.30*	USD	200 000			200 000		165 949	0.02	

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
HYUNDAI MOTOR MANUFACTURING INDON-REG-S 1.75000% 21-06.05.26*	USD	200 000		200 000	166 298	0.02	
ICBCIL FINANCE CO LTD-REG-S 1.62500% 21-02.11.24*	USD	430 000		430 000	377 719	0.05	
ICTSI TREASURY BV-REG-S 5.87500% 13-17.09.25*	USD	475 000		475 000	427 833	0.06	
INDIA CLEAN ENERGY HOLDINGS-REG-S 4.50000% 22-18.04.27*	USD	270 000		270 000	223 184	0.03	
INDIAN RAILWAY FINANCE CORP LTD-REG-S 3.57000% 22-21.01.32*	USD	200 000		200 000	159 249	0.02	
INDONESIA, REPUBLIC OF-REG-S 4.12500% 15-15.01.25*	USD	700 000	500 000	200 000	178 803	0.03	
INDONESIA, REPUBLIC OF-REG-S 6.75000% 14-15.01.44*	USD	280 000	250 000	530 000	560 056	0.08	
INDONESIA, REPUBLIC OF-REG-S 5.12500% 15-15.01.45*	USD	715 000	330 000	385 000	344 346	0.05	
INDONESIA, REPUBLIC OF-REG-S 5.95000% 15-08.01.46*	USD	200 000	230 000	430 000	418 010	0.06	
INDONESIA, REPUBLIC OF-REG-S 3.85000% 17-18.07.27*	USD	500 000	600 000	1 100 000	957 540	0.14	
INDONESIA, REPUBLIC OF-REG-S 4.75000% 17-18.07.47*	USD	200 000		200 000	169 386	0.02	
INDUS & COM BK OF CH/HK-REG-S 1.62500% 21-28.10.26*	USD	450 000		450 000	372 136	0.05	
INDUSTRIAL BANK CO LTD/HONG KONG-REG-S 0.87500% 21-10.06.24*	USD	200 000		200 000	178 351	0.03	
IOI INVESTMENT L BHD-REG-S 3.37500% 21-02.11.31*	USD	200 000		200 000	153 916	0.02	
KASIKORNBANK PCL/HONG KONG-REG-S 3.25600% 18-12.07.23*	USD	310 000	310 000				
KAZAKHSTAN, REPUBLIC OF-REG-S 5.12500% 15-21.07.25*	USD	2 718 000	2 300 000	418 000	379 742	0.05	
KAZAKHSTAN, REPUBLIC OF-REG-S 6.50000% 15-21.07.45*	USD	2 100 000	500 000	2 600 000	2 625 883	0.37	
KFH SUKUK CO-REG-S 5.01100% 24-17.01.29*	USD	200 000	200 000	200 000	178 730	0.03	
KHAZANAH CAPITAL LTD-REG-S 4.87600% 23-01.06.33*	USD	880 000	200 000	680 000	603 203	0.09	
KHAZANAH GLOBAL SUKUK BHD-REG-S 4.68700% 23-01.06.28*	USD	940 000	200 000	740 000	656 374	0.09	
KINGDOM OF SAUDI ARABIA-REG-S 2.25000% 21-02.02.33*	USD	1 190 000	710 000	980 000	668 353	0.09	
KOOKMIN BANK-REG-S 2.37500% 22-15.02.27*	USD	210 000		210 000	175 646	0.02	
KOREA ELECTRIC POWER CORP-REG-S 2.50000% 19-24.06.24*	USD	200 000		200 000	178 911	0.03	
KOREA GAS CORP-REG-S 3.12500% 17-20.07.27*	USD	200 000		200 000	169 719	0.02	
KOREA GAS CORP-REG-S 2.00000% 21-13.07.31*	USD	310 000		310 000	228 279	0.03	
KOREA GAS CORPORATION-REG-S 1.12500% 21-13.07.26*	USD	225 000		225 000	184 911	0.03	
KOREA HYDRO & NUCLER POWER CO LTD-REG-S 5.00000% 23-18.07.28*	USD	450 000		450 000	406 036	0.06	
KSA SUKUK LTD-REG-S 3.62800% 17-20.04.27*	USD	645 000	470 000	1 115 000	971 014	0.14	
KSA SUKUK LTD-REG-S 4.30300% 18-19.01.29*	USD	285 000		285 000	251 566	0.04	
KSA SUKUK LTD-REG-S 2.96900% 19-29.10.29*	USD	3 470 000		3 470 000	2 838 280	0.40	
LI & FUNG LTD-REG-S 4.50000% 20-18.08.25*	USD	200 000	200 000				
LINK FINANCE CAYMAN 2009 LTD-REG-S 3.60000% 14-03.09.24*	USD	200 000		200 000	178 536	0.03	
LINK FINANCE CAYMAN 2009 LTD-REG-S 2.75000% 22-19.01.32*	USD	200 000		200 000	152 535	0.02	
MAF SUKUK LTD-REG-S 3.93250% 19-28.02.30*	USD	600 000	290 000	310 000	261 249	0.04	
MASDAR ABU DHABI FUTURE ENERGY CO-REG-S 4.87500% 23-25.07.33*	USD	230 000		230 000	203 212	0.03	
MAURITIUS COMMERCIAL BANK LTD-REG-S 7.95000% 23-26.04.28*	USD	400 000		400 000	386 764	0.05	
MDGH - GMTN BV-REG-S 3.75000% 17-19.04.29*	USD	660 000		660 000	562 138	0.08	
MDGH - GMTN BV-REG-S 4.50000% 18-07.11.28*	USD	1 005 000	1 005 000				
MDGH - GMTN BV-REG-S 2.50000% 19-07.11.24*	USD	200 000		200 000	176 398	0.03	
MDGH - GMTN BV-REG-S 2.87500% 19-07.11.29*	USD	270 000		270 000	219 554	0.03	
MDGH - GMTN BV-REG-S 3.70000% 19-07.11.49*	USD	220 000		220 000	150 040	0.02	
MDGH - GMTN BV-REG-S 3.95000% 20-21.05.50*	USD	400 000		400 000	284 058	0.04	
MDGH - GMTN BV-REG-S 2.50000% 20-21.05.26*	USD	444 000	444 000				
MDGH GMTN RSC LTD-REG-S 6.87500% 11-01.11.41*	USD	865 000	200 000	480 000	585 000	0.09	
MDGH GMTN RSC LTD-REG-S 2.50000% 21-03.06.31*	USD	275 000	220 000	295 000	200 000	0.02	
MDGH GMTN RSC LTD-REG-S 4.37500% 23-22.11.33*	USD	400 000		400 000	342 716	0.05	
MEGLOBAL BV-REG-S 2.62500% 21-28.04.28*	USD	200 000		200 000	160 662	0.02	
MEGLOBAL BV-REG-S 4.25000% 16-03.11.26*	USD	941 000		941 000	814 186	0.12	
MEGLOBAL CANADA INC-REG-S 5.87500% 20-18.05.30*	USD	500 000	200 000	300 000	272 743	0.04	
MEGLOBAL CANADA INC-REG-S 5.00000% 20-18.05.25*	USD	400 000		400 000	355 881	0.05	
MEXICO, UNITED STATES OF 8.30000% 01-15.08.31*	USD	250 000		250 000	268 662	0.04	
MEXICO, UNITED STATES OF 7.50000% 03-08.04.33*	USD	320 000		320 000	325 549	0.05	
MEXICO, UNITED STATES OF 6.75000% 04-27.09.34*	USD	895 000		895 000	861 800	0.12	
MEXICO, UNITED STATES OF 4.75000% 12-08.03.44*	USD	1 264 000		1 264 000	952 058	0.13	
MEXICO, UNITED STATES OF 5.55000% 14-21.01.45*	USD	260 000	290 000	550 000	461 792	0.07	
MEXICO, UNITED STATES OF 4.12500% 16-21.01.26*	USD	300 000	300 000	200 000	353 637	0.05	
MEXICO, UNITED STATES OF 3.75000% 21-19.04.71*	USD	1 960 000	300 000	300 000	1 127 080	0.16	
MISC CAPITAL TWO LABUAN LTD-REG-S 3.62500% 22-06.04.25*	USD	200 000		200 000	176 371	0.03	
MISC CAPITAL TWO LABUAN LTD-REG-S 3.75000% 22-06.04.27*	USD	630 000		630 000	541 588	0.08	
MONGOLIA, GOVERNMENT OF-REG-S 8.75000% 17-09.03.24*	USD	210 000	210 000				
MTR CORP LTD-REG-S 1.62500% 20-19.08.30*	USD	365 000		365 000	273 200	0.04	
NAN FUNG TREASURY LTD-REG-S 5.00000% 18-05.09.28*	USD	200 000		200 000	172 208	0.02	
NONGHYUP BANK-REG-S 1.25000% 20-20.07.25*	USD	200 000		200 000	170 982	0.02	
OIL & NATURAL GAS CORP LTD-REG-S 3.37500% 19-05.12.29*	USD	200 000	200 000				
OMAN GOVT INTERNATIONAL BOND-REG-S 4.87500% 19-01.02.25*	USD	700 000		700 000	624 185	0.09	
OMAN GOVT INTERNATIONAL BOND-REG-S 6.00000% 19-01.08.29*	USD	4 009 000	200 000	830 000	3 110 992	0.44	
OQ SAOC-REG-S 5.12500% 21-06.05.28*	USD	350 000	200 000	550 000	485 013	0.07	
PANAMA, REPUBLIC OF 9.37500% 99-01.04.29*	USD	1 110 000	680 000	430 000	432 809	0.06	
PERTAMINA PERSERO PT-REG-S 3.10000% 20-21.01.30*	USD	580 000		580 000	466 691	0.07	
PERTAMINA PERSERO PT-REG-S 4.15000% 20-25.02.60*	USD	210 000		210 000	143 659	0.02	
PERTAMINA PT-REG-S 6.50000% 18-07.11.48*	USD	400 000	200 000	600 000	581 346	0.08	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PERUSAHAAN PENERBIT SBSN-REG-S 3.90000% 19-20.08.24*	USD	400 000			400 000	358 010	0.05	
PERUSAHAAN PENERBIT SBSN-REG-S 4.45000% 19-20.02.29*	USD	225 000			225 000	198 533	0.03	
PETRONAS CAPITAL LTD-REG-S 4.50000% 15-18.03.45*	USD	640 000		640 000				
PETRONAS CAPITAL LTD-REG-S 3.50000% 20-21.04.30*	USD	1 470 000		1 470 000				
PETRONAS CAPITAL LTD-REG-S 4.55000% 20-21.04.50*	USD	1 510 000	240 000	1 750 000				
PETRONAS CAPITAL LTD-REG-S 4.80000% 20-21.04.60*	USD	820 000		820 000				
PETRONAS CAPITAL LTD-REG-S 3.40400% 21-28.04.61*	USD	1 320 000	200 000	1 520 000				
PETRONAS CAPITAL LTD-REG-S 2.48000% 21-28.01.32*	USD	1 150 000		1 150 000				
PETRONAS ENERGY CANADA LTD-REG-S 2.11200% 21-23.03.28*	USD	260 000		260 000				
PHILIPPINE NATIONAL BANK-REG-S 3.28000% 19-27.09.24*	USD	200 000		200 000				
PHILIPPINES, REPUBLIC OF THE 10.62500% 00-16.03.25*	USD	200 000			200 000	188 900	0.03	
POLAND, REPUBLIC OF 5.50000% 22-16.11.27*	USD	1 150 000	2 130 000	880 000	2 400 000	2 214 295	0.31	
POLAND, REPUBLIC OF 5.75000% 22-16.11.32*	USD	1 980 000	1 700 000	940 000	2 740 000	2 583 688	0.37	
POWER FINANCE CORP LTD-REG-S 3.95000% 20-23.04.30*	USD	200 000		200 000				
POWER FINANCE CORP LTD-REG-S 5.25000% 18-10.08.28*	USD	200 000		200 000				
POWER FINANCE CORP LTD-REG-S 3.35000% 21-16.05.31*	USD	200 000			200 000	156 434	0.02	
PROSUS NV-REG-S 3.06100% 21-13.07.31*	USD	909 000			909 000	664 585	0.09	
PTTEP TREASURY CENTER CO LTD-REG-S 3.90300% 19-06.12.59*	USD	200 000		200 000				
PTTEP TREASURY CENTER CO LTD-REG-S 2.99300% 20-15.01.30*	USD	210 000			210 000	168 106	0.02	
PTTEP TREASURY CENTER CO LTD-REG-S 2.58700% 20-10.06.27*	USD	400 000			400 000	331 566	0.05	
QNB FINANCE LTD-REG-S 3.50000% 19-28.03.24*	USD	280 000		280 000				
QNB FINANCE LTD-REG-S 2.75000% 20-12.02.27*	USD	505 000	380 000		885 000	744 749	0.11	
QNB FINANCE LTD-REG-S 2.62500% 20-12.05.25*	USD	415 000			415 000	361 642	0.05	
QNB FINANCE LTD-REG-S 1.62500% 20-22.09.25*	USD	200 000		200 000				
QNB FINANCE LTD-REG-S 1.37500% 21-26.01.26*	USD	400 000			400 000	335 286	0.05	
QTEL INTERNATIONAL FINANCE LTD-REG-S 2.62500% 21-08.04.31*	USD		500 000		500 000	387 166	0.05	
REC LTD-REG-S 2.75000% 21-13.01.27*	USD	200 000			200 000	166 788	0.02	
REC LTD-REG-S 3.37500% 19-25.07.24*	USD	200 000		200 000				
REC LTD-REG-S 5.25000% 18-13.11.23*	USD	200 000		200 000				
REPUBLIC OF UZBEKISTAN BOND-REG-S 5.37500% 19-20.02.29*	USD	800 000	280 000	400 000	680 000	576 340	0.08	
REPUBLIC OF UZBEKISTAN BOND-REG-S 4.75000% 19-20.02.24*	USD	240 000		240 000				
REPUBLIC OF UZBEKISTAN BOND-REG-S 3.70000% 20-25.11.30*	USD	410 000	400 000	440 000	370 000	277 611	0.04	
REPUBLIC OF UZBEKISTAN BOND-REG-S 7.85000% 23-12.10.28*	USD	400 000		400 000	400 000	377 246	0.05	
RHB BANK BHD-REG-S 1.65800% 21-29.06.26*	USD	210 000			210 000	173 909	0.02	
RHB BANK BHD-REG-S 3.76600% 19-19.02.24*	USD	200 000		200 000				
ROMANIA -REG-S 6.00000% 22-25.05.34*	USD	2 550 000	200 000	420 000	2 330 000	2 085 515	0.30	
ROMANIA-REG-S 4.87500% 14-22.01.24*	USD	1 650 000		1 650 000				
ROMANIA-REG-S 6.12500% 14-22.01.44*	USD	700 000	100 000	200 000	600 000	526 741	0.07	
RONGSHI INTERNATIONAL FINANCE LTD-REG-S 3.25000% 19-21.05.24*	USD	200 000		200 000				
RURAL ELECTRIFICATION CORP LTD-REG-S 4.62500% 18-22.03.28*	USD	200 000	200 000		400 000	349 738	0.05	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.25000% 16-26.10.26*	USD	921 000			921 000	795 585	0.11	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.50000% 16-26.10.46*	USD	3 341 000		1 112 000	2 229 000	1 715 922	0.24	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.62500% 17-04.03.28*	USD	1 125 000		590 000	535 000	461 696	0.07	
SAUDI GOVERNMENT INTERNATIONAL-REG-S 4.62500% 17-04.10.47*	USD	1 745 000		370 000	1 375 000	1 068 561	0.15	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.00000% 18-17.04.25*	USD	1 245 000		290 000	955 000	848 610	0.12	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.50000% 18-17.04.30*	USD	1 290 000			1 290 000	1 139 028	0.16	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.00000% 18-17.04.49*	USD	790 000			790 000	648 403	0.09	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 2.50000% 20-03.02.27*	USD	2 105 000			2 105 000	1 776 883	0.25	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 2.75000% 20-03.02.32*	USD	200 000	760 000		960 000	743 888	0.11	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.75000% 20-21.01.55*	USD	250 000	300 000		550 000	358 070	0.05	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 2.90000% 20-22.10.25*	USD	2 000 000		500 000	1 500 000	1 306 296	0.19	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.25000% 20-22.10.30*	USD	700 000	520 000		1 220 000	998 584	0.14	
SAUDI GOVERNMENT INTER-REG-S 4.50000% 20-22.04.60*	USD	350 000			350 000	259 683	0.04	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.45000% 21-02.02.61*	USD	2 655 000	780 000	930 000	2 505 000	1 503 229	0.21	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.25000% 21-17.11.51*	USD	390 000	200 000	340 000	250 000	151 571	0.02	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.87500% 23-18.07.33*	USD	400 000	400 000		400 000	358 366	0.05	
SHARIAH SUKUK PROGRAM LTD-REG-S 4.22600% 18-14.03.28*	USD	400 000	200 000	600 000				
SHARIAH SUKUK PROGRAM LTD-REG-S 3.85400% 19-03.04.26*	USD	910 000		710 000	200 000	174 271	0.02	
SHINHAN BANK CO LTD-REG-S 1.37500% 21-21.10.26*	USD	600 000			600 000	491 615	0.07	
SHINHAN BANK-REG-S 4.50000% 23-12.04.28*	USD		320 000		320 000	283 696	0.04	
SHINHAN BANK-REG-S-SUB 3.87500% 16-24.03.26*	USD	230 000			230 000	199 910	0.03	
SHRIRAM TRANSPORT FINANCE CO LTD-REG-S 4.40000% 21-13.03.24*	USD	200 000		200 000				
SIAM COMMERCIAL BK CAYMAN ISLAND-REG-S 3.90000% 19-11.02.24*	USD	265 000		265 000				
SIAM COMMERCIAL BK CAYMAN ISLAND-REG-S 4.40000% 19-11.02.29*	USD	400 000		200 000	200 000	173 419	0.02	
SINGAPORE AIRLINES-REG-S 3.37500% 22-19.01.29*	USD	400 000			400 000	335 699	0.05	
SINGTEL GROUP TREASURY PTE LTD-REG-S 3.87500% 18-28.08.28*	USD	300 000		300 000				
SINGTEL GROUP TREASURY PTE LTD-REG-S 2.37500% 19-28.08.29*	USD	220 000			220 000	176 318	0.02	
SINGTEL GROUP TREASURY PTE LTD-REG-S 1.87500% 20-10.06.30*	USD	262 000	200 000		462 000	351 708	0.05	
SINO OCEAN LAND FIN-REG-S *DEFAULTED* 6.00000% 14-30.07.24*	USD	200 000		200 000				
SINOCHEM OFFSHORE CAPITAL CO LTD-REG-S 2.37500% 21-23.09.31*	USD	700 000		700 000				
SUN HUNG KAI & CO BVI LTD-REG-S-5.00000% 21-07.09.26*	USD	200 000			200 000	160 333	0.02	
SUN HUNG KAI PROP CAP MRKT LTD-REG-S 2.87500% 20-21.01.30*	USD	200 000	310 000	200 000	310 000	248 084	0.04	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SWIRE PACIFIC MTN FINANCING LTD-REG-S 4.50000% 13-09.10.23*	USD	250 000		250 000				
SWIRE PACIFIC MTN FINANCING LTD-REG-S 3.87500% 15-21.09.25*	USD	200 000		200 000				
SWIRE PROPERTIES MTN FINANCING-REG-S 3.62500% 16-13.01.26*	USD	260 000			260 000	227 148	0.03	
TC ZIRAAT BANKASI AS-REG-S 5.12500% 17-29.09.23*	USD	230 000		230 000				
TC ZIRAAT BANKASI AS-REG-S 9.50000% 23-01.08.26*	USD		200 000		200 000	190 160	0.03	
TENCENT HOLDINGS LTD-REG-S 3.29000% 20-03.06.60*	USD		400 000		400 000	230 558	0.03	
TENCENT HOLDINGS LTD-REG-S 2.88000% 21-22.04.31*	USD		200 000		200 000	156 763	0.02	
TENCENT HOLDINGS LTD-REG-S 3.68000% 21-22.04.41*	USD		200 000		200 000	142 595	0.02	
THAI OIL TREASURY CENTER CO LTD-REG-S 4.87500% 18-23.01.43*	USD	360 000		360 000				
THAI OIL TREASURY CENTER CO LTD-REG-S 5.37500% 18-20.11.48*	USD	200 000	200 000		400 000	330 539	0.05	
THAI OIL TREASURY CENTER CO LTD-REG-S 3.50000% 19-17.10.49*	USD	400 000			400 000	244 947	0.03	
THAI OIL TREASURY CENTER CO LTD-REG-S 2.50000% 20-18.06.30*	USD	855 000		300 000	555 000	420 701	0.06	
THAI OIL TREASURY CENTER CO LTD-REG-S 3.75000% 20-18.06.50*	USD	305 000			305 000	194 640	0.03	
TURKEY, REPUBLIC OF 11.87500% 00-15.01.30*	USD	230 000			230 000	258 239	0.04	
TURKIYE SINAI KALKINMA BANKASI AS-REG-S 5.87500% 21-14.01.26*	USD	200 000			200 000	177 550	0.03	
TURKIYE SINAI KALKINMA BANKASI AS-REG-S 9.37500% 23-19.10.28*	USD		200 000		200 000	192 862	0.03	
UAE INTERNATIONAL GOVERNMENT BOND-REG-S 2.00000% 21-19.10.31*	USD	255 000		255 000				
UAE INTERNATIONAL GOVERNMENT BOND-REG-S 3.25000% 21-19.10.61*	USD	1 280 000		236 000	1 044 000	648 241	0.09	
UAE INTERNATIONAL GOVERNMENT BOND-REG-S 2.87500% 21-19.10.41*	USD	735 000			735 000	486 994	0.07	
UAE INTERNATIONAL GOVNT BOND-REG-S 4.05000% 22-07.07.32*	USD	550 000		310 000	240 000	207 994	0.03	
UAE INTERNATIONAL GOVNT BOND-REG-S 4.95100% 22-07.07.52*	USD	350 000	200 000		550 000	473 247	0.07	
UNITY 1 SUKUK LTD-REG-S 2.39400% 20-03.11.25*	USD	200 000			200 000	171 642	0.02	
VANKE REAL ESTAT HONG KONG CO LTD-REG-S 4.15000% 18-18.04.23*	USD	200 000		200 000				
VANKE REAL ESTAT HONG KONG CO LTD-REG-S 3.15000% 19-12.05.25*	USD		200 000		200 000	130 602	0.02	
VENA ENERGY CAPITAL PTE LTD-REG-S 3.13300% 20-26.02.25*	USD	250 000			250 000	219 157	0.03	
VIGOROUS CHAMPION INTERNATIONAL-REG-S 4.25000% 19-28.05.29*	USD	200 000			200 000	167 696	0.02	
WHARF REIC FIN-REG-S 2.87500% 20-07.05.30*	USD	200 000			200 000	158 776	0.02	
WHEELLOCK MTN BVI LTD-REG-S 2.37500% 21-25.01.26*	USD	200 000			200 000	169 925	0.02	
YAPI VE KREDI BANKASI AS-REG-S 5.85000% 17-21.06.24*	USD	700 000		700 000				
YAPI VE KREDI BANKASI AS-REG-S 8.25000% 19-15.10.24*	USD	460 000			460 000	418 465	0.06	
YAPI VE KREDI BANKASI AS-REG-S 9.25000% 23-16.10.28*	USD		400 000		400 000	382 392	0.05	
<b>TOTAL USD</b>						<b>103 594 867</b>	<b>14.69</b>	
<b>Total Medium term notes, fixed rate</b>						<b>103 594 867</b>	<b>14.69</b>	
<b>Medium term notes, floating rate</b>								
<b>USD</b>								
AIA GROUP LTD-REG-S-SUB 2.700%/VAR 21-PRP*	USD	450 000	200 000	380 000	270 000	226 887	0.03	
AXIS BANK LTD/GIFT CITY-REG-S-SUB COCO 4.100%/VAR 21-PRP*	USD	200 000			200 000	167 451	0.02	
BANGKOK BANK PCL/HONG KONG-REG-S-SUB 3.733%/VAR 19-25.09.34*	USD	700 000	1 180 000	700 000	1 180 000	945 267	0.13	
BANK OF EAST ASIA LTD-REG-S-SUB 5.825%/VAR 20-PRP*	USD	250 000			250 000	217 857	0.03	
BOC AVIATION LTD-REG-S 3M LIBOR+130BP 18-21.05.25*	USD	1 110 000		710 000	400 000	361 787	0.05	
CHINA CITIC BK INTERNATIONAL LTD-REG-S-SUB 7.100%/VAR 18-PRP*	USD	200 000		200 000				
CHINA RESOURCES LAND LTD-REG-S-SUB 3.750%/VAR 19-PRP*	USD	200 000			200 000	176 537	0.03	
CHONG HING BANK LTD-REG-S-SUB 5.700%/VAR 19-PRP*	USD	250 000			250 000	223 542	0.03	
CIMB BANK BHD-REG-S 3M LIBOR+78BP 19-09.10.24*	USD	275 000		275 000				
DAH SING BANK LTD-REG-S-SUB 3.000%/VAR 21-02.11.31*	USD	250 000			250 000	207 312	0.03	
DBS GROUP HOLDINGS LTD-REG-S-SUB 4.520%/VAR 18-11.12.28*	USD	200 000		200 000				
DBS GROUP HOLDINGS LTD-REG-S-SUB 3.300%/VAR 20-PRP*	USD	440 000			440 000	385 390	0.05	
DBS GROUP HOLDINGS LTD-REG-S-SUB 1.822%/VAR 21-10.03.31*	USD	550 000		290 000	260 000	217 820	0.03	
ICBCIL FINANCE CO LTD-REG-S 3M LIBOR+105BP 19-20.11.24*	USD	200 000			200 000	180 803	0.03	
KASIKORN BANK PCL-REG-S-SUB 5.275%/VAR 20-PRP*	USD	240 000			240 000	211 304	0.03	
KASIKORN BANK PCL/HONG KONG-REG-S-SUB 3.343%/VAR 19-02.10.31*	USD	400 000	200 000		600 000	502 596	0.07	
KASIKORN BANK PCL/HONG KONG-REG-S-SUB COCO 4.000%/VAR 21-PRP*	USD	200 000			200 000	166 163	0.02	
KEB HANA BANK-REG-S 3M LIBOR+75BP 19-13.06.24*	USD	390 000		390 000				
KOOKMIN BANK-REG-S-SUB 4.350%/VAR 19-PRP*	USD	200 000			200 000	178 699	0.03	
MALAYAN BANKING BHD-REG-S 3M LIBOR+80BP 19-16.08.24*	USD	455 000		455 000				
OTP BANK NYRT-REG-S 7.500%/VAR 23-25.05.27*	USD		450 000		450 000	416 461	0.06	
OTP BANK NYRT-REG-S-SUB 8.750%/VAR 23-15.05.33*	USD		624 000	420 000	204 000	190 270	0.03	
SHINHAN BANK-REG-S 3M LIBOR+170BP 20-24.04.25*	USD	400 000		400 000				
SHINHAN FIN GROUP CO LTD-REG-S-SUB 3.340%/VAR 19-05.02.30*	USD	400 000			400 000	352 066	0.05	
STANDARD CHARTERED PLC-REG-S-SUB 3.516%/VAR 19-12.02.30*	USD		395 000		395 000	345 450	0.05	
UNITED OVERSEAS BANK LTD-REG-S-SUB 3.750%/VAR 19-15.04.29*	USD	200 000			200 000	179 982	0.03	
UNITED OVERSEAS BANK LTD-REG-S-SUB 2.000%/VAR 21-14.10.31*	USD	1 260 000			1 260 000	1 038 955	0.15	
UNITED OVERSEAS BANK LTD-REG-S-SUB 3.863%/VAR 22-07.10.32*	USD	300 000	450 000		750 000	641 271	0.09	
UNITED OVERSEAS BANK LTD-REG-S-SUB 3.875%/VAR 17-PRP*	USD	585 000		585 000				
UNITED OVERSEAS BANK LTD-REG-S-SUB 1.750%/VAR 20-16.03.31*	USD		200 000		200 000	167 114	0.02	
WOORI BANK-REG-S-SUB 4.250%/VAR 19-PRP*	USD	200 000			200 000	177 726	0.03	
<b>TOTAL USD</b>						<b>7 878 710</b>	<b>1.12</b>	
<b>Total Medium term notes, floating rate</b>						<b>7 878 710</b>	<b>1.12</b>	

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, fixed rate</b>							
<b>USD</b>							
ABU DHABI CRUDE OIL PIPELINE LLC-REG-S 4.60000% 17-02.11.47*	USD	1 010 000		1 010 000	816 462	0.12	
ABU DHABI, GOVERNMENT OF-REG-S 2.12500% 19-30.09.24*	USD	725 000	300 000	425 000	376 457	0.05	
ABU DHABI, GOVERNMENT OF-REG-S 2.50000% 19-30.09.29*	USD	1 160 000		1 160 000	938 372	0.13	
ABU DHABI, GOVERNMENT OF-REG-S 3.12500% 19-30.09.49*	USD	1 030 000	450 000	580 000	367 480	0.05	
ACWA POWER MGMT & INVEST ONE LTD-REG-S 5.95000% 17-15.12.39*	USD		275 000	275 000	238 996	0.03	
ADANI GREEN ENERGY UP LTD-REG-S 6.25000% 19-10.12.24*	USD	200 000	200 000				
AHLI BANK QSC-REG-S-SUB 4.00000% 21-PRP*	USD		200 000	200 000	164 828	0.02	
AKCB FINANCE LTD-REG-S 4.75000% 18-09.10.23*	USD	200 000	200 000				
ALDAR SUKUK LTD-REG-S 4.75000% 18-29.09.25*	USD	200 000	260 000	460 000	409 035	0.06	
ALMARAI SUKUK LTD-REG-S 4.31100% 19-05.03.24*	USD	200 000	200 000				
ALTICE FINANCING SA-REG-S 5.75000% 21-15.08.29*	USD	1 265 000	200 000	665 000	800 000	577 343	0.08
AMERICA MOVIL SAB DE CV 4.37500% 12-16.07.42*	USD		580 000	580 000			
ARABIAN CENTRES SUKUK II LTD-REG-S 5.62500% 21-07.10.26*	USD	200 000		200 000	170 176	0.02	
ARAGVI FINANCE INTERNATIONAL DAC-REG-S 8.45000% 21-29.04.26*	USD	600 000	305 000	295 000	207 251	0.03	
ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.41*	USD	2 360 000	2 795 000	1 490 000	3 665 000	1 327 028	0.19
ARMENIA INTERNATIONAL BOND-REG-S 7.15000% 15-26.03.25*	USD	240 000		240 000			
ATENTO LUXCO 1 SA-REG-S*DEFAULTED* 8.00000% 21-10.02.26*	USD	200 000		200 000			
AXIAN TELECOM-REG-S 7.37500% 22-16.02.27*	USD	450 000	200 000	250 000	218 544	0.03	
BAHRAIN GVT INTERNATIONAL BOND-REG-S 6.00000% 14-19.09.44*	USD	1 295 000	550 000	420 000	1 425 000	1 065 290	0.15
BAHRAIN GVT INTERNATIONAL BOND-REG-S 7.00000% 16-12.10.28*	USD	1 650 000		1 650 000	1 531 669	0.22	
BAHRAIN GVT INTERNATIONAL BOND-REG-S 7.50000% 17-20.09.47*	USD	450 000	500 000	630 000	320 000	276 065	0.04
BAHRAIN, KINGDOM OF-REG-S 5.62500% 19-30.09.31*	USD	400 000	920 000	1 320 000	1 120 561	0.16	
BAHRAIN, KINGDOM OF-REG-S 7.37500% 20-14.05.30*	USD	1 370 000		1 370 000	1 282 932	0.18	
BAHRAIN, KINGDOM OF-REG-S 5.45000% 20-16.09.32*	USD	1 190 000		1 190 000	981 732	0.14	
BAHRAIN, KINGDOM OF-REG-S 7.75000% 23-18.04.35*	USD		600 000	600 000	566 428	0.08	
BAIDU INC 4.37500% 18-29.03.28*	USD	200 000		200 000	176 555	0.03	
BANK RAKYAT INDONESIA-REG-S 3.95000% 19-28.03.24*	USD	200 000		200 000			
BANK TABUNGAN NEGARA PERSERO-REG-S-SUB 4.20000% 20-23.01.25*	USD	200 000		200 000	177 169	0.03	
BARBADOS GOV INTER BOND-REG-S 6.50000% 19-01.10.29*	USD	1 090 000	210 000	880 000	751 499	0.11	
BHARTI AIRTEL INTL NETHERLANDS BV-REG-S 5.35000% 14-20.05.24*	USD	240 000		240 000	215 762	0.03	
BRAZIL, FEDERATIVE REPUBLIC OF 10.12500% 97-15.05.27*	USD	810 000		810 000	828 788	0.12	
BRAZIL, FEDERATIVE REPUBLIC OF 8.25000% 04-20.01.34*	USD	200 000		200 000	206 891	0.03	
BRAZIL, FEDERATIVE REPUBLIC OF 7.12500% 06-20.01.37*	USD	1 966 000	240 000	520 000	1 686 000	1 625 560	0.23
BRAZIL, FEDERATIVE REPUBLIC OF 5.00000% 14-27.01.45*	USD	1 368 000	430 000	840 000	958 000	687 662	0.10
BRAZIL, FEDERATIVE REPUBLIC OF 6.00000% 16-07.04.26*	USD	700 000		200 000	500 000	456 205	0.06
BRAZIL, FEDERATIVE REPUBLIC OF 5.62500% 16-21.02.47*	USD	1 493 000		1 493 000	1 151 774	0.16	
BRAZIL, FEDERATIVE REPUBLIC OF 4.50000% 19-30.05.29*	USD	1 665 000	320 000	1 985 000	1 703 859	0.24	
CBB INTERNATIONAL SUKUK CO-REG-S 5.62400% 16-12.02.24*	USD	655 000		655 000			
CBB INTERNATIONAL SUKUK PROGRAMME-REG-S 6.25000% 20-14.11.24*	USD	620 000		200 000	420 000	377 585	0.05
CBB INTERNATIONAL SUKUK PROGRAMME-REG-S 3.95000% 20-16.09.27*	USD	700 000		700 000	596 986	0.08	
CENTRAL BANK OF TUNISIA-REG-S 5.75000% 15-30.01.25*	USD	1 395 000	405 000	990 000	840 142	0.12	
CENTRAL PLAZA DEVELOPMENT LTD-REG-S 4.65000% 21-19.01.26*	USD	325 000		325 000	255 250	0.04	
CHEUNG KONGINFRA FIN BV-REG-S-SUB 4.00000% 21-PRP*	USD	200 000		200 000	117 935	0.02	
CHILE, REPUBLIC OF 3.12500% 16-21.01.26*	USD	820 000	620 000	200 000	173 993	0.02	
CHINA CONSTRUCTION BANK CORP-REG-S-SUB 4.25000% 19-27.02.29*	USD	200 000	200 000				
CHINA GREAT WALL INTERNATIONAL H-REG-S 2.37500% 20-18.08.30*	USD		200 000	200 000	144 935	0.02	
CHINA MENGNIU DAIRY CO LTD-REG-S 3.00000% 19-18.07.24*	USD	200 000		200 000	178 708	0.03	
CHINA MODERN DAIRY HOLDINGS LTD-REG-S 2.12500% 21-14.07.26*	USD	200 000		200 000	163 147	0.02	
CHINA OVERSEAS FINANCE CAYMAN-REG-S 6.45000% 14-11.06.34*	USD	200 000		200 000			
CHINA, PEOPLE'S REPUBLIC OF-REG-S 2.62500% 17-02.11.27*	USD	700 000	200 000	500 000	424 558	0.06	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 2.75000% 19-03.12.39*	USD	360 000		360 000	257 411	0.04	
CIA CERVECERIAS UNIDAS SA-REG-S 3.35000% 22-19.01.32*	USD	200 000		200 000	154 189	0.02	
CK HUTCHISON INTERNATIONAL 23 LTD-REG-S 4.87500% 23-21.04.33*	USD		200 000	200 000	178 564	0.03	
CK HUTCHISON INTRNTAL 19 II LTD-REG-S 2.75000% 19-06.09.29*	USD	360 000		360 000	289 699	0.04	
CK HUTCHISON INTRNTAL 19 II LTD-REG-S 3.37500% 19-06.09.49*	USD		420 000	220 000	147 041	0.02	
CMHI FINANCE BVI CO LTD-REG-S 5.00000% 18-06.08.28*	USD	250 000		250 000	225 905	0.03	
CNCBINV 1 BVI LTD-REG-S 1.75000% 21-17.11.24*	USD	200 000		200 000	175 196	0.02	
COLOMBIA, REPUBLIC OF 8.12500% 04-21.05.24*	USD	800 000		800 000			
COLOMBIA, REPUBLIC OF 7.37500% 06-18.09.37*	USD	800 000	200 000	276 000	647 216	0.09	
COLOMBIA, REPUBLIC OF 6.12500% 09-18.01.41*	USD	1 378 000	370 000	1 748 000	1 357 940	0.19	
COLOMBIA, REPUBLIC OF 4.00000% 13-26.02.24*	USD	300 000		300 000			
COLOMBIA, REPUBLIC OF 5.62500% 14-26.02.44*	USD	1 500 000		1 500 000	1 072 058	0.15	
COLOMBIA, REPUBLIC OF 5.00000% 15-15.06.45*	USD	310 000	200 000	510 000			
COLOMBIA, REPUBLIC OF 4.50000% 15-28.01.26*	USD	1 875 000	975 000	900 000	790 770	0.11	
COLOMBIA, REPUBLIC OF 8.00000% 22-20.04.33*	USD		200 000	200 000	190 228	0.03	
COMPETITION TEAM TECHNOLOGIES LTD-REG-S 4.25000% 19-12.03.29*	USD	970 000	220 000	750 000	644 721	0.09	
COMPETITION TEAM TECHNOLOGIES LTD-REG-S 3.75000% 19-12.03.24*	USD	600 000	600 000				
CONTINUUM ENERGY AURA PTE LTD-REG-S 9.50000% 23-24.02.27*	USD		200 000	200 000	187 149	0.03	

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CORP NACIONAL DEL COBRE DE CHILE-REG-S 5.625000% 05-21.09.35*	USD 165 000	300 000	360 000	105 000	92 268	0.01	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 6.150000% 06-24.10.36*	USD 190 000			190 000	173 379	0.02	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 5.625000% 13-18.10.43*	USD 200 000			200 000	167 418	0.02	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.875000% 14-04.11.44*	USD 200 000			200 000	151 205	0.02	
COSTA RICA, REPUBLIC OF-REG-S 7.300000% 23-13.11.54*	USD	2 800 000	980 000	1 820 000	1 742 241	0.25	
COUNTRY GARDEN HOLD-REG-S *DEFAULTED* 4.800000% 20-06.08.30*	USD 200 000		200 000				
CROATIA, REPUBLIC OF-REG-S 6.000000% 13-26.01.24*	USD 2 790 000		2 790 000				
DAE SUKUK DIFC LTD-REG-S 3.750000% 20-15.02.26*	USD 590 000		390 000	200 000	174 173	0.02	
DAR AL-ARKAN SUKUK CO LTD-REG-S 6.875000% 20-26.02.27*	USD 200 000			200 000	180 309	0.03	
DELHI INTERNATIONAL AIRPORT LTD-REG-S 6.125000% 16-31.10.26*	USD 200 000			200 000	178 526	0.03	
DIB SUKUK LTD-REG-S 2.950000% 19-20.02.25*	USD 300 000			300 000	262 641	0.04	
DIB SUKUK LTD-REG-S 2.950000% 20-16.01.26*	USD 200 000			200 000	172 837	0.02	
DIB SUKUK LTD-REG-S 2.740000% 22-16.02.27*	USD 200 000			200 000	168 802	0.02	
DIB SUKUK LTD-REG-S 5.493000% 22-30.11.27*	USD	200 000		200 000	182 786	0.03	
DIFC SUKUK LTD-REG-S 4.325000% 14-12.11.24*	USD 200 000			200 000	178 630	0.03	
DOMINICAN REPUBLIC INTERNATIONAL-REG-S 6.000000% 22-22.02.33*	USD 470 000	150 000		620 000	543 252	0.08	
DOMINICAN REPUBLIC-REG-S 7.450000% 14-30.04.44*	USD 1 080 000		230 000	850 000	806 028	0.11	
DOMINICAN REPUBLIC-REG-S 5.500000% 22-22.02.29*	USD 360 000	400 000	450 000	310 000	270 282	0.04	
DP WORLD CRESCENT LTD-REG-S 5.500000% 23-13.09.33*	USD	920 000		920 000	836 392	0.12	
ECOBANK TRANSNATIONAL INC-REG-S 9.500000% 19-18.04.24*	USD 400 000		200 000	200 000	179 646	0.03	
ECOPETROL SA 4.125000% 14-16.01.25*	USD 720 000		720 000				
EDO SUKUK LTD-REG-S 5.875000% 23-21.09.33*	USD	1 155 000		1 155 000	1 060 139	0.15	
EGYPT GOVERNMENT INTERNATIONAL-REG-S 10.875000% 23-28.02.26*	USD	725 000		725 000	681 577	0.10	
EIG PEARL HOLDINGS SARL-REG-S 3.545000% 22-31.08.36*	USD 300 000		300 000				
EIG PEARL HOLDINGS SARL-REG-S 4.387000% 22-30.11.46*	USD 200 000	440 000		640 000	450 483	0.06	
EL SALVADOR, REPUBLIC OF-REG-S 7.650000% 05-15.06.35*	USD 1 315 000		190 000	1 125 000	771 618	0.11	
EMG SUKUK LTD-REG-S 4.564000% 14-18.06.24*	USD 200 000		200 000				
EMIRATES NBD PJSC AED1-REG-S 1.638000% 21-13.01.26*	USD 450 000			450 000	378 590	0.05	
ENERGEAN ISRAEL FINANCE LTD-144A-REG-S 4.875000% 21-30.03.26*	USD 240 000			240 000	205 292	0.03	
ENERGEAN ISRAEL FINANCE LTD-144A-REG-S 5.375000% 21-30.03.28*	USD 400 000			400 000	329 544	0.05	
ENERGEAN ISRAEL FINANCE LTD-144A-REG-S 5.875000% 21-30.03.31*	USD 400 000			400 000	315 921	0.04	
ENERGEAN ISRAEL FINANCE LTD-144A-REG-S 8.500000% 23-30.09.33*	USD	200 000		200 000	178 339	0.03	
EXPORT CREDIT BANK OF TURKEY-REG-S 8.250000% 19-24.01.24*	USD 200 000		200 000				
FAB SUKUK CO LTD-REG-S 3.875000% 19-22.01.24*	USD 245 000		245 000				
FAB SUKUK CO LTD-REG-S 1.411000% 21-14.01.26*	USD 500 000		240 000	260 000	218 448	0.03	
FORMOSA GROUP CAYMAN LTD-REG-S 3.375000% 15-22.04.25*	USD 560 000			560 000	493 003	0.07	
FOXCONN FAR EAST LTD-REG-S 2.500000% 20-28.10.30*	USD 360 000	340 000	500 000	200 000	151 732	0.02	
FPC RESOURCES LTD-REG-S 4.375000% 20-11.09.27*	USD 200 000			200 000	173 835	0.02	
FRANSHION BRILLIANT LTD-REG-S 3.200000% 21-09.04.26*	USD 200 000			200 000	158 660	0.02	
GABON, REPUBLIC OF-REG-S 6.950000% 15-16.06.25*	USD 450 000			450 000	396 955	0.06	
GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.625000% 20-31.03.36*	USD 200 000		200 000				
GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 3.250000% 20-30.09.40*	USD 755 000	320 000	1 075 000				
GEORGIA CAPITAL ISC-REG-S 6.125000% 18-09.03.24*	USD 200 000		200 000				
GFH SUKUK LTD-REG-S 7.500000% 20-28.01.25*	USD 425 000			425 000	383 188	0.05	
GHANA GOVT INTNL BOND-REG-S 8.125000% 14-18.01.26*	USD 900 000		200 000	700 000	332 781	0.05	
GHANA GOVT INTNL BOND-REG-S 10.750000% 15-14.10.30*	USD 925 000			925 000	567 321	0.08	
GHANA GOVT INTNL BOND-REG-S 7.875000% 19-26.03.27*	USD 1 210 000			1 210 000	564 336	0.08	
GHANA GOVT INTNL BOND-REG-S 8.125000% 19-26.03.32*	USD 430 000	500 000		930 000	426 155	0.06	
GHANA GOVT INTNL BOND-REG-S 8.950000% 19-26.03.51*	USD 655 000	500 000		1 155 000	531 208	0.08	
GHANA GOVT INTNL BOND-REG-S 7.875000% 20-11.02.35*	USD 675 000			675 000	312 346	0.04	
GHANA GOVT INTNL BOND-REG-S 8.750000% 20-11.03.61*	USD 2 340 000		1 160 000	1 180 000	542 706	0.08	
GLOBAL LOGISTIC PROPERTIES LTD-REG-S 3.875000% 15-04.06.25*	USD 655 000			655 000	519 448	0.07	
GMR HYDERABAD INTNATL AIRPORT LTD-REG-S 4.750000% 21-02.02.26*	USD 200 000			200 000	174 239	0.02	
GREENKO SOLAR MAURITIUS LTD-REG-S 5.550000% 19-29.01.25*	USD 200 000			200 000	177 883	0.03	
GREENKO SOLAR MAURITIUS LTD-REG-S 5.950000% 19-29.07.26*	USD 200 000	200 000		400 000	350 408	0.05	
GREENKO WIND PROJECTS MAURITIUS-REG-S 5.500000% 22-06.04.25*	USD 200 000			200 000	176 901	0.03	
GREENSAIF PIPELINES BIDCO SARL-REG-S 6.129000% 23-23.02.38*	USD 760 000			760 000	696 306	0.10	
GREENSAIF PIPELINES BIDCO SARL-REG-S 6.510000% 23-23.02.42*	USD 200 000		200 000				
GRUPOSURA FINANCE-REG-S 5.500000% 16-29.04.26*	USD 200 000			200 000	176 425	0.03	
HAZINE MUSTESARLIGI VARLIK KIRAL-REG-S 5.125000% 21-22.06.26*	USD 1 080 000			1 080 000	946 309	0.13	
HENDERSON LAND MTN LIMITED-REG-S 3.875000% 19-01.03.29*	USD 200 000			200 000	166 839	0.02	
HINDUSTAN PETROLEUM CORP LTD-REG-S 4.000000% 17-12.07.27*	USD 250 000		250 000				
HPCL MITTAL ENERGY LTD-REG-S 5.250000% 17-28.04.27*	USD	200 000		200 000	173 160	0.02	
HPHT FINANCE 21 II LTD-REG-S 1.500000% 21-17.09.26*	USD 200 000			200 000	163 747	0.02	
HUARONG FINANCE II CO LTD-REG-S 4.625000% 16-03.06.26*	USD 200 000		200 000				
HUTCHISON WHAMPOA INTERNATIONAL 14-REG-S 3.625000% 14-31.10.24*	USD 495 000			495 000	440 552	0.06	
ICD FUNDING LTD-REG-S 3.223000% 20-28.04.26*	USD 400 000			400 000	343 037	0.05	
IHS HOLDING LTD-REG-S 5.625000% 21-29.11.26*	USD 240 000			240 000	201 306	0.03	
IHS HOLDING LTD-REG-S 6.250000% 21-29.11.28*	USD 490 000			490 000	387 692	0.05	
INDIAN OIL CORP LTD-REG-S 4.750000% 19-16.01.24*	USD 200 000		200 000				
INDIAN RAILWAY FINANCE CORP LTD-REG-S 3.835000% 17-13.12.27*	USD 200 000		200 000				
INDONESIA, REPUBLIC OF-REG-S 8.500000% 05-12.10.35*	USD 1 375 000		120 000	1 255 000	1 444 059	0.20	



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INDONESIA, REPUBLIC OF-REG-S 6.62500% 07-17.02.37*	USD 115 000		115 000				
INDONESIA, REPUBLIC OF-REG-S 4.62500% 13-15.04.43*	USD 360 000	690 000		1 050 000	880 839	0.12	
INDORAMA VENTURES GLOBAL SERVICES-REG-S 4.37500% 19-12.09.24*	USD 200 000		200 000				
INDUSTRIAL BANK OF KOREA-REG-S 1.04000% 20-22.06.25*	USD 200 000			200 000	170 987	0.02	
IVORY COAST, REPUBLIC OF-REG-S 6.37500% 15-03.03.28*	USD 460 000	200 000	200 000	460 000	408 884	0.06	
IVORY COAST, REPUBLIC OF-REG-S 6.12500% 17-15.06.33*	USD 965 000	200 000	200 000	965 000	781 171	0.11	
JAMAICA, GOVERNMENT OF 8.00000% 07-15.03.39*	USD 1 675 000	300 000	700 000	1 275 000	1 362 998	0.19	
JAPFA COMFEED INDONESIA TBK PT-REG-S 5.37500% 21-23.03.26*	USD 200 000			200 000	165 729	0.02	
JORDAN, KINGDOM OF-REG-S 7.37500% 17-10.10.47*	USD 745 000	330 000	200 000	875 000	695 756	0.10	
KAZAKHSTAN, REPUBLIC OF-REG-S 3.87500% 14-14.10.24*	USD 265 000			265 000	237 623	0.03	
KAZAKHSTAN, REPUBLIC OF-REG-S 4.87500% 14-14.10.44*	USD 1 540 000	891 000	1 700 000	731 000	627 414	0.09	
KOOKMIN BANK-REG-S-SUB 2.50000% 20-04.11.30*	USD 600 000			600 000	447 516	0.06	
KOREA GAS CORP-REG-S 2.87500% 19-16.07.29*	USD 200 000	220 000	200 000	220 000	179 216	0.03	
KSA SUKUK LTD-REG-S 4.51100% 23-22.05.33*	USD 710 000	710 000		710 000	624 309	0.09	
LATAM AIRLINES GROUP SA-REG-S 13.37500% 22-15.10.29*	USD 200 000			200 000	207 555	0.03	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.75000% 12-29.11.27*	USD 1 200 000	1 200 000	500 000	700 000	41 297	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.05000% 15-02.11.35*	USD 1 200 000	470 000	730 000	730 000	43 067	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.25000% 17-23.03.37*	USD 1 540 000	1 540 000		1 540 000	90 854	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.00000% 17-23.03.32*	USD 1 200 000	460 000	740 000	740 000	43 657	0.01	
LG CHEM LTD-REG-S 3.25000% 19-15.10.24*	USD 260 000			260 000	231 107	0.03	
LG CHEM LTD-REG-S 3.62500% 19-15.04.29*	USD 200 000			200 000	167 460	0.02	
LIMA METRO LINE 2 FINANCE LTD-REG-S 5.87500% 15-05.07.34*	USD 785 000		450 000	335 000	130 755	0.02	
LIMA METRO LINE 2 FINANCE LTD-REG-S 4.35000% 19-05.04.36*	USD 200 000	400 000	600 000	600 000	429 154	0.06	
LIMAK ISKENDERUN ULUSLARARASI-REG-S 9.50000% 21-10.07.36*	USD 200 000		200 000				
LONGFOR GROUP HOLDINGS LTD-REG-S 3.95000% 19-16.09.29*	USD 200 000			200 000	94 574	0.01	
MAF GLOBAL SECURITIES LTD-REG-S 4.75000% 14-07.05.24*	USD 200 000		200 000				
MAF SUKUK LTD-REG-S 4.63800% 19-14.05.29*	USD 200 000			200 000	175 637	0.02	
MALAYSIA SUKUK GLOBAL BHD-REG-S 3.17900% 16-27.04.26*	USD 725 000			725 000	631 791	0.09	
MALAYSIA SUKUK GLOBAL BHD-REG-S 4.08000% 16-27.04.46*	USD 750 000			750 000	605 378	0.09	
MALAYSIA WAKALA SUKUK BHD-REG-S 2.07000% 21-28.04.31*	USD 750 000	1 015 000	800 000	965 000	740 833	0.11	
MALAYSIA WAKALA SUKUK BHD-REG-S 3.07500% 21-28.04.51*	USD 260 000			260 000	172 976	0.02	
MAR SUKUK LTD-REG-S 3.02500% 19-13.11.24*	USD 200 000		200 000				
MAR SUKUK LTD-REG-S 2.21000% 20-02.09.25*	USD 500 000		500 000				
MASHREQBANK PSC-REG-S 4.25000% 19-26.02.24*	USD 200 000	200 000	400 000				
MAZOOON ASSETS CO SAOC-REG-S 5.20000% 17-08.11.27*	USD 520 000			520 000	462 949	0.07	
MDGH GMTN RSC LTD-REG-S 5.08400% 23-22.05.53*	USD 200 000	200 000	200 000	200 000	169 887	0.02	
MELCO RESORTS FINANCE LTD-REG-S 5.25000% 19-26.04.26*	USD 600 000	200 000	800 000	800 000	695 762	0.10	
METINVEST BV-REG-S 7.75000% 19-17.10.29*	USD 400 000	400 000		400 000	251 684	0.04	
MEXICO CITY AIRPORT TRUST-REG-S 5.50000% 16-31.10.46*	USD 200 000			200 000	152 162	0.02	
MEXICO CITY AIRPORT TRUST-REG-S 3.87500% 17-30.04.28*	USD 200 000		200 000				
MEXICO CITY AIRPORT TRUST-REG-S 5.50000% 17-31.07.47*	USD 200 000			200 000	152 049	0.02	
MONGOLIA, GOVERNMENT OF-REG-S 5.12500% 20-07.04.26*	USD 735 000		200 000	535 000	467 813	0.07	
MONGOLIA, GOVERNMENT OF-REG-S 4.45000% 21-07.07.31*	USD 800 000		250 000	550 000	419 700	0.06	
MOROCCO, KINGDOM OF THE-REG-S 5.50000% 12-11.12.42*	USD 660 000	500 000	600 000	560 000	443 707	0.06	
MUMTALAKAT SUKUK HOLDING CO-REG-S 5.62500% 19-27.02.24*	USD 510 000		510 000				
MUMTALAKAT SUKUK HOLDING CO-REG-S 4.10000% 20-21.01.27*	USD 275 000	200 000		475 000	405 505	0.06	
NAKILAT INC-REG-S 6.06700% 06-31.12.33*	USD 200 000	240 000		440 000	343 099	0.05	
NOGAHOLDING SUKUK LTD-REG-S 5.25000% 21-08.04.29*	USD 810 000		810 000		706 540	0.10	
OIL INDIA INTERNATIONAL PTE LTD-REG-S 4.00000% 17-21.04.27*	USD 200 000		200 000	200 000	172 727	0.02	
OIL INDIA LTD-REG-S 5.12500% 19-04.02.29*	USD 200 000		200 000				
OMAN GOVT INTERNATIONAL BOND-REG-S 6.75000% 20-28.10.27*	USD 800 000	410 000		1 210 000	1 133 781	0.16	
OMAN GOVT INTERNATIONAL BOND-REG-S 7.37500% 20-28.10.32*	USD 2 064 000	400 000	1 020 000	1 444 000	1 445 304	0.20	
OZTEL HOLDINGS SPC-REG-S 6.62500% 18-24.04.28*	USD 410 000			410 000	379 789	0.05	
PANAMA, REPUBLIC OF 8.87500% 97-30.09.27*	USD 2 000			2 000	1 944	0.00	
PANAMA, REPUBLIC OF 7.12500% 05-29.01.26*	USD 160 000	100 000		260 000	237 548	0.03	
PANAMA, REPUBLIC OF 6.70000% 06-26.01.36*	USD 1 569 000			1 569 000	1 367 976	0.19	
PANAMA, REPUBLIC OF 4.30000% 13-29.04.53*	USD 400 000	200 000	400 000	200 000	116 247	0.02	
PANAMA, REPUBLIC OF 3.75000% 15-16.03.25*	USD 2 210 000		1 328 000	882 000	772 571	0.11	
PANAMA, REPUBLIC OF 3.87500% 16-17.03.28*	USD 2 435 000			2 435 000	1 998 558	0.28	
PANAMA, REPUBLIC OF 4.50000% 18-16.04.50*	USD 2 880 000		520 000	2 360 000	1 428 172	0.20	
PARAGUAY, REPUBLIC OF-REG-S 5.00000% 16-15.04.26*	USD 400 000		322 000	78 000	69 227	0.01	
PELABUHAN INDONESIA II PT-REG-S 5.37500% 15-05.05.45*	USD 200 000		200 000				
PELABUHAN INDONESIA II PT-REG-S 4.25000% 15-05.05.25*	USD 220 000	230 000	220 000	230 000	203 950	0.03	
PERU PENER SBSN INDO III-REG-S 2.30000% 20-23.06.25*	USD 350 000			350 000	304 612	0.04	
PERU, REPUBLIC OF 2.39200% 20-23.01.26*	USD 1 108 000	200 000	312 000	996 000	850 000	0.12	
PERU, REPUBLIC OF 2.78300% 20-23.01.31*	USD 800 000		400 000	400 000	309 503	0.04	
PERU, REPUBLIC OF 4.12500% 15-25.08.27*	USD 1 236 000		120 000	1 116 000	974 083	0.14	
PERU, REPUBLIC OF 6.55000% 07-14.03.37*	USD 1 410 000		60 000	1 350 000	1 321 200	0.19	
PERU, REPUBLIC OF 7.35000% 05-21.07.25*	USD 750 000		750 000				
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD 647 000			647 000	719 882	0.10	
PERUSAHAAN GAS NEGARA PT-REG-S 5.12500% 14-16.05.24*	USD 263 000		263 000				
PERUSAHAAN PENERBIT SBSN-REG-S 4.15000% 17-29.03.27*	USD 200 000			200 000	175 637	0.02	
PERUSAHAAN PENERBIT SBSN-REG-S 2.80000% 20-23.06.30*	USD 880 000			880 000	701 782	0.10	

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PERUSAHAAN PENERBIT SBSN-REG-S 3.80000% 20-23.06.50*	USD	510 000			510 000	353 181	0.05	
PERUSAHAAN PENERBIT SBSN IDN III-REG-S 1.50000% 21-09.06.26*	USD	880 000			880 000	735 349	0.10	
PERUSAHAAN PENERBIT SBSN-REG-S 2.55000% 21-09.06.31*	USD	360 000			360 000	278 143	0.04	
PERUSAHAAN PENERBIT SBSN IDN III-REG-S 3.55000% 21-09.06.51*	USD		330 000		330 000	219 612	0.03	
PETROBRAS GLOBAL FINANCE BV 6.75000% 11-27.01.41*	USD		200 000		200 000	177 719	0.03	
PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 9.75000% 12-17.05.35*	USD	295 000		295 000				
PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 6.00000% 14-16.05.24*	USD	950 000		950 000				
PETROLIAM NASIONAL BERHAD-REG-S 7.62500% 96-15.10.26*	USD	925 000		925 000				
PHILIPPINES, REPUBLIC OF THE 7.75000% 06-14.01.31*	USD	115 000			115 000	120 026	0.02	
PHILIPPINES, REPUBLIC OF THE 6.37500% 07-15.01.32*	USD	522 000		420 000	102 000	99 560	0.01	
PHILIPPINES, REPUBLIC OF THE 6.37500% 09-23.10.34*	USD	1 585 000		205 000	1 380 000	1 373 005	0.19	
PHILIPPINES, REPUBLIC OF THE 3.95000% 15-20.01.40*	USD	500 000	540 000	220 000	820 000	635 580	0.09	
PHILIPPINES, REPUBLIC OF THE 3.70000% 16-01.03.41*	USD	791 000			791 000	588 442	0.08	
PHILIPPINES, REPUBLIC OF THE 3.70000% 17-02.02.42*	USD	980 000			980 000	723 811	0.10	
PHILIPPINES, REPUBLIC OF THE 3.75000% 19-14.01.29*	USD	532 000	570 000		1 102 000	943 578	0.13	
PIONEER REWARD LTD-REG-S 2.00000% 21-09.04.26*	USD		350 000		350 000	296 251	0.04	
POLAND, REPUBLIC OF 4.87500% 23-04.10.33*	USD	275 000	3 143 000	940 000	2 478 000	2 196 335	0.31	
POLAND, REPUBLIC OF 5.50000% 23-04.04.53*	USD	275 000	3 420 000	480 000	3 215 000	2 894 911	0.41	
POWER FINANCE CORP LTD-REG-S 4.50000% 19-18.06.29*	USD	200 000			200 000	172 273	0.02	
POWER FINANCE CORP LTD-REG-S 3.25000% 19-16.09.24*	USD	200 000			200 000	177 872	0.03	
PTTEP TREASURY CENTER CO LTD-REG-S 6.35000% 12-12.06.42*	USD	270 000	200 000	270 000	200 000	198 995	0.03	
QATAR, STATE OF-REG-S 4.62500% 16-02.06.46*	USD	1 310 000	860 000	658 000	1 512 000	1 253 591	0.18	
QATAR, STATE OF-REG-S 3.25000% 16-02.06.26*	USD	2 660 000		1 540 000	1 120 000	976 944	0.14	
QIB SUKUK LTD-REG-S 1.950000% 20-27.10.25*	USD		200 000		200 000	170 290	0.02	
QIB SENIOR SUKUK LTD-REG-S 4.26400% 19-05.03.24*	USD	400 000		400 000				
RAK CAPITAL-REG-S 3.09400% 15-31.03.25*	USD	400 000	200 000		600 000	527 923	0.07	
RAS LAFFAN LIQ NATURAL GAS CO LTD-REG-S 5.83800% 05-30.09.27*	USD	275 000			275 000	173 238	0.02	
REPUBLIC OF AZERBAIJAN-REG-S 3.50000% 17-01.09.32*	USD	1 315 000	400 000	726 000	989 000	755 392	0.11	
RKPF OVERSEAS 2020 A LTD-REG-S 5.12500% 21-26.07.26*	USD	200 000			200 000	43 234	0.01	
ROMANIA-REG-S 4.37500% 13-22.08.23*	USD	1 380 000		1 380 000				
RUSSIA, FEDERATION OF-REG-S 4.37500% 18-21.03.29*	USD	200 000			200 000	0	0.00	
SABIC CAPITAL I BV-REG-S 2.15000% 20-14.09.30*	USD	200 000			200 000	151 374	0.02	
SABIC CAPITAL I BV-REG-S 3.00000% 20-14.09.50*	USD	290 000	200 000	290 000	200 000	123 340	0.02	
SABIC CAPITAL II BV-REG-S 4.00000% 18-10.10.23*	USD	300 000		300 000				
SABIC CAPITAL II BV-REG-S 4.50000% 18-10.10.28*	USD	610 000		320 000	290 000	255 652	0.04	
SANDS CHINA LTD STEP-UP/DOWN19-08.08.25*	USD	820 000		490 000	330 000	293 216	0.04	
SAUDI ELECTRICITY GLOBAL SUKUK CO REG-S 4.00000% 14-08.04.24*	USD	410 000		210 000	200 000	179 870	0.03	
SAUDI ELECTRICITY GLOBAL SUKUK CO REG-S 5.50000% 14-08.04.44*	USD	200 000		200 000				
SAUDI ELECTRICITY GLOBAL SUKUK CO-REG-S 4.22200% 18-27.01.24*	USD	350 000		350 000				
SAUDI ELECTRICITY GLOBAL SUKUK CO-REG-S 4.72300% 18-27.09.28*	USD	510 000		310 000	200 000	178 883	0.03	
SAUDI ELECTRICITY GLOBAL SUKUK CO-REG-S 1.74000% 20-17.09.25*	USD	310 000			310 000	264 645	0.04	
SAUDI ELECTRICITY GLOBAL SUK-REG-S 2.41300% 20-17.09.30*	USD	690 000	280 000		970 000	750 545	0.11	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.25000% 19-16.01.50*	USD	2 130 000			2 130 000	1 805 780	0.26	
SAUDI TELECOM CO-REG-S 3.89000% 19-13.05.29*	USD	300 000			300 000	256 784	0.04	
SENEGAL, REPUBLIC OF-REG-S 6.25000% 17-23.05.33*	USD	1 255 000			1 255 000	964 354	0.14	
SEPLAT PETROLEUM DEVELOPMENT CO-REG-S 7.75000% 21-01.04.26*	USD	440 000			440 000	384 914	0.05	
SHARIAH SUKUK LTD-REG-S 3.76400% 14-17.09.24*	USD	300 000		300 000				
SHARIAH SUKUK PROGRAM LTD-REG-S 3.23400% 19-23.10.29*	USD	1 110 000		680 000	430 000	347 966	0.05	
SHARIAH SUKUK PROGRAM LTD-REG-S 2.94200% 20-10.06.27*	USD	930 000			930 000	777 183	0.11	
SHARIAH SUKUK PROGRAM LTD-REG-S 3.20000% 21-13.07.31*	USD	365 000		365 000				
SIB SUKUK CO III LTD-REG-S 2.85000% 20-23.06.25*	USD	200 000			200 000	173 835	0.02	
SINGAPORE TELECOMMUNICATION LTD-REG-S 7.37500% 01-01.12.31*	USD	334 000		70 000	264 000	274 564	0.04	
SINO-OCEAN LAND FIN -REG-S *DEFAULTED* 5.95000% 15-04.02.27*	USD	300 000			300 000			
SK HYNIX INC-REG-S 3.00000% 19-17.09.24*	USD	820 000			820 000	728 116	0.10	
SK INNOVATION-REG-S 4.12500% 18-13.07.23*	USD	200 000		200 000				
SNB FUNDING LTD-REG-S 2.90000% 20-29.01.27*	USD	300 000		300 000				
SNB SUKUK LTD-REG-S 2.34200% 22-19.01.27*	USD	200 000			200 000			
SOUTH AFRICA, REPUBLIC OF 5.87500% 13-16.09.25*	USD	1 269 000		500 000	769 000	690 041	0.10	
SOUTH AFRICA, REPUBLIC OF 4.30000% 16-12.10.28*	USD	1 060 000	1 040 000	200 000	1 900 000	1 533 780	0.22	
SOUTH AFRICA, REPUBLIC OF 5.00000% 16-12.10.46*	USD	1 070 000	600 000	1 060 000	610 000	368 940	0.05	
SOUTH AFRICA, REPUBLIC OF 5.87500% 18-22.06.30*	USD	1 465 000		400 000	1 865 000	1 549 621	0.22	
SOUTH AFRICA, REPUBLIC OF 6.30000% 18-22.06.48*	USD	200 000	200 000		400 000	283 270	0.04	
SOUTHERN GAS CORRIDOR CJSC-REG-S 6.87500% 16-24.03.26*	USD	1 455 000		224 000	1 231 000	1 120 980	0.16	
SPIC LUX LATAM RE ENERGY INV CO-REG-S 4.65000% 18-30.10.23*	USD	400 000		400 000				
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.85000% 15-03.11.25*	USD	740 000		510 000	230 000	124 102	0.02	
STAR ENERGY GEOTHERMAL DARAJAT II-REG-S 4.85000% 20-14.10.38*	USD	200 000			200 000	167 046	0.02	
STATE OIL OF THE AZERBAIJAN REP-REG-S 6.95000% 15-18.03.30*	USD	405 000		405 000				
SUNNY EXPRESS ENTERPRISES CORP-REG-S 2.95000% 22-01.03.27*	USD	200 000			200 000	169 780	0.02	
SURA ASSET MANAGEMENT SA-REG-S 4.87500% 14-17.04.24*	USD	340 000		240 000	100 000	89 806	0.01	
SWEIHAN PV POWER CO-REG-S 3.62500% 22-31.01.49*	USD	215 000			215 000	146 586	0.02	
TABREED SUKUK SPC LTD-REG-S 5.50000% 18-31.10.25*	USD	200 000			200 000	180 984	0.03	
TALENT YIELD INTERNATIONAL LTD-REG-S 3.12500% 21-06.05.31*	USD		200 000		200 000	158 431	0.02	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
TML HOLDINGS PTE LTD-REG-S 4.35000% 21-09.06.26*	USD		200 000		200 000		172 034	0.02	
TMS ISSUER SARL-REG-S 5.78000% 23-23.08.32*	USD	200 000	200 000		400 000		370 525	0.05	
TRUST FIBRA UNO-REG-S 7.37500% 24-13.02.34*	USD		300 000		300 000		269 534	0.04	
TULLOW OIL PLC-REG-S 7.00000% 18-01.03.25*	USD	400 000			400 000		349 359	0.05	
TURKEY, REPUBLIC OF 5.75000% 14-22.03.24*	USD	600 000		600 000					
TURKEY, REPUBLIC OF 6.62500% 14-17.02.45*	USD	600 000			600 000		464 637	0.07	
TURKEY, REPUBLIC OF 4.25000% 15-14.04.26*	USD	315 000			315 000		273 436	0.04	
TURKEY, REPUBLIC OF 6.12500% 18-24.10.28*	USD	390 000	230 000		620 000		546 044	0.08	
TURKEY, REPUBLIC OF 6.37500% 20-14.10.25*	USD	260 000			260 000		235 353	0.03	
TURKEY, REPUBLIC OF 5.87500% 21-26.06.31*	USD	200 000	400 000		600 000		496 004	0.07	
TURKEY, REPUBLIC OF-REG-S 4.48900% 14-25.11.24*	USD	880 000		200 000	680 000		608 074	0.09	
TURKIYE IHRACAT KREDI BANKASI AS-REG-S 5.75000% 21-06.07.26*	USD	200 000			200 000		175 718	0.02	
TURKIYE VAKIFLAR BANKASI TAO-REG-S 8.12500% 19-28.03.24*	USD	390 000		390 000					
UPL CORP LTD-REG-S 4.62500% 20-16.06.30*	USD		200 000		200 000		142 311	0.02	
URUGUAY, REPUBLIC OF 7.62500% 06-21.03.36*	USD	2 369 000	400 000		2 769 000		3 015 448	0.43	
URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50*	USD	4 157 000	1 683 000	1 150 000	4 690 000		4 085 674	0.58	
URUGUAY, REPUBLIC OF 4.97500% 18-20.04.55*	USD	4 370 000	1 130 000	2 102 000	3 398 000		2 872 162	0.41	
URUGUAY, REPUBLIC OF 4.37500% 19-23.01.31*	USD	2 075 000	110 000		2 185 000		1 926 824	0.27	
VENEZUELA, REP. OF-REG-S *DEFAULTED* 6.00000% 05-09.12.20*	USD	325 000		325 000					
VENEZUELA, REP. OF-REG-S *DEFAULTED* 7.00000% 07-31.03.38*	USD	170 000		170 000					
VIETNAM, SOCIALIST REPUBLIC-REG-S 4.80000% 14-19.11.24*	USD	1 025 000		200 000	825 000		737 133	0.10	
WE SODA INVESTMENTS HOLDING PLC-REG-S 9.50000% 23-06.10.28*	USD		600 000		600 000		560 621	0.08	
WE SODA INVESTMENTS HOLDING PLC-REG-S 9.37500% 24-14.02.31*	USD		200 000		200 000		184 845	0.03	
WOORI BANK-REG-S-SUB 4.75000% 14-30.04.24*	USD	200 000		200 000					
ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 5.37500% 12-20.09.22*	USD	245 000	200 000		445 000		261 746	0.04	
ZIRAAT KATILIM VARLIK KIRALAMA AS-REG-S 9.37500% 23-12.11.26*	USD		200 000		200 000		190 329	0.03	
<b>TOTAL USD</b>							<b>131 094 340</b>	<b>18.59</b>	
<b>Total Bonds, fixed rate</b>							<b>131 094 340</b>	<b>18.59</b>	

### Bonds, floating rate

#### USD

ABSA GROUP LIMITED-REG-S-SUB 6.250%/VAR 18-25.04.28*	USD	200 000		200 000					
ADIB CAPITAL INVEST 2 LTD-REG-S-SUB 7.125%/VAR 18-PRP*	USD	200 000		200 000					
AKBANK TAS-144A-SUB 6.800%/VAR 21-22.06.31*	USD	340 000	200 000		540 000		476 650	0.07	
ANB SUKUK LTD-REG-S-SUB 3.326%/VAR 20-28.10.30*	USD	295 000			295 000		254 165	0.04	
BANCO DAVIVIENDA SA-REG-S-SUB 6.650%/VAR 21-PRP*	USD	605 000		400 000	205 000		130 116	0.02	
BANCO GNB SUDAMERIS SA-REG-S-SUB 7.500%/VAR 21-16.04.31*	USD		200 000		200 000		154 470	0.02	
BANCOLOMBIA SA-SUB COCO 4.625%/VAR 19-18.12.29*	USD	200 000			200 000		174 218	0.02	
BANK LEUM LE-ISRAEL BM-144A-REG-S-SUB 7.129%/VAR 23-18.07.33*	USD	500 000			500 000		444 580	0.06	
BANK NEGARA INDONESIA PERSERO-REG-S-SUB 4.300%/VAR 21-PRP*	USD	200 000			200 000		166 179	0.02	
BANK OF CHINA HONG KONG LTD-REG-S-SUB 5.900%/VAR 18-PRP*	USD	400 000		400 000					
BANK OF COMMUNICATIONS HK-REG-S 2.304%/VAR 21-08.07.31*	USD	250 000			250 000		210 124	0.03	
BANK OF EAST ASIA LTD/THE-REG-S-SUB 5.875%/VAR 19-PRP*	USD		250 000		250 000		220 784	0.03	
BLUESTAR FINANCE HOLDINGS LTD-REG-S-SUB 3.87500%/VAR 20-PRP*	USD	200 000		200 000					
CASHLD FLR REG-S-SUB 4.000%/VAR 21-PRP*	USD	200 000			200 000		164 760	0.02	
CEMEX SAB DE CV-REG-S-SUB 9.125%/VAR 23-PRP*	USD		200 000		200 000		194 389	0.03	
DIB TIER 1 SUKUK 4 LTD-REG-S-SUB 4.625%/VAR 20-PRP*	USD	200 000			200 000		172 653	0.02	
ELECT GLOBAL INVESTMENTS LTD-REG-S-SUB 4.100%/VAR 20-PRP*	USD	300 000			300 000		245 351	0.03	
EMIRATES NBD PJSC-REG-S-SUB 6.125%/VAR 19-PRP*	USD	410 000			410 000		367 787	0.05	
FIRST ABU DHABI BANK-REG-S-SUB 4.500%/VAR 20-PRP*	USD	465 000			465 000		403 774	0.06	
FIRSTSTRAND BANK LTD-REG-S-SUB 6.250%/VAR 18-23.04.28*	USD	400 000		400 000					
FWD GROUP HOLDINGS LTD-REG-S-SUB 8.045%/VAR 17-PRP*	USD	200 000			200 000		177 470	0.03	
GLOBAL LOGISTIC PROPERTIES-REG-S-SUB 4.600%/VAR 21-PRP*	USD	400 000			400 000		165 729	0.02	
GLOBE TELECOM INC-REG-S 4.200%/VAR 21-PRP*	USD	500 000		210 000	290 000		250 744	0.04	
HDFC BANK LTD-REG-S-SUB COCO 3.700%/VAR 21-PRP*	USD	200 000			200 000		165 614	0.02	
JOLIBEE WORLDWIDE PTE LTD-REG-S 3.900%/VAR 20-PRP*	USD	200 000			200 000		176 326	0.02	
KT21 T2 CO LTD-REG-S-SUB 6.125%/VAR 21-16.12.31*	USD		200 000		200 000		175 105	0.02	
MAF GLOBAL SECURITIES LTD-REG-S-SUB 6.375%/VAR 18-PRP*	USD		375 000		375 000		337 551	0.05	
NATIONAL BK OF FUJAIH PJSC-REG-S-SUB 5.875%/VAR 19-PRP*	USD	200 000			200 000		178 282	0.03	
NBK TIER 1 FINANCING 2 LTD-REG-S-SUB 4.500%/VAR 19-PRP*	USD	600 000			600 000		521 505	0.07	
NBK TIER 1 FINANCING LTD-REG-S-SUB 3.625%/VAR 21-PRP*	USD	200 000			200 000		166 067	0.02	
NETWORK I2I LTD-REG-S-SUB 3.975%/VAR 21-PRP*	USD	200 000			200 000		171 279	0.02	
OVERSEA-CHINESE BNKNG CORP-REG-S-SUB 4.602%/VAR 22-15.06.32*	USD	410 000			410 000		360 673	0.05	
PETRON CORP-REG-S 4.600%/VAR 18-PRP*	USD	200 000		200 000					
PETRON CORP-REG-S 5.950%/VAR 21-PRP*	USD	220 000			220 000		189 732	0.03	
QIC CAYMAN LTD-REG-S-SUB 6.750%/VAR 22-PRP*	USD	200 000			200 000		180 140	0.03	
RIYAD BANK 3.174%/VAR 20-25.02.30*	USD	400 000			400 000		351 836	0.05	
ROYAL CAPITAL BV-REG-S 5.000%/VAR 20-PRP*	USD	200 000			200 000		177 382	0.03	
SHINHAN FINANCIAL GROUP CO LTD-REG-S-SUB 2.875%/VAR 21-PRP*	USD	280 000			280 000		233 834	0.03	
SHINHAN FINANCIAL GROUP CO LTD-REG-S-SUB 5.875%/VAR 18-PRP*	USD	200 000		200 000					

		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Security</b>								
STANDARD BANK GROUP LTD-REG-S-SUB 5.950%/VAR 19-31.05.29*	USD	200 000			200 000	179 239	0.03	
STANDARD CHARTERED PLC-REG-S-SUB COCO 4.300%/VAR 21-PRP*	USD	450 000		200 000	250 000	185 303	0.03	
STANDARD CHARTERED PLC-SUB-REG-S COCO 7.750%/VAR 22-PRP*	USD	200 000			200 000	182 436	0.03	
TONGYANG LIFE INSURANCE CO LTD-REG-S-SUB 5.250%/VAR 20-PRP*	USD	200 000			200 000	172 996	0.02	
URUGUAY, REPUBLIC OF (PIK) 7.87500% 03-15.01.33*	USD	2 125 000		450 000	1 675 000	1 806 164	0.26	
<b>TOTAL USD</b>						<b>10 285 406</b>	<b>1.46</b>	
<b>Total Bonds, floating rate</b>						<b>10 285 406</b>	<b>1.46</b>	

### Treasury notes, fixed rate

#### USD

AMERICA, UNITED STATES OF 1.50000% 22-29.02.24*	USD		1 658 000	1 658 000				
<b>TOTAL USD</b>							<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>670 964 144</b>	<b>95.13</b>	

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

#### Treasury bills, zero coupon

#### USD

UNITED STATES TB 0.00000% 12.12.23-09.04.24*	USD		1 500 000	1 500 000				
<b>TOTAL USD</b>							<b>0.00</b>	
<b>Total Treasury bills, zero coupon</b>							<b>0.00</b>	

#### Notes, fixed rate

#### USD

ABRA GLOBAL FINANCE-REG-S (PIK) 11.50000% 23-02.03.28*	USD		211 280		211 280	175 076	0.02	
AGROSUPER SA-REG-S 4.60000% 22-20.01.32*	USD	250 000			250 000	193 510	0.03	
AMAGGI LUXEMBOURG INTERNATIONAL-REG-S 5.25000% 21-28.01.28*	USD	200 000			200 000	169 377	0.02	
AVIANCA MIDCO 2 LTD-REG-S 9.00000% 21-01.12.28*	USD	980 000		200 000	780 000	675 542	0.10	
BANGKOK BANK PUBLIC CO LTD HK-REG-S-SUB 9.02500% 97-15.03.29*	USD	200 000			200 000	205 828	0.03	
BRAZIL MINAS SPE-REG-S 5.33300% 13-15.02.28*	USD	600 000			600 000	212 925	0.03	
C&W SENIOR FINANCE LTD-REG-S 6.87500% 17-15.09.27*	USD	650 000			650 000	554 719	0.08	
CAP SA-REG-S 3.90000% 21-27.04.31*	USD	200 000			200 000	141 466	0.02	
CELULOSA ARAUCO Y CONSTITUCION SA-REG-S 5.15000% 19-29.01.50*	USD	200 000			200 000	145 294	0.02	
CONSOLIDATED ENERGY FINANCE SA-REG-S 12.00000% 24-15.02.31*	USD		280 000		280 000	263 383	0.04	
C5N RESOURCES SA REG-S 5.87500% 22-08.04.32*	USD	200 000			200 000	156 510	0.02	
DIGICEL GROUP 0.5 LTD-REG-S 8.00000% 20-01.04.25*	USD	273 009		273 009				
DIGICEL INTERMEDIATE HOLDINGS LTD (PIK) 9.00000% 24-25.05.27*	USD		100	100				
DIGICEL INTERN FINANCE LTD-144A 8.75000% 20-25.05.24*	USD	383 106		383 106				
EMBOTELLADORA ANDINA SA-REG-S 5.00000% 13-01.10.23*	USD	360 000		360 000				
ERO COPPER CORP-REG-S 6.50000% 22-15.02.30*	USD		200 000		200 000	170 908	0.02	
FLEX LTD 6.00000% 22-15.01.28*	USD	200 000			200 000	183 230	0.03	
GRUPO AEROMEXICO SAB DE CV-REG-S 8.50000% 22-17.03.27*	USD	200 000			200 000	178 676	0.03	
INRETAIL CONSUMER-REG-S 3.25000% 21-22.03.28*	USD	420 000			420 000	338 810	0.05	
INTERCONEXION ELECTRICA SA ESP-REG-S 3.82500% 21-26.11.33*	USD	255 000			255 000	196 232	0.03	
INVERSIONES CMPC SA-REG-S 4.75000% 14-15.09.24*	USD	370 000			370 000	330 020	0.05	
INVERSIONES CMPC SA-REG-S 3.85000% 20-13.01.30*	USD	400 000			400 000	328 756	0.05	
INVERSIONES LA CONSTRUCCION SA-REG-S 4.75000% 22-07.02.32*	USD	200 000			200 000	153 851	0.02	
INVESTMENT ENERGY RESOURCES LTD-REG-S 6.25000% 21-26.04.29*	USD	600 000			600 000	519 479	0.07	
LIBERTY COSTA RICA SEN SEC FIN-REG-S 10.87500% 23-15.01.31*	USD		200 000		200 000	189 485	0.03	
METALSA SA DE CV-REG-S 3.75000% 21-04.05.31*	USD		200 000		200 000	145 576	0.02	
PERU, REPUBLIC OF 5.62500% 10-18.11.50*	USD	1 210 000			1 210 000	1 081 673	0.15	
PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 6.00000% 13-15.11.26*	USD	805 000		805 000				
PLAYTIKA HOLDING CORP-REG-S 4.25000% 21-15.03.29*	USD	105 000			105 000	81 874	0.01	
POINSETTIA FINANCE LTD-REG-S 6.62500% 16-17.06.31*	USD	200 000			200 000	126 705	0.02	
RAS LAFFAN LIQ NATURAL GAS CO LTD-REG-S 6.33200% 06-30.09.27*	USD	910 000			910 000	539 248	0.08	
SABLE INTERNATIONAL FINANCE LTD-REG-S 5.75000% 19-07.09.27*	USD	365 000			365 000	315 799	0.04	
SAMARCO MINERACAO SA-REG-S (PIK) STEP-UP 23-30.06.31*	USD		160 000		160 000	129 701	0.02	
SEASPAN CORP-REG-S 5.50000% 21-01.08.29*	USD	200 000			200 000	157 085	0.02	
SHELF DRILLING HOLDINGS LTD-REG-S 8.87500% 21-15.11.24*	USD	200 000		200 000				
SIERRACOL ENERGY ANDINA LLC-REG-S 6.00000% 21-15.06.28*	USD	200 000	200 000		400 000	315 245	0.04	
SOCIEDAD QUIMICA Y MINERA DE CHIL-REG-S 4.25000% 19-07.05.29*	USD	200 000			200 000	170 795	0.02	
SOCIEDAD QUIMICA Y MINERA DE CHIL-REG-S 4.25000% 20-22.01.50*	USD	200 000			200 000	138 933	0.02	
SURINAME, REPUBLIC OF-REG-S *DEFAULTED* 9.25000% 16-26.10.26*	USD	200 000		200 000				
SURINAME, REPUBLIC OF-REG-S 9.00000% 23-31.12.50*	USD		182 000	182 000				
TELEKOM MALAYSIA BHD-REG-S 7.87500% 95-01.08.25*	USD	200 000		200 000				

Security	31.3.2023		31.3.2024		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal			
TENGIZCHEVROIL FINANCE CO INTL-REG-S 2.62500% 20-15.08.25*	USD	830 000		830 000	710 389	0.10	
TEVA PHARMACEUTICAL FINANCE NETHERLANDS 7.12500% 20-31.01.25*	USD	315 000		315 000	284 962	0.04	
ULTRATECH CEMENT LTD-REG-S 2.80000% 21-16.02.31*	USD	200 000		200 000	151 721	0.02	
<b>TOTAL USD</b>					<b>9 832 780</b>	<b>1.39</b>	
<b>Total Notes, fixed rate</b>					<b>9 832 780</b>	<b>1.39</b>	

### Notes, floating rate

#### USD

BANCO BILBAO VIZCAYA ARGENTARIA 6.138%/VAR 22-14.09.28*	USD	200 000	200 000				
BANCO INDUSTRIAL SA/GUATE-REG-S-SUB 4.875%/VAR 21-29.01.31*	USD	200 000		200 000	171 313	0.02	
BANCO MERCANTILE-REG-S-SUB COCO 6.625%/VAR 21-PRP*	USD	380 000		380 000	309 388	0.04	
<b>TOTAL USD</b>					<b>480 701</b>	<b>0.07</b>	
<b>Total Notes, floating rate</b>					<b>480 701</b>	<b>0.07</b>	

### Medium term notes, fixed rate

#### USD

AXIATA SPV5 LABUAN LTD-REG-S 3.06400% 20-19.08.50*	USD	924 000	200 000	400 000	724 000	436 286	0.06
INDIA TOLL ROADS-REG-S-144A 5.50000% 21-19.08.24*	USD	250 000		250 000			
JSW INFRASTRUCTURE LTD-REG-S 4.95000% 22-21.01.29*	USD	500 000		500 000			
PETRONAS CAPITAL LTD-REG-S 3.50000% 15-18.03.25*	USD	770 000		770 000			
<b>TOTAL USD</b>						<b>436 286</b>	<b>0.06</b>
<b>Total Medium term notes, fixed rate</b>						<b>436 286</b>	<b>0.06</b>

### Bonds, fixed rate

#### USD

INTERNATIONAL BANK OF AZERBAIJAN-REG-S 3.50000% 17-01.09.24*	USD	600 000		600 000			
MONGOLIA, GOVERNMENT OF-REG-S 3.50000% 21-07.07.27*	USD	755 000		500 000	255 000	206 672	0.03
PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 9.00000% 11-17.11.21*	USD	300 000		300 000			
SURINAME, REPUBLIC OF-REG-S (PIK) 7.95000% 23-15.07.33*	USD		983 297	140 000	843 297	695 470	0.10
TENGIZCHEVROIL FINANCE CO INT-REG-S 4.00000% 16-15.08.26*	USD	250 000	200 000		450 000	383 275	0.04
<b>TOTAL USD</b>						<b>1 285 417</b>	<b>0.17</b>
<b>Total Bonds, fixed rate</b>						<b>1 285 417</b>	<b>0.17</b>

### Bonds, floating rate

#### USD

BANCO BILBAO VIZCA ARGENTARIA SA 5.862%/VAR 14.09.22-14.09.26*	USD	200 000		200 000			
<b>TOTAL USD</b>						<b>0.00</b>	
<b>Total Bonds, floating rate</b>						<b>0.00</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>12 035 183</b>	<b>1.70</b>

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

### Notes, fixed rate

#### USD

DIGICEL INTL FINANC/HOLDINGS-144A 8.75000% 23-25.05.24**	USD		383 000	383 000			
PETROLEOS DEL PERU SA-REG-S 4.75000% 23-19.06.32**	USD		400 000	400 000			
PETROLEOS DEL PERU SA 5.62500% 17-19.06.47**	USD		1 230 000	1 230 000			
<b>TOTAL USD</b>						<b>0.00</b>	
<b>Total Notes, fixed rate</b>						<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>0.00</b>	

## Instruments similar to securities

### Treasury bills, zero coupon

#### USD

AMERICA, UNITED STATES OF TB 0.00000% 03.11.22-04.05.23**	USD		6 000 000	6 000 000			
AMERICA, UNITED STATES OF TB 0.00000% 06.12.22-04.04.23**	USD	3 000 000		3 000 000			
AMERICA, UNITED STATES OF TB 0.00000% 01.12.22-30.11.23**	USD		2 000 000	2 000 000			
AMERICA, UNITED STATES OF TB 0.00000% 01.12.22-01.06.23**	USD		6 000 000	6 000 000			

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Sales <sup>2</sup>	Quantity/ Nominal			
AMERICA, UNITED STATES OF TB 0.00000% 04.04.23-01.08.23**	USD	6 050 000	6 050 000						
AMERICA, UNITED STATES OF TB 0.00000% 03.08.23-01.02.24**	USD	5 515 000	5 515 000						
AMERICA, UNITED STATES OF TB 0.00000% 09.05.23-05.09.23**	USD	8 000 000	8 000 000						
AMERICA, UNITED STATES OF TB 0.00000% 06.06.23-03.10.23**	USD	4 000 000	4 000 000						
AMERICA, UNITED STATES OF TB 0.00000% 05.09.23-02.01.24**	USD	6 500 000	6 500 000						
<b>TOTAL USD</b>								<b>0.00</b>	
<b>Total Treasury bills, zero coupon</b>								<b>0.00</b>	
<b>Total Instruments similar to securities</b>								<b>0.00</b>	
<b>Total securities and similar instruments</b>							<b>682 999 327</b>	<b>96.83</b>	
(thereof in lending)								0.00	
Bank deposits at sight							30 293 347	4.30	
Derivative financial instruments							-17 733 310	-2.51	
Other assets							9 756 410	1.38	
<b>Total fund assets</b>							<b>705 315 774</b>	<b>100.00</b>	
Short-term bank liabilities							-7 675 961		
Other liabilities							-5 786		
<b>Net fund assets</b>							<b>697 634 027</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	682 999 327	96.83
Investments valuation based on market-observed parameters	-17 733 310	-2.51
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>TOTAL</b>	<b>665 266 017</b>	<b>94.32</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
USD	778 911 704	CHF	683 710 000	02.04.2024	-17 855 772	-2.53
USD	2 824 795	CHF	2 495 000	02.04.2024	-49 293	-0.01
USD	1 597 801	CHF	1 400 000	02.04.2024	-39 140	-0.01
CHF	280 000	USD	319 676	02.04.2024	7 932	0.00
CHF	605 000	USD	670 463	02.04.2024	-1 114	0.00
CHF	686 720 000	USD	758 136 454	02.04.2024	-3 866 496	-0.55
CHF	480 000	USD	529 743	02.04.2024	-2 861	0.00
CHF	480 000	USD	530 181	02.04.2024	-2 466	0.00
USD	772 221 367	CHF	697 085 000	03.05.2024	4 085 173	0.58
USD	532 012	CHF	480 000	03.05.2024	2 567	0.00
CHF	1 985 000	USD	2 198 725	03.05.2024	-11 840	0.01
					-17 733 310	-2.51

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
US 10YR ULTRA NOTE FUTURE 21.06.23	USD	3	0
US LONG BOND FUTURE 21.06.23	USD	6	0
US LONG BOND FUTURE 20.09.23	USD	22	22
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	3	3
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	12	12
US LONG BOND FUTURE 19.12.23	USD	22	22
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	12	12

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	7	12
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	0	12
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	27	27
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	12	12
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	18	18
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	17	17
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	27	27
US LONG BOND FUTURE 19.12.23	USD	4	4
US ULTRA LONG BOND (CBT) FUTURE 19.03.24	USD	12	12
US LONG BOND FUTURE 19.03.24	USD	4	4
US 10YR TREASURY NOTE FUTURE 19.03.24	USD	26	26

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	3 935 000	USD	4 311 724	02.05.2023
CHF	895 000	USD	1 010 575	02.05.2023
USD	817 614 105	CHF	725 200 000	02.06.2023
CHF	2 840 000	USD	3 188 450	02.06.2023
USD	263 556	CHF	235 000	02.06.2023
USD	23 017 198	CHF	20 535 000	02.06.2023
USD	350 362	CHF	315 000	02.06.2023
USD	810 277 613	CHF	737 855 000	05.07.2023
USD	398 687	CHF	360 000	05.07.2023
CHF	7 280 000	USD	8 098 385	05.07.2023
CHF	780 000	USD	867 279	05.07.2023
USD	896 916	CHF	805 000	05.07.2023
CHF	1 685 000	USD	1 876 463	02.08.2023
USD	829 439 933	CHF	739 950 000	02.08.2023
USD	853 681	CHF	765 000	02.08.2023
USD	1 354 214	CHF	1 210 000	02.08.2023
USD	323 560	CHF	290 000	02.08.2023
CHF	250 000	USD	282 099	02.08.2023
CHF	13 300 000	USD	15 519 650	02.08.2023
CHF	415 000	USD	479 529	02.08.2023
USD	849 943 331	CHF	734 170 000	05.09.2023
USD	1 371 507	CHF	1 200 000	05.09.2023
CHF	340 000	USD	390 230	05.09.2023
USD	1 022 498	CHF	900 000	05.09.2023
USD	824 553 833	CHF	726 065 000	03.10.2023

<b>Sale Currency</b>	<b>Sale Amount</b>	<b>Purchase Currency</b>	<b>Purchase Amount</b>	<b>Maturity</b>
CHF	225 000	USD	253 400	03.10.2023
USD	511 305	CHF	455 000	03.10.2023
CHF	660 000	USD	740 477	03.10.2023
USD	11 224 397	CHF	10 050 000	03.10.2023
USD	783 160 342	CHF	714 160 000	02.11.2023
CHF	400 000	USD	437 091	02.11.2023
CHF	495 000	USD	544 089	02.11.2023
USD	740 178	CHF	670 000	02.11.2023
USD	774 835 554	CHF	702 765 000	04.12.2023
CHF	750 000	USD	841 293	04.12.2023
CHF	445 000	USD	503 488	04.12.2023
CHF	30 228 015	USD	34 200 000	04.12.2023
CHF	155 000	USD	176 841	04.12.2023
USD	813 294 097	CHF	704 760 000	03.01.2024
USD	1 809 368	CHF	1 580 000	03.01.2024
CHF	420 000	USD	481 927	03.01.2024
CHF	1 180 000	USD	1 342 021	03.01.2024
CHF	29 965 000	USD	34 352 659	03.01.2024
CHF	690 000	USD	795 162	03.01.2024
CHF	2 085 000	USD	2 406 221	03.01.2024
CHF	535 000	USD	619 941	03.01.2024
USD	650 220	CHF	560 000	03.01.2024
CHF	672 025 000	USD	803 526 057	03.01.2024
CHF	600 000	USD	719 076	02.02.2024
USD	836 038 046	CHF	697 030 000	02.02.2024
CHF	13 430 000	USD	15 850 984	02.02.2024
CHF	655 000	USD	772 746	02.02.2024
USD	3 232 699	CHF	2 755 000	02.02.2024
USD	846 788	CHF	735 000	02.02.2024
USD	4 131 240	CHF	3 565 000	02.02.2024
USD	796 055 602	CHF	680 575 000	04.03.2024
CHF	275 000	USD	316 014	04.03.2024
USD	1 379 249	CHF	1 205 000	04.03.2024
CHF	1 620 000	USD	1 829 547	04.03.2024
USD	778 911 704	CHF	683 710 000	02.04.2024
USD	2 824 795	CHF	2 495 000	02.04.2024
USD	1 597 801	CHF	1 400 000	02.04.2024
CHF	280 000	USD	319 676	02.04.2024
CHF	605 000	USD	670 463	02.04.2024
CHF	686 720 000	USD	758 136 454	02.04.2024
CHF	480 000	USD	529 743	02.04.2024
CHF	480 000	USD	530 181	02.04.2024
USD	772 221 367	CHF	697 085 000	03.05.2024
USD	532 012	CHF	480 000	03.05.2024
CHF	1 985 000	USD	2 198 725	03.05.2024



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	697 999 359.88	100.05
Net overall exposure to derivatives	–	–
Commitment arising from securities lending and repurchase agreements	–	–

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

TER for the last 12 months:

UBS (CH) Institutional Fund 3

– Bonds Emerging Markets Aggregate Passive  
(CHF hedged) II

Class I-A1

0.30%

Class I-B

0.06%

Class I-X

0.00%

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

See in the appendix of the supplementary information.

### Exchange rate

USD 1 = CHF 0.90

### Overview of active investment breach in accordance with CISO, Article 70\_2b

Due to a technical problem, there was a short sale of a bond as at 14.12.2023. The active investment breach of the Prospectus was rectified immediately. The collective investment scheme did not suffer any loss as a result.

# UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Sovereign Passive (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		156 063 636.31	205 082 891.01	152 019 798.78
<b>Class I-X</b>	<b>CH0259022512</b>			
Net asset value per unit in CHF		869.59	830.00	946.48
Number of units outstanding		179 467.2660	247 086.4950	160 615.9280

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-X	CHF	6.8%	-10.4%	-8.1%
Benchmark:				
JPM EMBI Global Diversified (CHF hedged)	CHF	6.4%	-10.5%	-8.5%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

Saudi Arabia	4.76
Mexico	4.76
Indonesia	4.38
Turkey	4.34
United Arab Emirates	3.93
China	3.68
Brazil	3.25
Qatar	3.19
Oman	3.00
Chile	3.00
Others	58.28
<b>TOTAL</b>	<b>96.57</b>

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

## Statement of assets

	31.3.2024	31.3.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	7 097 956.70	206 222 152.60
Money market instruments	0.00	1 911 363.07
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	152 596 243.06	196 415 988.68
Derivative financial instruments	-3 919 319.47	4 407 141.37
Other assets	2 236 079.24	2 857 430.72
<b>Total fund assets</b>	<b>158 010 959.53</b>	<b>411 814 076.44</b>
Loans	-1 947 092.57	-206 730 977.29
Other liabilities	-230.65	-208.14
<b>Net fund assets</b>	<b>156 063 636.31</b>	<b>205 082 891.01</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	75 973.19	6 771.55
Negative interest	-2 305.33	-783.89
Income from money market instruments	45 452.04	5 830.14
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	10 413 544.99	9 446 392.85
Purchase of current net income on issue of units	798 627.10	2 226 619.93
<b>TOTAL income</b>	<b>11 331 291.99</b>	<b>11 684 830.58</b>
<b>Expenses</b>		
Interest payable	-1 219.21	-460.85
Audit expenses	-14 146.40	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 808.90	-767.63
Payment of current net income on redemption of units	-2 981 265.52	-177 841.71
<b>TOTAL expenses</b>	<b>-2 999 440.03</b>	<b>-193 755.09</b>
<b>Net income</b>	<b>8 331 851.96</b>	<b>11 491 075.49</b>
Realized capital gains and losses	-16 427 745.57	-12 203 949.00
<b>Realized result</b>	<b>-8 095 893.61</b>	<b>-712 873.51</b>
Unrealized capital gains and losses	16 394 495.38	-12 989 806.11
<b>Total result</b>	<b>8 298 601.77</b>	<b>-13 702 679.62</b>

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	8 331 851.96	11 491 075.49
<b>Available for distribution</b>	<b>8 331 851.96</b>	<b>11 491 075.49</b>
Less federal withholding tax <sup>1</sup>	-2 916 148.19	-4 021 876.42
Net income retained for reinvestment	-5 415 703.77	-7 469 199.07
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	205 082 891.01	152 019 798.78
Paid federal withholding tax	-4 021 983.20	-3 427 701.47
Balance of unit movements	-53 295 873.27	70 193 473.32
Total result	8 298 601.77	-13 702 679.62
<b>Net fund assets at the end of the reporting period</b>	<b>156 063 636.31</b>	<b>205 082 891.01</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	247 086.4950	160 615.9280
Units issued	27 836.8920	94 048.8730
Units redeemed	-95 456.1210	-7 578.3060
<b>Situation at the end of the period</b>	<b>179 467.2660</b>	<b>247 086.4950</b>
Difference between units issued and units redeemed	-67 619.2290	86 470.5670

## Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	CHF	<b>46.425</b>
Less federal withholding tax <sup>1</sup>	CHF	-16.249
<b>Net accumulation per unit</b>	CHF	<b>30.176</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>USD</b>							
ABU DHABI CRUDE OIL PIPELINE LLC-REG-S 3.65000% 17-02.11.29*	USD	200 000		200 000	168 938	0.11	
ABU DHABI, GOVERNMENT OF-REG-S 3.12500% 17-11.10.27*	USD	200 000		200 000			
ABU DHABI, GOVERNMENT OF-REG-S 4.12500% 17-11.10.47*	USD	400 000		200 000	151 937	0.10	
AEROPUERTO INTERNACIONAL DE TOCUM-REG-S 4.00000% 21-11.08.41*	USD	200 000		200 000			
AEROPUERTO INTERNACIONAL DE TOCU-REG-S 5.12500% 21-11.08.61*	USD	200 000		200 000	131 164	0.08	
ANGOLAN GOVERNMENT INTERNATIONAL BD-REG-S 8.75000% 22-14.04.32*	USD	500 000	400 000	400 000	414 322	0.26	
ANGOLAN GOVT INTERNATIONAL BOND-REG-S 9.37500% 18-08.05.48*	USD	700 000		230 000	365 254	0.23	
ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.30*	USD	1 359 305	200 000	200 000	635 502	0.40	
ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.35*	USD	2 807 521	1 114 000	1 581 000	872 756	0.55	
ARGENTINA, REPUBLIC OF STEP-UP 20-09.01.38*	USD	2 085 306	490 000	1 250 000	552 685	0.35	
ARGENTINA, REPUBLIC OF 1.00000% 20-09.07.29*	USD	471 568	160 000	100 000	255 251	0.16	
ARGENTINE REPUBLIC GOVT INTERNATIONAL STEP-UP 20-09.07.46*	USD	1 660 000		1 000 000	266 913	0.17	
ARMENIA INTERNATIONAL BOND-REG-S 3.60000% 21-02.02.31*	USD	200 000	200 000		291 827	0.18	
ARMENIA INTERNATIONAL BOND-REG-S 3.95000% 19-26.09.29*	USD	409 000		409 000			
BAHRAIN GVT INTERNATIONAL BOND-REG-S 7.00000% 15-26.01.26*	USD	655 000		200 000	414 695	0.26	
BANCO DEL ESTADO DE CHILE-REG-S 2.70400% 20-09.01.25*	USD	400 000		400 000			
BANCO NACIONAL DE PANAMA-REG-S 2.50000% 20-11.08.30*	USD	200 000	200 000	200 000	139 834	0.09	
BANK GOSPODARSTWA KRAJOWEGO-REG-S 6.25000% 23-31.10.28*	USD		470 000	200 000	270 000	0.16	
BAPCO ENERGIES BSCC-REG-S 7.50000% 17-25.10.27*	USD	400 000		200 000	184 869	0.12	
BAPCO ENERGIES BSCC-REG-S 8.37500% 18-07.11.28*	USD	200 000		200 000	193 988	0.12	
BENIN GOVERNMENT INTERNATIONAL BD-REG-S 7.96000% 24-13.02.38*	USD		200 000	200 000	175 468	0.11	
BLOSSOM JOY LTD-REG-S 2.20000% 20-21.10.30*	USD	200 000		200 000	152 454	0.10	
BOLIVIA, REPUBLIC OF-REG-S 4.50000% 17-20.03.28*	USD	400 000	200 000	200 000	208 962	0.13	
BOLIVIA, REPUBLIC OF-REG-S 7.50000% 22-02.03.30*	USD	200 000		200 000	107 859	0.07	
BRAZIL, FEDERAL REPUBLIC OF 3.87500% 20-12.06.30*	USD	400 000	200 000	600 000	487 189	0.31	
BRAZIL, FEDERAL REPUBLIC OF 2.87500% 20-06.06.25*	USD	900 000	200 000	200 000	782 621	0.50	
BRAZIL, FEDERAL REPUBLIC OF 6.00000% 23-20.10.33*	USD		500 000	500 000	445 621	0.28	
BRAZIL, FEDERAL REPUBLIC OF 7.12500% 24-13.05.54*	USD		200 000	200 000	181 581	0.11	
BRAZIL, FEDERATIVE REPUBLIC OF 5.62500% 09-07.01.41*	USD	905 000	280 000	560 000	507 459	0.32	
BRAZIL, FEDERATIVE REPUBLIC OF 4.25000% 13-07.01.25*	USD	550 000		200 000	310 657	0.20	
BRAZIL, FEDERATIVE REPUBLIC OF 4.62500% 17-13.01.28*	USD	550 000	200 000	200 000	485 477	0.31	
BRAZIL, FEDERATIVE REPUBLIC OF 4.75000% 19-14.01.50*	USD	1 070 000		200 000	586 140	0.37	
BRAZIL, FEDERATIVE REPUBLIC OF 6.25000% 23-18.03.31*	USD		400 000	400 000	366 945	0.23	
BRAZIL, REPUBLIC OF 3.75000% 21-12.09.31*	USD	400 000		400 000			
CBB INTERNATIONAL SUKUK-REG-S 5.25000% 17-20.03.25*	USD	620 000		620 000	552 883	0.35	
CBB INTERNATIONAL SUKUK CO 7SPC-REG-S 6.87500% 18-05.10.25*	USD	600 000		280 000	292 277	0.18	
CBB INTERNATIONAL SUKUK PROGRAMME-REG-S 3.87500% 21-18.05.29*	USD	200 000		200 000	164 603	0.10	
CHILE, REPUBLIC OF 2.55000% 20-27.01.32*	USD	420 000		200 000	167 502	0.11	
CHILE, REPUBLIC OF 2.45000% 20-31.01.31*	USD	285 000		285 000	219 719	0.14	
CHILE, REPUBLIC OF 2.55000% 21-27.07.33*	USD	400 000	230 000		461 721	0.29	
CHILE, REPUBLIC OF 2.75000% 22-31.01.27*	USD		560 000	560 000	473 340	0.30	
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	200 000		200 000			
CHILE, REPUBLIC OF 3.24000% 18-06.02.28*	USD	300 000		300 000			
CHILE, REPUBLIC OF 3.50000% 19-25.01.50*	USD	520 000		520 000			
CHILE, REPUBLIC OF 3.10000% 21-22.01.61*	USD	420 000	260 000	480 000	113 601	0.07	
CHILE, REPUBLIC OF 3.10000% 21-07.05.41*	USD	406 000	200 000	400 000	137 292	0.09	
CHILE, REPUBLIC OF 3.25000% 21-21.09.71*	USD	290 000	330 000	200 000	239 035	0.15	
CHILE, REPUBLIC OF 3.50000% 22-31.01.34*	USD	250 000		250 000	197 507	0.12	
CHILE, REPUBLIC OF 3.50000% 21-15.04.53*	USD	200 000		200 000			
CHILE, REPUBLIC OF 4.00000% 22-31.01.52*	USD	200 000		200 000	142 367	0.09	
CHILE, REPUBLIC OF 4.34000% 22-07.03.42*	USD	400 000	200 000	400 000	157 228	0.10	
CHILE, REPUBLIC OF 4.95000% 23-05.01.36*	USD		612 307	400 000	212 307	0.12	
CHILE, REPUBLIC OF 4.85000% 24-22.01.29*	USD		200 000	200 000			
CHINA HUANENG GP HK TREASURY MGT-REG-S 3.00000% 19-10.12.29*	USD	200 000		200 000			
CHINA, PEOPLE'S REPUBLIC OF-REG-S 0.55000% 20-21.10.25*	USD	200 000		200 000	168 334	0.11	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 1.75000% 21-26.10.31*	USD	200 000		200 000			
CHINA, PEOPLE'S REPUBLIC OF-REG-S 4.00000% 18-19.10.48*	USD	410 000		410 000	335 290	0.21	
CNAC HK FINBRIDGE CO LTD-REG-S 3.37500% 19-19.06.24*	USD	200 000		200 000	179 183	0.11	
CNAC HK FINBRIDGE CO LTD-REG-S 2.00000% 20-22.09.25*	USD		200 000	200 000	170 922	0.11	
CNAC HK FINBRIDGE CO LTD-REG-S 3.00000% 20-22.09.30*	USD	400 000	200 000	400 000	157 831	0.10	
CNOOC CURTIS FUNDING NO.1 PTY LTD-REG-S 4.50000% 13-03.10.23*	USD	200 000		200 000			
CNP GLOBAL CAPITAL LTD-REG-S 1.35000% 20-23.06.25*	USD	200 000		200 000	171 427	0.11	
COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25000% 21-22.04.32*	USD	850 000		400 000	315 335	0.20	
COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.12500% 21-22.02.42*	USD	200 000		200 000			

Security	31.3.2023			31.3.2024		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
COLOMBIA, REPUBLIC OF 3.875000% 17-25.04.27*	USD	400 000		200 000	200 000	169 422	0.11	
COLOMBIA, REPUBLIC OF 4.500000% 18-15.03.29*	USD	370 000		370 000	306 098		0.19	
COLOMBIA, REPUBLIC OF 5.200000% 19-15.05.49*	USD	400 000	750 000	210 000	940 000	620 177	0.39	
COLOMBIA, REPUBLIC OF 3.000000% 20-30.01.30*	USD	400 000		200 000	200 000	149 066	0.09	
COLOMBIA, REPUBLIC OF 3.125000% 20-15.04.31*	USD	400 000	200 000		600 000	430 985	0.27	
COLOMBIA, REPUBLIC OF 4.125000% 20-15.05.51*	USD	430 000	220 000	650 000				
COLOMBIA, REPUBLIC OF 3.875000% 21-15.02.61*	USD	335 000	420 000	555 000	200 000	103 941	0.07	
COLOMBIA, REPUBLIC OF 7.500000% 23-02.02.34*	USD	400 000			400 000	367 666	0.23	
COLOMBIA, REPUBLIC OF 8.000000% 23-14.11.35*	USD		250 000		250 000	236 434	0.15	
COLOMBIA, REPUBLIC OF 8.750000% 23-14.11.53*	USD		200 000		200 000	195 362	0.12	
COMISION FEDERAL DE ELECTRICIDAD-REG-S 4.750000% 16-23.02.27*	USD	200 000			200 000	174 939	0.11	
COMISION FEDERAL DE ELECTRICIDAD-REG-S 3.348000% 21-09.02.31*	USD	410 000		410 000				
COMISION FEDERAL DE ELECTRICIDAD-REG-S 6.264000% 22-15.02.52*	USD	200 000			200 000	156 271	0.10	
CORP FINANCIERA DE DESARROLLO SA-REG-S 4.750000% 15-15.07.25*	USD	169 000			169 000	150 533	0.10	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.250000% 12-17.07.42*	USD	655 000			655 000	465 437	0.29	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.500000% 17-01.08.47*	USD		200 000		200 000	141 973	0.09	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.375000% 19-05.02.49*	USD	400 000			400 000	280 230	0.18	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.000000% 19-30.09.29*	USD	200 000			200 000	159 424	0.10	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.700000% 19-30.01.50*	USD	435 000			435 000	269 488	0.17	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.750000% 20-15.01.31*	USD	600 000		310 000	290 000	232 389	0.15	
CORP NACIONAL DEL COBRE DE-REG-S 5.125000% 23-02.02.33*	USD		200 000	200 000				
CORP NACIONAL DEL COBRE DE CHILE-REG-S 6.440000% 24-26.01.36*	USD		200 000	200 000				
COSTA RICA, REPUBLIC OF-REG-S 4.375000% 13-30.04.25*	USD	200 000	200 000	200 000	200 000	177 719	0.11	
COSTA RICA, REPUBLIC OF-REG-S 5.625000% 13-30.04.43*	USD	600 000	200 000	400 000	400 000	325 378	0.21	
COSTA RICA, REPUBLIC OF-REG-S 7.000000% 14-04.04.44*	USD	200 000		200 000				
COSTA RICA, REPUBLIC OF-REG-S 7.158000% 15-12.03.45*	USD	340 000	210 000	550 000				
COSTA RICA, REPUBLIC OF-REG-S 6.125000% 19-19.02.31*	USD	400 000			400 000	364 558	0.23	
COSTA RICA, REPUBLIC OF-REG-S 6.550000% 23-03.04.34*	USD	200 000	830 000	670 000	360 000	335 601	0.21	
DAE FUNDING LLC-REG-S 3.375000% 21-20.03.28*	USD	200 000		200 000				
DEVELOPMENT BANK OF KAZAKHSTAN-REG-S 2.950000% 21-06.05.31*	USD	400 000		200 000	200 000	149 516	0.09	
DOMINICAN REPUBLIC INT BOND-REG-S 4.875000% 20-23.09.32*	USD	826 000	150 000	476 000	500 000	403 767	0.26	
DOMINICAN REPUBLIC-REG-S 5.500000% 15-27.01.25*	USD	335 000	160 000	250 000	245 000	218 906	0.14	
DOMINICAN REPUBLIC-REG-S 6.850000% 15-27.01.45*	USD	690 000		520 000	170 000	151 358	0.10	
DOMINICAN REPUBLIC-REG-S 6.875000% 16-29.01.26*	USD	250 000	210 000		460 000	418 258	0.26	
DOMINICAN REPUBLIC-REG-S 5.950000% 17-25.01.27*	USD	500 000		200 000	300 000	268 589	0.17	
DOMINICAN REPUBLIC-REG-S 6.500000% 18-15.02.48*	USD	365 000	200 000	200 000	365 000	312 626	0.20	
DOMINICAN REPUBLIC-REG-S 6.000000% 18-19.07.28*	USD	655 000	170 000	600 000	225 000	201 644	0.13	
DOMINICAN REPUBLIC-REG-S 6.400000% 19-05.06.49*	USD	305 000	150 000		455 000	384 973	0.24	
DOMINICAN REPUBLIC-REG-S 4.500000% 20-30.01.30*	USD	570 000	300 000	300 000	570 000	466 423	0.30	
DOMINICAN REPUBLIC-REG-S 5.875000% 20-30.01.60*	USD	1 031 000		490 000	541 000	414 339	0.26	
DOMINICAN REPUBLIC-REG-S 5.300000% 21-21.01.41*	USD	495 000	410 000	320 000	585 000	448 038	0.28	
DUBAI, GOVERNMENT OF-REG-S 5.250000% 13-30.01.43*	USD	400 000			400 000	345 869	0.22	
ECUADOR GOVT INTERNATIONAL BD-REG-S STEP-UP/DOWN 20-31.07.35*	USD	2 556 000	440 000	1 000 000	1 996 000	942 046	0.60	
ECUADOR, REPUBLIC OF-REG-S STEP-UP 0.500000% 20-31.07.30*	USD	1 541 460	100 000	641 000	1 000 460	610 054	0.39	
ECUADOR, REPUBLIC OF-REG-S STEP-UP 20-31.07.40*	USD	1 661 226			1 235 000	186 000	0.12	
EGYPT, REPUBLIC OF-REG-S 6.875000% 10-30.04.40*	USD	160 000	240 000	400 000				
EGYPT, REPUBLIC OF-REG-S 7.903000% 18-21.02.48*	USD	350 000			350 000	239 389	0.15	
EGYPT, REPUBLIC OF-REG-S 6.588000% 18-21.02.28*	USD	540 000	200 000	500 000	240 000	197 456	0.12	
EGYPT, REPUBLIC OF-REG-S 7.625000% 20-29.05.32*	USD	200 000		200 000				
EGYPT, REPUBLIC OF-REG-S 8.875000% 20-29.05.50*	USD	600 000	300 000	575 000	325 000	240 677	0.15	
EL SALVADOR, REPUBLIC OF-REG-S 7.625000% 11-01.02.41*	USD	180 000			180 000	118 676	0.08	
EL SALVADOR, REPUBLIC OF-REG-S 6.375000% 14-18.01.27*	USD	235 000	50 000	100 000	185 000	144 968	0.09	
EL SALVADOR, REPUBLIC OF-REG-S 8.625000% 17-28.02.29*	USD	310 000	250 000	430 000	130 000	101 796	0.06	
EL SALVADOR, REPUBLIC OF-REG-S 7.124600% 19-20.01.50*	USD	370 000			370 000	229 740	0.15	
EL SALVADOR, REPUBLIC OF-REG-S 9.500000% 20-15.07.52*	USD	520 000		200 000	320 000	239 676	0.15	
EL SALVADOR, REPUBLIC OF-REG-S 8.250000% 02-10.04.32*	USD	105 000	150 000	100 000	155 000	116 084	0.07	
EMPRESA DE L FERROCARRILE DEL EST-REG-S 3.068000% 20-18.08.50*	USD	200 000			200 000	109 041	0.07	
EMPRESA DE TRANSMISION ELECTRICA-REG-S 5.125000% 19-02.05.49*	USD	200 000			200 000	130 714	0.08	
EMPRESA DE TRANSPORTE DE PASA MET-REG-S 5.000000% 17-25.01.47*	USD	200 000			200 000	155 934	0.10	
EMPRESA DE TRANSPORTE DE PASA MET-REG-S 3.650000% 20-07.05.30*	USD	200 000		200 000				
EMPRESA DE TRANSPORTE DE PASAJERO-REG-S 3.693000% 21-13.09.61*	USD		200 000		200 000	120 243	0.08	
EMPRESA NACIONAL DEL PETROLEO-REG-S 4.500000% 17-14.09.47*	USD	200 000		200 000				
EMPRESA NACIONAL DEL PETROLEO-REG-S 5.250000% 18-06.11.29*	USD	350 000			350 000	306 970	0.19	
ESKOM HOLDINGS SOC LTD-REG-S 6.750000% 13-06.08.23*	USD	200 000		200 000				
ESKOM HOLDINGS SOC LTD-REG-S 7.125000% 15-11.02.25*	USD	340 000			340 000	304 860	0.19	
FONDO MIVIENDA SA-REG-S 4.625000% 22-12.04.27*	USD	200 000		200 000				
GABON, REPUBLIC OF-REG-S 6.625000% 20-06.02.31*	USD	200 000		200 000				
GABON, REPUBLIC OF-REG-S 7.000000% 21-24.11.31*	USD	400 000		200 000	200 000	153 400	0.10	
GACI FIRST INVESTMENT CO-REG-S 5.250000% 22-13.10.32*	USD	200 000	200 000		400 000	364 108	0.23	
GACI FIRST INVESTMENT CO-REG-S 5.000000% 22-13.10.27*	USD	200 000			200 000	179 521	0.11	
GACI FIRST INVESTMENT CO-REG-S 5.375000% 22-13.10.2122*	USD	200 000	400 000	200 000	400 000	310 107	0.20	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GACI FIRST INVESTMENT CO-REG-S 4.75000% 23-14.02.30*	USD		200 000		200 000	176 537	0.11	
GACI FIRST INVESTMENT CO-REG-S 4.87500% 23-14.02.35*	USD	230 000		230 000				
GEORGIA GOVERNMENT INTERNAT BOND-REG-S 2.75000% 21-22.04.26*	USD	200 000			200 000	167 586	0.11	
GHANA GOVT INTNL BOND-REG-S 7.62500% 18-16.05.29*	USD	400 000		200 000	200 000	92 547	0.06	
GHANA GOVT INTNL BOND-REG-S 8.62700% 18-16.06.49*	USD	500 000			500 000	226 582	0.14	
GHANA GOVT INTNL BOND-REG-S 6.37500% 20-11.02.27*	USD	400 000			400 000	185 206	0.12	
GHANA GOVT INTNL BOND-REG-S 8.62500% 21-07.04.34*	USD	200 000			200 000	92 660	0.06	
GHANA GOVT INTNL BOND-REG-S 8.87500% 21-07.05.42*	USD	200 000		200 000				
GHANA GOVT INTNL BOND-REG-S 7.75000% 21-07.04.29*	USD	500 000		200 000	300 000	140 003	0.09	
GUATEMALA GOVERNMENT BOND-REG-S 4.65000% 21-07.10.41*	USD	240 000			240 000	173 677	0.11	
GUATEMALA, REPUBLIC OF-REG-S 4.87500% 13-13.02.28*	USD	555 000		210 000	345 000	299 726	0.19	
GUATEMALA, REPUBLIC OF-REG-S 4.50000% 16-03.05.26*	USD		200 000		200 000	175 186	0.11	
GUATEMALA, REPUBLIC OF-REG-S 4.37500% 17-05.06.27*	USD		200 000	200 000				
GUATEMALA, REPUBLIC OF-REG-S 4.90000% 19-01.06.30*	USD	200 000		200 000				
GUATEMALA, REPUBLIC OF-REG-S 6.12500% 19-01.06.50*	USD	600 000		200 000	400 000	333 799	0.21	
GUATEMALA, REPUBLIC OF-REG-S 5.37500% 20-24.04.32*	USD		400 000	200 000	200 000	173 079	0.11	
GUATEMALA, REPUBLIC OF-REG-S 3.70000% 21-07.10.33*	USD	235 000	210 000	200 000	245 000	182 369	0.12	
GUATEMALA, REPUBLIC OF-REG-S 5.25000% 22-10.08.29*	USD	200 000		200 000				
GUATEMALA, REPUBLIC OF-REG-S 6.60000% 23-13.06.36*	USD		200 000	200 000				
GUATEMALA, REPUBLIC OF-REG-S 7.05000% 23-04.10.32*	USD		200 000		200 000	191 174	0.12	
HERITAGE PETROLEUM CO LTD-REG-S 9.00000% 22-12.08.29*	USD	200 000			200 000	189 372	0.12	
HONDURAS, REPUBLIC OF-REG-S 6.25000% 17-19.01.27*	USD	150 000	200 000	350 000				
HONDURAS, REPUBLIC OF-REG-S 5.62500% 20-24.06.30*	USD	300 000			300 000	240 107	0.15	
HONDURAS, REPUBLIC OF-REG-S 7.50000% 13-15.03.24*	USD	200 000		200 000				
HUNGARY, REPUBLIC OF 7.62500% 11-29.03.41*	USD	940 000	80 000	460 000	560 000	583 361	0.37	
HUNGARY, REPUBLIC OF 5.75000% 13-22.11.23*	USD	114 000		114 000				
HUNGARY, REPUBLIC OF 5.37500% 14-25.03.24*	USD	38 000		38 000				
HUNGARY, REPUBLIC OF-REG-S 5.25000% 22-16.06.29*	USD	960 000		620 000	340 000	303 176	0.19	
HUNGARY, REPUBLIC OF-REG-S 5.50000% 22-16.06.34*	USD	420 000	200 000	620 000				
HUNGARY, REPUBLIC OF-REG-S 2.12500% 21-22.09.31*	USD	800 000	760 000	200 000	1 360 000	971 987	0.62	
HUNGARY, REPUBLIC OF-REG-S 3.12500% 21-21.09.51*	USD	850 000	200 000	400 000	650 000	370 666	0.23	
HUNGARY, REPUBLIC OF-REG-S 6.12500% 23-22.05.28*	USD	330 000	400 000	430 000	300 000	277 050	0.18	
HUNGARY, REPUBLIC OF-REG-S 6.25000% 22-22.09.32*	USD	500 000	200 000		700 000	655 907	0.42	
HUNGARY, REPUBLIC OF-REG-S 6.75000% 22-25.09.52*	USD	200 000			200 000	193 485	0.12	
HUNGARY, REPUBLIC OF-REG-S 5.50000% 24-26.03.36*	USD		200 000		200 000	175 017	0.11	
INDONESIA ASAHAN ALUMINIUM PT-REG-S 6.53000% 18-15.11.28*	USD	250 000		250 000				
INDONESIA ASAHAN ALUMINIUM PT-REG-S 5.80000% 20-15.05.50*	USD	200 000			200 000	169 351	0.11	
INDONESIA, REPUBLIC OF 3.50000% 17-11.01.28*	USD	200 000	200 000		400 000	341 873	0.22	
INDONESIA, REPUBLIC OF 4.35000% 17-11.01.48*	USD		240 000		240 000	189 316	0.12	
INDONESIA, REPUBLIC OF 4.75000% 18-11.02.29*	USD	440 000		440 000				
INDONESIA, REPUBLIC OF 5.35000% 18-11.02.49*	USD	200 000			200 000	181 538	0.11	
INDONESIA, REPUBLIC OF 3.70000% 19-30.10.49*	USD	285 000		285 000				
INDONESIA, REPUBLIC OF 2.85000% 20-14.02.30*	USD	200 000		200 000				
INDONESIA, REPUBLIC OF 3.85000% 20-15.10.30*	USD	400 000		400 000				
INDONESIA, REPUBLIC OF 3.05000% 21-12.03.51*	USD	340 000			340 000	217 046	0.14	
INDONESIA, REPUBLIC OF 3.35000% 21-12.03.71*	USD	215 000	210 000		425 000	254 082	0.16	
INDONESIA, REPUBLIC OF 3.20000% 21-23.09.61*	USD	220 000		220 000				
INDONESIA, REPUBLIC OF 4.30000% 22-31.03.52*	USD	200 000			200 000	154 277	0.10	
INDONESIA, REPUBLIC OF 4.65000% 22-20.09.32*	USD	400 000	230 000		630 000	552 387	0.35	
INDONESIA, REPUBLIC OF-REG-S 7.75000% 08-17.01.38*	USD	300 000	110 000	410 000				
INDONESIA, REPUBLIC OF-REG-S 5.25000% 12-17.01.42*	USD	400 000	250 000		650 000	586 995	0.37	
INDONESIA, REPUBLIC OF-REG-S 4.35000% 16-08.01.27*	USD	450 000	400 000		850 000	752 802	0.48	
INDONESIA, REPUBLIC OF-REG-S 5.25000% 16-08.01.47*	USD	410 000		200 000	210 000	189 571	0.12	
INSTITUTO COSTARRICENSE DE ELEC-REG-S 6.37500% 13-15.05.43*	USD	200 000			200 000	160 831	0.10	
IVORY COAST, REPUBLIC OF-REG-S STEP-UP 10-31.12.32*	USD	300 000		300 000				
IVORY COAST, REPUBLIC OF-REG-S 7.62500% 24-30.01.33*	USD		200 000		200 000	178 789	0.11	
IVORY COAST, REPUBLIC OF-REG-S 8.25000% 24-30.01.37*	USD		500 000		500 000	450 913	0.29	
JAMAICA, GOVERNMENT OF 6.75000% 15-28.04.28*	USD	400 000		400 000				
JAMAICA, GOVERNMENT OF 7.87500% 15-28.07.45*	USD	600 000			600 000	635 838	0.40	
JORDAN GOVERNMENT INTERNATIONAL B-REG-S 7.75000% 22-15.01.28*	USD	200 000	410 000	410 000	200 000	182 730	0.12	
JORDAN, KINGDOM OF-REG-S 6.12500% 15-29.01.26*	USD	210 000		210 000				
JORDAN, KINGDOM OF-REG-S 5.75000% 16-31.01.27*	USD	470 000	260 000	200 000	530 000	461 558	0.29	
JORDAN, KINGDOM OF-REG-S 5.85000% 20-07.07.30*	USD	700 000	200 000	330 000	570 000	472 327	0.30	
JORDAN, KINGDOM OF-REG-S 4.95000% 20-07.07.25*	USD	210 000			210 000	183 591	0.12	
JORDAN, KINGDOM OF-REG-S 7.50000% 23-13.01.29*	USD		200 000	200 000				
JSC GEORGIAN RAILWAY-REG-S 4.00000% 21-17.06.28*	USD	200 000			200 000	163 436	0.10	
KAZTRANS GAS JSC-REG-S 4.37500% 17-26.09.27*	USD	200 000			200 000	169 670	0.11	
KENYA, REPUBLIC OF REG-S 9.75000% 24-16.02.31*	USD		410 000		410 000	377 596	0.24	
KENYA, REPUBLIC OF-REG-S 6.87500% 14-24.06.24*	USD	650 000		650 000				
KENYA, REPUBLIC OF-REG-S 7.25000% 18-28.02.28*	USD	600 000	200 000	200 000	600 000	515 890	0.33	
KENYA, REPUBLIC OF-REG-S 8.25000% 18-28.02.48*	USD	250 000			250 000	193 651	0.12	
KENYA, REPUBLIC OF-REG-S 8.00000% 19-22.05.32*	USD	400 000	400 000	800 000				
KENYA, REPUBLIC OF-REG-S 7.00000% 19-22.05.27*	USD	275 000	220 000	495 000				

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KENYA, REPUBLIC OF-REG-S 6.30000% 21-23.01.34*	USD	400 000			400 000	294 529	0.19	
KSA SUKUK LTD-REG-S 2.25000% 21-17.05.31*	USD	495 000	340 000	570 000	265 000	201 913	0.13	
KSA SUKUK LTD-REG-S 5.26800% 22-25.10.28*	USD	200 000		200 000				
KUWAIT INTERNATIONAL GOVT BOND-REG-S 3.50000% 17-20.03.27*	USD	1 640 000	700 000	1 220 000	1 120 000	979 466	0.62	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.65000% 15-26.02.30*	USD	770 000	250 000	469 000	551 000	32 507	0.02	
MAGYAR EXPORT-IMPORT BANK ZRT-REG-S 6.12500% 23-04.12.27*	USD		450 000	200 000	250 000	226 582	0.14	
MALAYSIA SOVEREIGN SUKUK BHD-REG-S 3.04300% 15-22.04.25*	USD	265 000		265 000				
MALAYSIA SOVEREIGN SUKUK BHD-REG-S 4.23600% 15-22.04.45*	USD		200 000	200 000				
MALDIVES SUKUK ISSUANCE LTD-REG-S 9.87500% 21-08.04.2026*	USD	200 000			200 000	154 357	0.10	
MDGH GMTN RSC LTD-REG-S 5.50000% 22-28.04.33*	USD	200 000			200 000	186 317	0.12	
MEXICAN, UNITED STATES OF 4.60000% 15-23.01.46*	USD	250 000		250 000				
MEXICO GOVERNMENT INTERNATIONAL BOND 2.65900% 20-24.05.31*	USD	285 000	400 000	400 000	285 000	214 087	0.14	
MEXICO, UNITED STATES OF 6.05000% 08-11.01.40*	USD	252 000		252 000				
MEXICO, UNITED STATES OF 5.75000% 10-12.10.2110*	USD	286 000	100 000	290 000	96 000	75 713	0.05	
MEXICO, UNITED STATES OF 4.35000% 16-15.01.47*	USD	250 000			250 000	175 299	0.11	
MEXICO, UNITED STATES OF 4.15000% 17-28.03.27*	USD	200 000		200 000				
MEXICO, UNITED STATES OF 4.60000% 17-10.02.48*	USD	285 000	200 000		485 000	350 837	0.22	
MEXICO, UNITED STATES OF 3.75000% 18-11.01.28*	USD	250 000			250 000	214 127	0.14	
MEXICO, UNITED STATES OF 4.50000% 19-22.04.29*	USD	200 000			200 000	174 285	0.11	
MEXICO, UNITED STATES OF 3.25000% 20-16.04.30*	USD	400 000			400 000	320 829	0.20	
MEXICO, UNITED STATES OF 4.75000% 20-27.04.32*	USD	600 000		300 000	300 000	256 362	0.16	
MEXICO, UNITED STATES OF 5.00000% 20-27.04.51*	USD	200 000	200 000		400 000	303 536	0.19	
MEXICO, UNITED STATES OF 3.77100% 20-24.05.61*	USD	200 000			200 000	117 316	0.07	
MEXICO, UNITED STATES OF 4.28000% 21-14.08.41*	USD	420 000	200 000		620 000	448 981	0.28	
MEXICO, UNITED STATES OF 3.50000% 22-12.02.34*	USD	200 000			200 000	150 192	0.10	
MEXICO, UNITED STATES OF 4.40000% 22-12.02.52*	USD	440 000	200 000	400 000	240 000	165 571	0.10	
MEXICO, UNITED STATES OF 4.87500% 22-19.05.33*	USD		520 000		520 000	444 068	0.28	
MFB MAGYAR FEJLESZTESI BANK-REG-S 6.50000% 23-29.06.28*	USD		650 000	400 000	250 000	228 834	0.14	
MONGOLIA, GOVERNMENT OF-REG-S 8.65000% 23-19.01.28*	USD	200 000		200 000				
MONGOLIA, GOVERNMENT OF-REG-S 7.87500% 23-05.06.29*	USD		200 000		200 000	185 789	0.12	
MOROCCO GOVERNMENT INTERNATIONAL-REG-S 4.00000% 20-15.12.50*	USD	405 000		200 000	205 000	126 250	0.08	
MOROCCO, KINGDOM OF-REG-S 2.37500% 20-15.12.27*	USD	200 000	250 000		450 000	361 237	0.23	
MOROCCO, KINGDOM OF-REG-S 3.00000% 20-15.12.32*	USD	640 000	210 000	200 000	650 000	470 559	0.30	
MOROCCO, KINGDOM OF-REG-S 5.95000% 23-08.03.28*	USD	220 000	200 000	420 000				
MOROCCO, KINGDOM OF-REG-S 6.50000% 23-08.09.33*	USD		420 000	420 000				
MOZAMBIQUE INT BOND-REG-S STEP-UP 19-15.09.31*	USD	247 000	200 000	210 000	237 000	182 647	0.12	
MVM ENERGETIKA ZRT-REG-S 7.50000% 23-09.06.28*	USD		300 000		300 000	280 934	0.18	
NAK NAFTOGAZ UKRAINE VIA KONDOR-REG-S 7.62500% 19-08.11.28*	USD	200 000			200 000	108 985	0.07	
NAMIBIA, REPUBLIC OF-REG-S 5.25000% 15-29.10.25*	USD	405 000		200 000	205 000	182 723	0.12	
NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.87500% 17-16.02.32*	USD	630 000	300 000	710 000	220 000	179 515	0.11	
NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.14300% 18-23.02.30*	USD	530 000	200 000	320 000	410 000	335 359	0.21	
NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.69600% 18-23.02.38*	USD	530 000	300 000	610 000	220 000	162 858	0.10	
NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.62500% 18-21.11.25*	USD	400 000			400 000	359 267	0.23	
NIGERIA, FEDERAL REPUBLIC OF-REG-S 8.74700% 18-21.01.31*	USD	450 000			450 000	391 762	0.25	
NIGERIA, FEDERAL REPUBLIC OF-REG-S 9.24800% 18-21.01.49*	USD		200 000		200 000	164 941	0.10	
NOGAHOLDING SUKUK LTD-REG-S 6.62500% 23-25.05.33*	USD		200 000		200 000	188 246	0.12	
NPC UKRENERGO-REG-S 6.87500% 21-09.11.28*	USD	210 000			210 000	70 268	0.04	
OIL AND GAS HOLDING CO BSCC/THE-REG-S 7.62500% 18-07.11.24*	USD	200 000		200 000				
OMAN GOVERNMENT INTERNATIONAL-REG-S 7.00000% 21-25.01.51*	USD	400 000		200 000	200 000	189 710	0.12	
OMAN GOVT INTERNATIONAL BOND-REG-S 4.75000% 16-15.06.26*	USD	625 000	200 000	400 000	425 000	376 099	0.24	
OMAN GOVT INTERNATIONAL BOND-REG-S 5.37500% 17-08.03.27*	USD	1 010 000		720 000	290 000	259 897	0.16	
OMAN GOVT INTERNATIONAL BOND-REG-S 6.50000% 17-08.03.47*	USD	500 000	420 000	411 000	509 000	462 181	0.29	
OMAN GOVT INTERNATIONAL BOND-REG-S 5.62500% 18-17.01.28*	USD	200 000	400 000	200 000	400 000	361 944	0.23	
OMAN GOVT INTERNATIONAL BOND-REG-S 6.75000% 18-17.01.48*	USD	520 000	450 000	410 000	560 000	516 687	0.33	
OMAN GOVT INTERNATIONAL BOND-REG-S 5.93200% 18-31.10.25*	USD	225 000	200 000	200 000	225 000	203 734	0.13	
OMAN GOVT INTERNATIONAL BOND-REG-S 6.25000% 21-25.01.31*	USD	600 000	200 000	400 000	400 000	373 002	0.24	
OMAN SOVEREIGN SUKUK SAOC-REG-S 4.39700% 17-01.06.24*	USD	200 000		200 000				
PAKISTAN WATER & POWER DEVEL AUTH-REG-S 7.50000% 21-04.06.31*	USD	200 000			200 000	134 350	0.09	
PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 8.25000% 14-15.04.24*	USD	400 000		400 000				
PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 8.25000% 15-30.09.25*	USD		250 000	250 000				
PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 6.87500% 17-05.12.27*	USD	475 000	400 000	400 000	475 000	363 705	0.23	
PANAMA, REPUBLIC OF 4.50000% 17-15.05.47*	USD	400 000			400 000	248 143	0.16	
PANAMA, REPUBLIC OF 3.16000% 19-23.01.30*	USD	480 000		280 000	200 000	149 572	0.09	
PANAMA, REPUBLIC OF 3.87000% 19-23.07.60*	USD	600 000	220 000	590 000	230 000	119 118	0.08	
PANAMA, REPUBLIC OF 4.50000% 20-01.04.56*	USD	400 000	200 000		600 000	349 922	0.22	
PANAMA, REPUBLIC OF 2.25200% 20-29.09.32*	USD	897 000	760 000	200 000	1 457 000	929 779	0.59	
PANAMA, REPUBLIC OF 3.29800% 22-19.01.33*	USD	200 000			200 000	138 314	0.09	
PANAMA, REPUBLIC OF 4.50000% 22-19.01.63*	USD	430 000		200 000	230 000	132 454	0.08	
PANAMA, REPUBLIC OF 6.40000% 22-14.02.35*	USD	200 000			200 000	169 872	0.11	
PANAMA, REPUBLIC OF 6.85300% 23-28.03.54*	USD		240 000		240 000	195 308	0.12	
PANAMA, REPUBLIC OF 6.87500% 23-31.01.36*	USD		200 000		200 000	175 468	0.11	



Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PAPUA NEW GUINEA GOVT INTL BOND-REG-S 8.375000% 18-04.10.28*	USD 200 000			200 000	169 163	0.11	
PARAGUAY, REPUBLIC OF-REG-S 6.100000% 14-11.08.44*	USD 236 000		236 000				
PARAGUAY, REPUBLIC OF-REG-S 4.700000% 17-27.03.27*	USD 200 000		200 000				
PARAGUAY, REPUBLIC OF-REG-S 5.600000% 18-13.03.48*	USD 600 000	200 000	400 000	400 000	327 517	0.21	
PARAGUAY, REPUBLIC OF-REG-S 5.400000% 19-30.03.50*	USD 200 000			200 000	158 467	0.10	
PARAGUAY, REPUBLIC OF-REG-S 4.950000% 20-28.04.31*	USD 200 000			200 000	173 636	0.11	
PARAGUAY, REPUBLIC OF-REG-S 2.739000% 21-29.01.33*	USD 400 000	210 000	200 000	410 000	298 892	0.19	
PARAGUAY, REPUBLIC OF-REG-S 3.849000% 22-28.06.33*	USD 400 000		200 000	200 000	157 341	0.10	
PARAGUAY, REPUBLIC OF-REG-S 5.850000% 23-21.08.33*	USD 200 000	200 000		200 000	180 534	0.11	
PELABUHAN INDONESIA PT-REG-S 4.875000% 14-01.10.24*	USD 200 000		200 000				
PERTAMINA PERSERO PT-144A 2.300000% 21-09.02.31*	USD 200 000	400 000	200 000	400 000	298 676	0.19	
PERTAMINA PT-REG-S 6.000000% 12-03.05.42*	USD 410 000			410 000	373 903	0.24	
PERU, REPUBLIC OF 2.844000% 19-20.06.30*	USD 630 000			630 000	498 107	0.32	
PERU, REPUBLIC OF 3.230000% 20-28.07.21*	USD 415 000	130 000	380 000	165 000	85 593	0.05	
PERU, REPUBLIC OF 3.300000% 21-11.03.41*	USD 305 000	280 000	260 000	325 000	219 729	0.14	
PERU, REPUBLIC OF 3.550000% 21-10.03.51*	USD 250 000	260 000	290 000	220 000	142 770	0.09	
PERU, REPUBLIC OF 3.000000% 21-15.01.34*	USD 200 000	260 000	50 000	410 000	302 700	0.19	
PERU, REPUBLIC OF 3.600000% 21-15.01.72*	USD 310 000			310 000	185 156	0.12	
PERUSAHAAN LISTRIK NEGARA PT-REG-S 5.250000% 12-24.10.42*	USD 270 000		270 000				
PERUSAHAAN LISTRIK NEGARA PT-REG-S 6.250000% 18-25.01.49*	USD 200 000			200 000	182 442	0.12	
PERUSAHAAN PENERBIT SBSN-REG-S 4.550000% 16-29.03.26*	USD 200 000		200 000				
PERUSAHAAN PENERBIT SBSN-REG-S 5.600000% 23-15.11.33*	USD 280 000	280 000					
PERUSAHAAN SBSN INDONESIA III-REG-S 4.700000% 22-06.06.32*	USD 200 000			200 000	176 953	0.11	
PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862000% 20-01.12.32*	USD 635 000		510 000	125 000	85 954	0.05	
PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.780000% 20-01.12.60*	USD 547 000	350 000	430 000	467 000	242 781	0.15	
PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 8.500000% 16-27.10.20*	USD 150 000		150 000				
PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 5.375000% 07-12.04.27*	USD 53 000		53 000				
PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 5.500000% 07-12.04.37*	USD 73 000		73 000				
PETROLEOS DEL PERU SA-REG-S 4.750000% 17-19.06.32*	USD 400 000			400 000	281 244	0.18	
PETROLEOS DEL PERU SA-REG-S 5.625000% 17-19.06.47*	USD 500 000	200 000	400 000	300 000	179 690	0.11	
PETROLEOS MEXICANOS 6.700000% 22-16.02.32*	USD 1 036 000	100 000	420 000	716 000	536 880	0.34	
PETROLEOS MEXICANOS 6.500000% 11-02.06.41*	USD 530 000		100 000	430 000	263 074	0.17	
PETROLEOS MEXICANOS 5.500000% 12-27.06.44*	USD 170 000		170 000				
PETROLEOS MEXICANOS 4.875000% 13-18.01.24*	USD 260 000		260 000				
PETROLEOS MEXICANOS 6.375000% 14-23.01.45*	USD 100 000	175 000	137 000	138 000	80 265	0.05	
PETROLEOS MEXICANOS 6.500000% 18-13.03.27*	USD 70 000		70 000		59 267	0.04	
PETROLEOS MEXICANOS 6.500000% 18-23.01.29*	USD 250 000		250 000				
PETROLEOS MEXICANOS 6.490000% 20-23.01.27*	USD 310 000		50 000	260 000	220 459	0.14	
PETROLEOS MEXICANOS 6.840000% 20-23.01.30*	USD 110 000	100 000	210 000				
PETROLEOS MEXICANOS 7.690000% 20-23.01.50*	USD 460 000			460 000	297 699	0.19	
PETROLEOS MEXICANOS 5.950000% 20-28.01.31*	USD 200 000	335 000	140 000	395 000	285 119	0.18	
PETROLEOS MEXICANOS 6.950000% 20-28.01.60*	USD 808 000	100 000	860 000	48 000	28 580	0.02	
PHILIPPINES, REPUBLIC OF THE 9.500000% 05-02.02.30*	USD 130 000			130 000	144 010	0.09	
PHILIPPINES, REPUBLIC OF THE 5.500000% 11-30.03.26*	USD 750 000		750 000				
PHILIPPINES, REPUBLIC OF THE 3.000000% 18-01.02.28*	USD 405 000		200 000	205 000	172 158	0.11	
PHILIPPINES, REPUBLIC OF THE 2.457000% 20-05.05.30*	USD 380 000	220 000		600 000	468 966	0.30	
PHILIPPINES, REPUBLIC OF THE 1.648000% 20-10.06.31*	USD 207 000	230 000	210 000	227 000	163 651	0.10	
PHILIPPINES, REPUBLIC OF THE 2.650000% 20-10.12.45*	USD 635 000		280 000	355 000	211 331	0.13	
PHILIPPINES, REPUBLIC OF THE-REG-S 1.950000% 21-06.01.32*	USD 460 000		200 000	260 000	188 465	0.12	
PHILIPPINES, REPUBLIC OF THE 3.200000% 21-06.07.46*	USD 200 000		200 000				
PHILIPPINES, REPUBLIC OF THE 5.609000% 22-13.04.33*	USD 200 000			200 000	187 020	0.12	
PHILIPPINES, REPUBLIC OF THE 5.500000% 23-17.01.48*	USD 500 000	210 000	200 000	510 000	465 724	0.29	
PHILIPPINES, REPUBLIC OF THE 4.200000% 22-29.03.47*	USD 200 000		200 000				
POLAND, REPUBLIC OF 3.250000% 16-06.04.26*	USD 755 000		300 000	455 000	398 495	0.25	
POLAND, REPUBLIC OF 4.625000% 24-18.03.29*	USD 200 000	200 000		200 000	178 432	0.11	
POLAND, REPUBLIC OF 5.125000% 24-18.09.34*	USD 450 000			450 000	403 418	0.26	
POLAND, REPUBLIC OF 5.500000% 24-18.03.54*	USD 304 000			304 000	271 064	0.17	
POLAND, REPUBLIC OF 4.000000% 14-22.01.24*	USD 597 000	110 000	707 000				
POWER SECTOR ASST & LIAB MGT CORP-REG-S 7.390000% 09-02.12.24*	USD 200 000			200 000	182 282	0.12	
QATAR, STATE OF-REG-S 9.750000% 00-15.06.30*	USD 440 000		440 000				
QATAR, STATE OF-REG-S 6.400000% 09-20.01.40*	USD 220 000		220 000				
QATAR, STATE OF-REG-S 5.750000% 11-20.01.42*	USD 400 000			400 000	384 486	0.24	
QATAR, STATE OF-REG-S 4.500000% 18-23.04.28*	USD 300 000			300 000	270 379	0.17	
QATAR, STATE OF-REG-S 5.103000% 18-23.04.48*	USD 400 000	400 000	200 000	600 000	525 761	0.33	
QATAR, STATE OF-REG-S 3.375000% 19-14.03.24*	USD 200 000		200 000				
QATAR, STATE OF-REG-S 4.000000% 19-14.03.29*	USD 400 000	200 000	300 000	300 000	264 468	0.17	
QATAR, STATE OF-REG-S 4.817000% 19-14.03.49*	USD 840 000	200 000	460 000	580 000	489 377	0.31	
QATAR, STATE OF-REG-S 3.750000% 20-16.04.30*	USD 630 000			630 000	545 027	0.34	
QATAR, STATE OF-REG-S 4.400000% 20-16.04.50*	USD 1 215 000		410 000	805 000	641 908	0.41	
QATARENERGY-REG-S 1.375000% 21-12.09.26*	USD 200 000		200 000				
QATARENERGY-REG-S 2.250000% 21-12.07.31*	USD 630 000	460 000	400 000	690 000	520 880	0.33	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
QATARENERGY-REG-S 3.30000% 21-12.07.51*	USD	1 015 000		660 000	355 000	225 822	0.14	
QATARENERGY-REG-S 3.12500% 21-12.07.41*	USD	350 000			350 000	235 239	0.15	
REPUBLIC OF RWANDA-REG-S 5.50000% 21-09.08.31*	USD	200 000			200 000	146 307	0.09	
REPUBLIC OF TAJIKISTAN INTER BOND-REG-S 7.12500% 17-14.09.27*	USD	290 000			290 000	238 763	0.15	
REPUBLIC OF TURKEY 7.25000% 18-23.12.23*	USD	220 000		220 000				
REPUBLIC OF UZBEKISTAN BOND-REG-S 3.90000% 21-19.10.31*	USD	200 000	200 000	200 000	200 000	148 374	0.09	
ROMANIA-REG-S 3.00000% 20-14.02.31*	USD	1 020 000	340 000	250 000	1 110 000	840 438	0.53	
ROMANIA-REG-S 3.00000% 22-27.02.27*	USD	600 000	440 000	300 000	740 000	622 361	0.39	
ROMANIA-REG-S 3.62500% 22-27.03.32*	USD	310 000	120 000		430 000	332 716	0.21	
ROMANIA-REG-S 4.00000% 20-14.02.51*	USD	636 000	190 000	390 000	436 000	278 479	0.18	
ROMANIA-REG-S 5.12500% 18-15.06.48*	USD	488 000	50 000	110 000	428 000	327 193	0.21	
ROMANIA-REG-S 5.87500% 24-30.01.29*	USD		54 000		54 000	48 668	0.03	
ROMANIA-REG-S 6.37500% 24-30.01.34*	USD		244 000		244 000	222 999	0.14	
ROMANIA-REG-S 7.12500% 23-17.01.33*	USD	320 000	200 000		520 000	501 296	0.32	
ROMANIA-REG-S 7.62500% 23-17.01.53*	USD	440 000	40 000	170 000	310 000	309 931	0.20	
ROMANIAN GOVT INT BND-REG-S 5.25000% 22-25.11.27*	USD	100 000	200 000		300 000	266 410	0.17	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.37500% 19-16.04.29*	USD	475 000		200 000	275 000	242 893	0.15	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.50000% 22-25.10.32*	USD	200 000			200 000	186 726	0.12	
SENEGAL, REPUBLIC OF-REG-S 6.75000% 18-13.03.48*	USD	200 000	400 000	400 000	200 000	132 853	0.08	
SERBIA INTERNATIONAL BOND-REG-S 2.12500% 20-01.12.30*	USD	660 000		440 000	220 000	156 975	0.10	
SERBIA INTERNATIONAL BOND-REG-S 6.25000% 23-26.05.28*	USD	220 000	210 000	230 000	200 000	183 799	0.12	
SERBIA INTERNATIONAL BOND-REG-S 6.50000% 23-26.09.33*	USD	200 000	200 000		400 000	367 598	0.23	
SINOCHEM OVERSEAS CAPITAL CO LTD-REG-S 6.30000% 10-12.11.40*	USD	100 000			100 000	98 238	0.06	
SINOPEC GROUP OVERSEAS DEV 2013-REG-S 5.37500% 13-17.10.43*	USD	200 000			200 000	185 959	0.12	
SINOPEC GROUP OVERSEAS DEV LD-REG-S 3.75000% 18-12.09.23*	USD	200 000		200 000				
SINOPEC GRP OVERSEAS DEV LTD-REG-S 4.12500% 18-12.09.25*	USD	200 000			200 000	177 306	0.11	
SINOPEC GRP OVERSEAS DEV LTD-REG-S 4.25000% 18-12.09.28*	USD	410 000		410 000				
SINOPEC GRP OVERSEAS DEV LTD-REG-S 2.95000% 19-08.08.29*	USD	200 000	200 000		400 000	332 517	0.21	
SINOPEC GRP OVERSEAS DEV LTD-REG-S 2.70000% 20-13.05.30*	USD	600 000		200 000	400 000	324 324	0.21	
SINOPEC GUP OVERSEAS DEVPT-REG-S 2.30000% 21-08.01.31*	USD	600 000		200 000	400 000	312 320	0.20	
SOUTH AFRICA, REPUBLIC OF 6.25000% 11-08.03.41*	USD	140 000	320 000	240 000	220 000	163 477	0.10	
SOUTH AFRICA, REPUBLIC OF 4.66500% 12-17.01.24*	USD	200 000		200 000				
SOUTH AFRICA, REPUBLIC OF 5.37500% 14-24.07.44*	USD	200 000		200 000				
SOUTH AFRICA, REPUBLIC OF 4.87500% 16-14.04.26*	USD	1 000 000		400 000	600 000	525 558	0.33	
SOUTH AFRICA, REPUBLIC OF 4.85000% 17-27.09.27*	USD	400 000		200 000	200 000	171 133	0.11	
SOUTH AFRICA, REPUBLIC OF 5.65000% 17-27.09.47*	USD	400 000			400 000	261 653	0.17	
SOUTH AFRICA, REPUBLIC OF 4.85000% 19-30.09.29*	USD	740 000	210 000	400 000	550 000	443 989	0.28	
SOUTH AFRICA, REPUBLIC OF 5.75000% 19-30.09.49*	USD	900 000	400 000	680 000	620 000	405 563	0.26	
SOUTH AFRICA, REPUBLIC OF 5.87500% 22-20.04.32*	USD	400 000			400 000	324 702	0.21	
SOUTH AFRICA, REPUBLIC OF 7.30000% 22-20.04.52*	USD	250 000			250 000	195 058	0.12	
SOVEREIGN WEALTH SAMRUK-KAZYNA-REG-S 2.00000% 21-28.10.26*	USD	200 000			200 000	164 738	0.10	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.12500% 15-03.06.25*	USD	216 000		216 000				
SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 5.75000% 18-18.04.23*	USD	400 000	210 000		610 000	316 135	0.20	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.82500% 16-18.07.26*	USD	475 000			475 000	255 656	0.16	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.20000% 17-11.05.27*	USD	400 000		400 000				
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.75000% 18-18.04.28*	USD	210 000	330 000	210 000	330 000	175 325	0.11	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.85000% 19-14.03.24*	USD	600 000			600 000	315 530	0.20	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 7.85000% 19-14.03.29*	USD	150 000			150 000	78 882	0.05	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.35000% 19-28.06.24*	USD	540 000			540 000	286 705	0.18	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 7.55000% 19-28.03.30*	USD	600 000		400 000	200 000	105 474	0.07	
STATE AGENCY OF ROADS OF UKRAINE-REG-S 6.25000% 21-24.06.30*	USD		200 000		200 000	51 610	0.03	
STATE GRID OVERSEAS INV-REG-S 4.12500% 14-07.05.24*	USD	200 000			200 000	179 848	0.11	
STATE GRID OVERSEAS INVESTMENT-REG-S 2.87500% 16-18.05.26*	USD	400 000			400 000	344 864	0.22	
SURINAME, REPUBLIC OF-144A 9.25000% 16-26.10.26*	USD	300 000		300 000				
THREE GORGES FIN I CAYMAN ISLANDS-REG-S 3.70000% 15-10.06.25*	USD	200 000			200 000	176 894	0.11	
TRANSNET SOC LTD-REG-S 8.25000% 23-06.02.28*	USD	200 000	200 000	200 000	200 000	179 408	0.11	
TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 4.37500% 13-16.01.24*	USD	420 000			420 000			
TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 4.50000% 16-04.08.26*	USD	250 000		250 000				
TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 4.50000% 20-26.06.30*	USD	200 000	200 000		400 000	337 087	0.21	
TRINIDAD GENERATION UNLTD-REG-S 5.25000% 16-04.11.27*	USD	200 000			200 000	175 974	0.11	
TURKEY, REPUBLIC OF 8.00000% 04-14.02.34*	USD	185 000	80 000	185 000	80 000	75 208	0.05	
TURKEY, REPUBLIC OF 7.37500% 05-05.02.25*	USD	431 000			431 000	394 234	0.25	
TURKEY, REPUBLIC OF 6.87500% 06-17.03.36*	USD		60 000	60 000				
TURKEY, REPUBLIC OF 7.25000% 08-05.03.38*	USD	190 000	60 000		250 000	217 153	0.14	
TURKEY, REPUBLIC OF 6.75000% 10-30.05.40*	USD	570 000		360 000	210 000	168 577	0.11	
TURKEY, REPUBLIC OF 6.00000% 11-14.01.41*	USD	405 000			405 000	300 604	0.19	
TURKEY, REPUBLIC OF 4.87500% 13-16.04.43*	USD	200 000	200 000	400 000				
TURKEY, REPUBLIC OF 4.87500% 16-09.10.26*	USD	842 000	200 000	400 000	642 000	560 902	0.35	
TURKEY, REPUBLIC OF 6.00000% 17-25.03.27*	USD	660 000			200 000	409 272	0.26	
TURKEY, REPUBLIC OF 5.75000% 17-11.05.47*	USD	555 000		200 000	355 000	243 508	0.15	
TURKEY, REPUBLIC OF 5.12500% 18-17.02.28*	USD	215 000		215 000				

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
TURKEY, REPUBLIC OF 7.62500% 19-26.04.29*	USD	770 000	250 000	1 020 000				
TURKEY, REPUBLIC OF 6.35000% 19-10.08.24*	USD	500 000		500 000				
TURKEY, REPUBLIC OF 5.60000% 19-14.11.24*	USD	250 000			250 000	225 175	0.14	
TURKEY, REPUBLIC OF 4.25000% 20-13.03.25*	USD	440 000		200 000	240 000	213 196	0.13	
TURKEY, REPUBLIC OF 5.25000% 20-13.03.30*	USD	420 000	470 000	250 000	640 000	521 505	0.33	
TURKEY, REPUBLIC OF 5.95000% 20-15.01.31*	USD		450 000		450 000	374 916	0.24	
TURKEY, REPUBLIC OF 4.75000% 21-26.01.26*	USD	430 000			430 000	378 950	0.24	
TURKEY, REPUBLIC OF 6.50000% 21-20.09.33*	USD	200 000			200 000	168 881	0.11	
TURKEY, REPUBLIC OF 9.87500% 22-15.01.28*	USD		270 000		270 000	267 888	0.17	
TURKEY, REPUBLIC OF 9.12500% 23-13.07.30*	USD		200 000		200 000	195 452	0.12	
TURKEY, REPUBLIC OF 8.60000% 22-24.09.27*	USD	200 000			200 000	191 174	0.12	
TURKEY, REPUBLIC OF 9.37500% 23-19.01.33*	USD	200 000			200 000	200 406	0.13	
TURKIYE IHRACAT KREDI BANKASI AS-REG-S 9.37500% 23-31.01.26*	USD	200 000			200 000	188 584	0.12	
UAE INTERNATIONAL GOVERNMENT BOND-REG-S 4.91700% 23-25.09.33*	USD		200 000	200 000				
UKRAINE RAILWAYS VIA RL CPTL MKTS-REG-S 8.25000% 19-09.07.24*	USD	200 000			200 000	106 283	0.07	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 15-01.09.25*	USD	132 000			132 000	44 287	0.03	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 15-01.09.26*	USD	230 000			230 000	74 060	0.05	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 15-01.09.27*	USD	1 061 000	400 000	1 128 000	333 000	101 677	0.06	
UKRAINE, GOVERNMENT OF-REG-S 7.75000% 15-01.09.28*	USD	528 000			528 000	157 889	0.10	
UKRAINE, GOVERNMENT OF-REG-S 7.75000% 15-01.09.29*	USD	750 000		560 000	190 000	56 474	0.04	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 17-25.09.34*	USD	925 000			925 000	242 863	0.15	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 18-01.02.26*	USD	390 000			390 000	132 606	0.08	
UKRAINE, GOVERNMENT OF-REG-S 9.75000% 18-01.11.30*	USD	500 000	211 000	378 000	333 000	104 677	0.07	
UKRAINE, GOVERNMENT OF-REG-S 6.87600% 21-21.05.31*	USD	425 000			425 000	111 585	0.07	
UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 20-15.03.35*	USD	880 000		200 000	680 000	177 924	0.11	
URUGUAY, REPUBLIC OF 4.12500% 12-20.11.45*	USD	60 000		60 000				
URUGUAY, REPUBLIC OF 4.50000% 13-14.08.24*	USD	145 000		145 000				
URUGUAY, REPUBLIC OF 4.37500% 15-27.10.27*	USD	500 000		200 000	300 000	267 846	0.17	
URUGUAY, REPUBLIC OF 5.75000% 22-28.10.34*	USD	510 000		240 000	270 000	256 716	0.16	
UZBEKNEFTEGAZ JSC-REG-S 4.75000% 21-16.11.28*	USD	200 000	200 000	200 000	200 000	151 078	0.10	
VEB FINANCE PLC-REG-S LPN 6.80000% 10-22.11.25*	USD	200 000			200 000	0	0.00	
VEB FINANCE PLC-REG-S LPN 5.94200% 13-21.11.23*	USD	200 000			200 000	0	0.00	
VENEZUELA, REP. OF-REG-S *DEFAULTED* 7.75000% 09-13.10.19*	USD	127 000		127 000				
ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 8.50000% 14-14.04.24*	USD	400 000		200 000	200 000	132 628	0.08	
ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 8.97000% 15-30.07.27*	USD	385 000	200 000	200 000	385 000	254 442	0.16	
<b>TOTAL USD</b>						<b>94 536 558</b>	<b>59.83</b>	
<b>Total Notes, fixed rate</b>						<b>94 536 558</b>	<b>59.83</b>	
<b>Notes, zero coupon</b>								
<b>USD</b>								
ECUADOR, REPUBLIC OF-REG-S 0.00000% 20-31.07.30*	USD	294 841	140 000	140 000	294 841	130 923	0.08	
GHANA GOVT INTNL BOND-REG-S 0.00000% 21-07.04.25*	USD	200 000		200 000				
<b>TOTAL USD</b>						<b>130 923</b>	<b>0.08</b>	
<b>Total Notes, zero coupon</b>						<b>130 923</b>	<b>0.08</b>	
<b>Notes, floating rate</b>								
<b>USD</b>								
BANCO NACIONAL DE COM-REG-S SUB 2.720%/VAR 21-11.08.31*	USD	240 000			240 000	192 795	0.12	
CLI OVERSEAS CO LTD/HK-REG-S SUB 5.350%/VAR 23-15.08.33*	USD		440 000	230 000	210 000	190 598	0.12	
<b>TOTAL USD</b>						<b>383 393</b>	<b>0.24</b>	
<b>Total Notes, floating rate</b>						<b>383 393</b>	<b>0.24</b>	
<b>Medium term notes, fixed rate</b>								
<b>USD</b>								
ABU DHABI GOVERNMENT INTL-REG-S 1.87500% 21-15.09.31*	USD	400 000	510 000	200 000	710 000	531 748	0.34	
ABU DHABI GOVERNMENT INTERNAT-REG-S 3.00000% 21-15.09.51*	USD	335 000			335 000	205 462	0.13	
ABU DHABI, EMIRATE OF-REG-S 2.50000% 20-16.04.25*	USD	705 000			705 000	617 861	0.39	
ABU DHABI, EMIRATE OF-REG-S 3.12500% 20-16.04.30*	USD	715 000		430 000	285 000	236 324	0.15	
ABU DHABI, EMIRATE OF-REG-S 2.70000% 20-02.09.70*	USD	280 000	410 000	200 000	490 000	259 979	0.16	
ANGOLAN GOVT INTERNATIONAL BOND-REG-S 8.00000% 19-26.11.29*	USD	865 000		400 000	465 000	390 424	0.25	
ANGOLAN GOVT INTERNATIONAL BOND-REG-S 9.12500% 19-26.11.49*	USD	210 000	200 000	200 000	210 000	160 243	0.10	
ARAB REPUBLIC OF EGYPT-REG-S 5.87500% 21-16.02.31*	USD	400 000			400 000	288 224	0.18	
BAHRAIN GVT INTERNATIONAL BOND-REG-S 5.25000% 21-25.01.33*	USD	200 000	670 000	577 000	293 000	234 628	0.15	
BAHRAIN GVT INTERNATIONAL BOND-REG-S 5.62500% 21-18.05.34*	USD		200 000		200 000	162 520	0.10	
BAHRAIN, KINGDOM OF-REG-S 4.25000% 21-25.01.28*	USD	225 000			225 000	189 041	0.12	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BAHRAIN, KINGDOM OF-REG-S 6.25000% 21-25.01.51*	USD		200 000	200 000				
BANK GOSPODARSTWA KRAJOWEGO-REG-S 5.37500% 23-22.05.33*	USD		600 000	200 000	400 000	358 479	0.23	
CHINA DEVELOPMENT BANK-REG-S 3.37500% 17-24.01.27*	USD	200 000			200 000	174 244	0.11	
CHINA DEVELOPMENT BANK-REG-S 1.62500% 20-27.10.30*	USD		200 000	200 000				
CHINA DEVELOPMENT BANK/HONG KONG-REG-S 0.62500% 21-09.09.24*	USD	300 000			300 000	264 371	0.17	
DP WORLD CRESCENT LTD-REG-S 4.84800% 18-26.09.28*	USD		200 000	200 000				
DP WORLD CRESCENT LTD-REG-S 3.74950% 19-30.01.30*	USD	480 000			480 000	401 262	0.25	
DP WORLD PLC-REG-S 5.62500% 18-25.09.48*	USD	400 000			400 000	343 487	0.22	
DUBAI DOF SUKUK LTD-REG-S 2.76300% 20-09.09.30*	USD	200 000		200 000				
DUBAI, GOVERNMENT OF-REG-S 3.90000% 20-09.09.50*	USD	200 000		200 000				
EGYPT, REPUBLIC OF-REG-S 5.87500% 15-11.06.25*	USD	800 000		400 000	400 000	354 876	0.22	
EGYPT, REPUBLIC OF-REG-S 8.50000% 17-31.01.47*	USD	740 000			740 000	529 049	0.33	
EGYPT, REPUBLIC OF-REG-S 7.50000% 17-31.01.27*	USD	490 000	200 000	400 000	290 000	251 571	0.16	
EGYPT, REPUBLIC OF-REG-S 6.20040% 19-01.03.24*	USD	210 000	200 000	410 000				
EGYPT, REPUBLIC OF-REG-S 7.60030% 19-01.03.29*	USD	660 000		430 000	230 000	191 236	0.12	
EGYPT, REPUBLIC OF-REG-S 8.70020% 19-01.03.49*	USD	300 000	200 000	200 000	300 000	218 617	0.14	
EGYPT, REPUBLIC OF-REG-S 7.05290% 19-15.01.32*	USD	340 000			340 000	253 699	0.16	
EGYPT, REPUBLIC OF-REG-S 3.87500% 21-16.02.26*	USD	400 000			400 000	331 007	0.21	
EGYPT, REPUBLIC OF-REG-S 7.50000% 21-16.02.61*	USD	600 000	270 000	400 000	470 000	303 739	0.19	
EGYPT, REPUBLIC OF-REG-S 5.80000% 21-30.09.27*	USD		200 000		200 000	162 576	0.10	
EGYPT, REPUBLIC OF-REG-S 7.30000% 21-30.09.33*	USD	400 000		380 000	320 000	236 164	0.15	
EMIRATES DEVELOPMENT BANK PJSC-REG-S 3.51600% 19-06.03.24*	USD	200 000		200 000				
ESKOM HOLDINGS SOC LTD-REG-S 8.45000% 18-10.08.28*	USD	220 000			220 000	197 163	0.12	
EXIMCH/ AVI FUNDING CO LTD-REG-S 3.80000% 15-16.09.25*	USD	400 000			400 000	352 314	0.22	
EXPORT-IMPORT BANK OF CHINA-REG-S 4.00000% 17-28.11.47*	USD		200 000	200 000				
EXPORT-IMPORT BANK OF CHINA-REG-S 3.25000% 17-28.11.27*	USD		240 000		240 000	206 244	0.13	
FINANCE DEPARTMENT GOVT OF SHARIAH-REG-S 4.00000% 20-28.07.50*	USD	200 000		200 000				
FINANCE DEPARTMENT GOVT OF SHARIAH-REG-S 3.62500% 21-10.03.33*	USD	200 000	200 000		400 000	303 986	0.19	
INDONESIA, REPUBLIC OF-REG-S 4.12500% 15-15.01.25*	USD	400 000			400 000			
INDONESIA, REPUBLIC OF-REG-S 6.75000% 14-15.01.44*	USD	400 000			400 000			
INDONESIA, REPUBLIC OF-REG-S 4.75000% 15-08.01.26*	USD	400 000	210 000		610 000	547 790	0.35	
INDONESIA, REPUBLIC OF-REG-S 5.95000% 15-08.01.46*	USD	200 000			200 000	194 423	0.12	
INDONESIA, REPUBLIC OF-REG-S 3.85000% 17-18.07.27*	USD	310 000			310 000	269 852	0.17	
INDONESIA, REPUBLIC OF-REG-S 4.75000% 17-18.07.47*	USD	200 000			200 000	169 386	0.11	
KAZAKHSTAN, REPUBLIC OF-REG-S 5.12500% 15-21.07.25*	USD	1 150 000		1 150 000				
KAZAKHSTAN, REPUBLIC OF-REG-S 6.50000% 15-21.07.45*	USD	400 000			400 000	403 982	0.26	
KHAZANAH CAPITAL LTD-REG-S 4.87600% 23-01.06.33*	USD		720 000	455 000	265 000	235 072	0.15	
KINGDOM OF SAUDI ARABIA-REG-S 2.25000% 21-02.02.33*	USD	220 000	400 000		620 000	450 412	0.29	
KSA SUKUK LTD-REG-S 3.62800% 17-20.04.27*	USD	200 000			200 000	174 173	0.11	
KSA SUKUK LTD-REG-S 4.30300% 18-19.01.29*	USD	730 000		730 000				
KSA SUKUK LTD-REG-S 2.96900% 19-29.10.29*	USD	200 000			200 000	163 590	0.10	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 8.25000% 06-12.04.21*	USD	450 000			450 000	26 548	0.02	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.10000% 10-04.10.22*	USD	350 000			350 000	20 649	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.60000% 11-27.11.26*	USD	586 000			586 000	34 572	0.02	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.25000% 15-04.11.24*	USD	745 000		430 000	315 000	18 584	0.01	
MDGH - GMTN BV-REG-S 3.75000% 17-19.04.29*	USD	200 000		200 000				
MDGH - GMTN BV-REG-S 2.50000% 19-07.11.24*	USD	200 000		200 000				
MDGH - GMTN BV-REG-S 2.87500% 19-07.11.29*	USD	200 000		200 000				
MDGH - GMTN BV-REG-S 2.50000% 20-21.05.26*	USD	200 000	200 000	200 000	200 000	169 951	0.11	
MDGH - GMTN BV-REG-S 2.87500% 20-21.05.30*	USD	200 000			200 000	160 719	0.10	
MDGH - GMTN BV-REG-S 3.37500% 22-28.03.32*	USD		400 000	200 000	200 000	162 158	0.10	
MDGH GMTN RSC LTD-REG-S 6.87500% 11-01.11.41*	USD	400 000			400 000	420 177	0.27	
MDGH GMTN RSC LTD-REG-S 3.40000% 21-07.06.51*	USD	200 000		200 000				
MEXICO, UNITED STATES OF 6.75000% 04-27.09.34*	USD	380 000	200 000	280 000	300 000	288 871	0.18	
MEXICO, UNITED STATES OF 4.75000% 12-08.03.44*	USD	484 000	260 000	640 000	104 000	78 334	0.05	
MEXICO, UNITED STATES OF 5.55000% 14-21.01.45*	USD	340 000		340 000				
MEXICO, UNITED STATES OF 4.12500% 16-21.01.26*	USD	200 000		200 000				
MEXICO, UNITED STATES OF 3.75000% 21-19.04.71*	USD	460 000			460 000	264 519	0.17	
MONGOLIA, GOVERNMENT OF-REG-S 8.75000% 17-09.03.24*	USD	400 000		400 000				
NIGERIA, FEDERAL REPUBLIC OF-REG-S 6.50000% 17-28.11.27*	USD	600 000	320 000	920 000				
NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.62500% 17-28.11.47*	USD	805 000		320 000	485 000	339 779	0.22	
NIGERIA, FEDERAL REP OF-REG-S 6.12500% 21-28.09.28*	USD	400 000			400 000	326 053	0.21	
NIGERIA, FEDERAL REP OF-REG-S 7.37500% 21-28.09.33*	USD	400 000			400 000	308 377	0.20	
NIGERIA, FEDERAL REP OF-REG-S 8.25000% 21-28.09.51*	USD	350 000			350 000	258 205	0.16	
NIGERIA, FEDERAL REP OF-REG-S 8.37500% 22-24.03.29*	USD	400 000	230 000	420 000	210 000	184 477	0.12	
OMAN GOVT INTERNATIONAL BOND-REG-S 4.87500% 19-01.02.25*	USD	455 000		200 000	255 000	227 382	0.14	
OMAN GOVT INTERNATIONAL BOND-REG-S 6.00000% 19-01.08.29*	USD	600 000		200 000	400 000	368 274	0.23	
OQ SAOC-REG-S 5.12500% 21-06.05.28*	USD	200 000			200 000	176 368	0.11	
PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 6.00000% 21-08.04.26*	USD	780 000	650 000	720 000	710 000	568 033	0.36	
PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 7.37500% 21-08.04.31*	USD	570 000	200 000	480 000	290 000	204 420	0.13	
PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 8.87500% 21-08.04.51*	USD	200 000	200 000	400 000				

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PANAMA, REPUBLIC OF 9.37500% 99-01.04.29*	USD	225 000		225 000				
PERTAMINA PERSERO PT-REG-S 3.65000% 19-30.07.29*	USD	200 000			200 000	167 518	0.11	
PERTAMINA PERSERO PT-REG-S 4.70000% 19-30.07.49*	USD	200 000		200 000				
PERTAMINA PT-REG-S 6.45000% 14-30.05.44*	USD	205 000		205 000				
PERUSAHAAN LISTRIK NEGARA PT-REG-S 5.45000% 18-21.05.28*	USD	240 000		240 000				
PERUSAHAAN PENERBIT SBSN-REG-S 3.90000% 19-20.08.24*	USD	250 000		250 000				
PERUSAHAAN PENERBIT SBSN-REG-S 4.45000% 19-20.02.29*	USD	300 000		300 000				
PERUSAHAAN PERS PT PERU LIST NEG-REG-S 3.00000% 20-30.06.30*	USD	200 000	480 000		680 000	534 306	0.34	
PETROLEOS MEXICANOS 6.62500% 05-15.06.35*	USD	370 000	110 000	370 000	110 000	75 199	0.05	
PETROLEOS MEXICANOS 4.50000% 16-23.01.26*	USD	905 000		485 000	420 000	355 242	0.22	
PETROLEOS MEXICANOS 5.62500% 16-23.01.46*	USD		400 000	225 000	175 000	94 672	0.06	
PETROLEOS MEXICANOS 6.75000% 17-21.09.47*	USD	194 000	90 000		284 000	169 083	0.11	
PETROLEOS MEXICANOS 8.75000% 22-02.06.29*	USD	300 000		150 000	150 000	131 770	0.08	
PETRONAS CAPITAL LTD-REG-S 4.50000% 15-18.03.45*	USD	400 000		200 000	200 000	159 199	0.10	
PETRONAS CAPITAL LTD-REG-S 3.50000% 20-21.04.30*	USD	600 000	400 000	490 000	510 000	421 478	0.27	
PETRONAS CAPITAL LTD-REG-S 4.55000% 20-21.04.50*	USD	1 470 000	200 000	650 000	1 020 000	810 094	0.51	
PETRONAS CAPITAL LTD-REG-S 4.80000% 20-21.04.60*	USD	200 000			200 000	162 773	0.10	
PETRONAS CAPITAL LTD-REG-S 3.40400% 21-28.04.61*	USD	600 000	200 000	400 000	400 000	246 799	0.16	
PETRONAS CAPITAL LTD-REG-S 2.48000% 21-28.01.32*	USD	500 000		500 000				
PETRONAS ENERGY CANADA LTD-REG-S 2.11200% 21-23.03.28*	USD		200 000		200 000	161 532	0.10	
PHILIPPINES, REPUBLIC OF THE 10.62500% 00-16.03.25*	USD	150 000		100 000	50 000	47 225	0.03	
POLAND, REPUBLIC OF 5.50000% 22-16.11.27*	USD	500 000		150 000	350 000	322 918	0.20	
POLAND, REPUBLIC OF 5.75000% 22-16.11.32*	USD	560 000	500 000	530 000	530 000	499 764	0.32	
REPUBLIC OF UZBEKISTAN BOND-REG-S 5.37500% 19-20.02.29*	USD		200 000		200 000	169 512	0.11	
REPUBLIC OF UZBEKISTAN BOND-REG-S 4.75000% 19-20.02.24*	USD	200 000		200 000				
REPUBLIC OF UZBEKISTAN BOND-REG-S 3.70000% 20-25.11.30*	USD	400 000		400 000				
REPUBLIC OF UZBEKISTAN BOND-REG-S 7.85000% 23-12.10.28*	USD		200 000		200 000	188 623	0.12	
ROMANIA -REG-S 6.00000% 22-25.05.34*	USD	590 000	110 000	590 000	110 000	98 458	0.06	
ROMANIA-REG-S 4.87500% 14-22.01.24*	USD	248 000		248 000				
ROMANIA-REG-S 6.12500% 14-22.01.44*	USD	330 000	280 000	410 000	200 000	175 580	0.11	
RONGSHI INTERNATIONAL FINANCE LTD-REG-S 3.75000% 19-21.05.29*	USD	200 000		200 000				
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.25000% 16-26.10.26*	USD	765 000		210 000	555 000	479 424	0.30	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.50000% 16-26.10.46*	USD	600 000			600 000	461 890	0.29	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.62500% 17-04.03.28*	USD	600 000		310 000	290 000	250 265	0.16	
SAUDI GOVERNMENT INTERNATIONAL-REG-S 4.62500% 17-04.10.47*	USD	600 000		200 000	400 000	310 854	0.20	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.00000% 18-17.04.25*	USD	715 000		415 000	300 000	266 579	0.17	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.50000% 18-17.04.30*	USD	400 000			400 000	353 187	0.22	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.00000% 18-17.04.49*	USD	690 000	200 000	311 000	579 000	475 222	0.30	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 2.50000% 20-03.02.27*	USD	500 000	280 000		780 000	658 417	0.42	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 2.75000% 20-03.02.32*	USD	580 000			580 000	449 432	0.28	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.75000% 20-21.01.55*	USD	620 000		200 000	420 000	273 436	0.17	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 2.90000% 20-22.10.25*	USD	200 000			200 000	174 173	0.11	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.25000% 20-22.10.30*	USD	340 000	280 000		620 000	507 477	0.32	
SAUDI GOVERNMENT INTER-REG-S 4.50000% 20-22.04.60*	USD	200 000	300 000	200 000	300 000	222 585	0.14	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.45000% 21-02.02.61*	USD	280 000	270 000		320 000	192 029	0.12	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.25000% 21-17.11.51*	USD	200 000		200 000				
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.87500% 23-18.07.33*	USD		200 000	200 000				
SAUDI GOVERNMENT INTERNATIONAL-REG-S 5.00000% 23-18.01.53*	USD		240 000	240 000				
SHARIAH SUKUK PROGRAM LTD-REG-S 4.22600% 18-14.03.28*	USD	600 000			200 000	172 991	0.11	
SHARIAH SUKUK PROGRAM LTD-REG-S 3.85400% 19-03.04.26*	USD	200 000			200 000	174 271	0.11	
SINOCHEM OFFSHORE CAPITAL CO LTD-REG-S 2.37500% 21-23.09.31*	USD	200 000		200 000				
STATE GRID OVERSEAS INVESTMENT-REG-S 3.50000% 17-04.05.27*	USD	200 000			200 000	173 442	0.11	
STATE GRID OVERSEAS INVESTMENT-REG-S 3.75000% 18-02.05.23*	USD	200 000		200 000				
STATE GRID OVERSEAS INVESTMENT-REG-S 4.25000% 18-02.05.28*	USD	205 000		205 000				
STATE GRID OVERSEAS INVESTMENT-REG-S 1.62500% 20-05.08.30*	USD	200 000		200 000				
TC ZIRAAT BANKASI AS-REG-S 5.12500% 17-29.09.23*	USD	200 000		200 000				
TC ZIRAAT BANKASI AS-REG-S 9.50000% 23-01.08.26*	USD		200 000		200 000	190 160	0.12	
TURKEY, REPUBLIC OF 11.87500% 00-15.01.30*	USD	313 000		313 000				
UAE INTERNATIONAL GOVERNMENT BOND-REG-S 3.25000% 21-19.10.61*	USD	260 000	200 000		460 000	285 623	0.18	
UAE INTERNATIONAL GOVNT BOND-REG-S 4.05000% 22-07.07.32*	USD	200 000			200 000	173 328	0.11	
<b>TOTAL USD</b>						<b>27 162 197</b>	<b>17.19</b>	
<b>Total Medium term notes, fixed rate</b>						<b>27 162 197</b>	<b>17.19</b>	

### Bonds, fixed rate

#### USD

ABU DHABI CRUDE OIL PIPELINE LLC-REG-S 4.60000% 17-02.11.47*	USD	200 000		200 000				
ABU DHABI GOVERNMENT OF-REG-S 2.12500% 19-30.09.24*	USD	200 000		200 000				
ABU DHABI GOVERNMENT OF-REG-S 3.12500% 19-30.09.49*	USD	755 000	310 000	710 000	355 000	224 923	0.14	
ANGOLAN GOVT INTERNATIONAL BOND-REG-S 9.50000% 15-12.11.25*	USD	350 000			350 000	321 057	0.20	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>			
ANGOLAN GOVT INTERNATIONAL BOND-REG-S 8.25000% 18-09.05.28*	USD	600 000	400 000	600 000	400 000		347 107	0.22	
ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.41*	USD	731 000	150 000	200 000	681 000		246 577	0.16	
ARMENIA INTERNATIONAL BOND-REG-S 7.15000% 15-26.03.25*	USD		200 000	200 000					
BAHRAIN GVT INTERNATIONAL BOND-REG-S 6.00000% 14-19.09.44*	USD	250 000	200 000	450 000					
BAHRAIN GVT INTERNATIONAL BOND-REG-S 7.00000% 16-12.10.28*	USD	600 000		600 000					
BAHRAIN GVT INTERNATIONAL BOND-REG-S 7.50000% 17-20.09.47*	USD	650 000		200 000	450 000		388 216	0.25	
BAHRAIN, KINGDOM OF-REG-S 5.62500% 19-30.09.31*	USD	600 000	200 000	300 000	500 000		424 455	0.27	
BAHRAIN, KINGDOM OF-REG-S 7.37500% 20-14.05.30*	USD	850 000	200 000	200 000	850 000		795 980	0.50	
BAHRAIN, KINGDOM OF-REG-S 5.45000% 20-16.09.32*	USD	200 000	240 000	440 000			362 993	0.23	
BARBADOS GOV INTER BOND-REG-S 6.50000% 19-01.10.29*	USD	180 000	70 000	50 000	200 000		170 795	0.11	
BRAZIL, FEDERATIVE REPUBLIC OF 8.25000% 04-20.01.34*	USD	440 000		440 000					
BRAZIL, FEDERATIVE REPUBLIC OF 7.12500% 06-20.01.37*	USD	131 000		131 000					
BRAZIL, FEDERATIVE REPUBLIC OF 5.00000% 14-27.01.45*	USD	400 000	400 000	500 000	300 000		215 343	0.14	
BRAZIL, FEDERATIVE REPUBLIC OF 6.00000% 16-07.04.26*	USD	720 000		510 000	210 000		191 606	0.12	
BRAZIL, FEDERATIVE REPUBLIC OF 5.62500% 16-21.02.47*	USD	400 000		400 000			308 580	0.20	
BRAZIL, FEDERATIVE REPUBLIC OF 4.50000% 19-30.05.29*	USD	805 000		570 000	235 000		201 716	0.13	
CENTRAL BANK OF TUNISIA-REG-S 5.75000% 15-30.01.25*	USD	600 000		200 000	400 000		339 451	0.21	
CHINA HUANENG GROUP HONG KONG MGT-REG-S 2.70000% 21-20.01.31*	USD	200 000		200 000	200 000		157 332	0.10	
CHINA, PEOPLE'S REPUBLIC OF-REG-S 2.62500% 17-02.11.27*	USD	400 000		400 000	400 000		339 647	0.21	
CHINALCO CAPITAL HOLDINGS LTD-REG-S 2.12500% 21-03.06.26*	USD	200 000		200 000	200 000		168 141	0.11	
CNAC HK FINBRIDGE CO LTD-REG-S 4.12500% 17-19.07.27*	USD	200 000		200 000	200 000		173 572	0.11	
COLOMBIA, REPUBLIC OF 8.12500% 04-21.05.24*	USD	186 000		186 000					
COLOMBIA, REPUBLIC OF 7.37500% 06-18.09.37*	USD	505 000	110 000	615 000					
COLOMBIA, REPUBLIC OF 6.12500% 09-18.01.41*	USD	1 155 000	720 000	1 020 000	855 000		664 210	0.42	
COLOMBIA, REPUBLIC OF 4.00000% 13-26.02.24*	USD	200 000		200 000					
COLOMBIA, REPUBLIC OF 5.62500% 14-26.02.44*	USD	600 000		280 000	320 000		228 706	0.14	
COLOMBIA, REPUBLIC OF 5.00000% 15-15.06.45*	USD	540 000		220 000	320 000		208 530	0.13	
COLOMBIA, REPUBLIC OF 4.50000% 15-28.01.26*	USD	600 000		230 000	370 000		325 094	0.21	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 5.62500% 05-21.09.35*	USD		200 000	200 000					
CORP NACIONAL DEL COBRE DE CHILE-REG-S 6.15000% 06-24.10.36*	USD		200 000	200 000					
CORP NACIONAL DEL COBRE DE CHILE-REG-S 5.62500% 13-18.10.43*	USD	200 000		200 000					
COSTA RICA, REPUBLIC OF-REG-S 7.30000% 23-13.11.54*	USD		520 000		520 000		497 783	0.32	
CROATIA, REPUBLIC OF-REG-S 6.00000% 13-26.01.24*	USD	605 000		605 000					
DAE SUKUK DIFC LTD-REG-S 3.75000% 20-15.02.26*	USD	200 000		200 000	200 000		174 173	0.11	
DOMINICAN REPUBLIC INTERNATIONAL-REG-S 6.00000% 22-22.02.33*	USD	750 000	150 000	401 000	499 000		437 230	0.28	
DOMINICAN REPUBLIC-REG-S 7.45000% 14-30.04.44*	USD	255 000	100 000	180 000	175 000		165 947	0.11	
DOMINICAN REPUBLIC-REG-S 5.50000% 22-22.02.29*	USD	200 000		200 000	200 000		174 376	0.11	
EDO SUKUK LTD-REG-S 5.87500% 23-21.09.33*	USD		250 000		250 000		229 467	0.15	
EGYPT GOVERNMENT INTERNATIONAL-REG-S 10.87500% 23-28.02.26*	USD	240 000		240 000	240 000		225 625	0.14	
EL SALVADOR, REPUBLIC OF-REG-S 7.65000% 05-15.06.35*	USD	346 000	310 000	530 000	126 000		86 421	0.05	
ESKOM HOLDINGS SOC LTD-REG-S 4.31400% 21-23.07.27*	USD	415 000		200 000	215 000		178 098	0.11	
ETHIOPIA INTERNATI BD-REG-S *DEFAULTED* 6.62500% 14-11.12.24*	USD	400 000		400 000	400 000		262 860	0.17	
EXPORT CREDIT BANK OF TURKEY-REG-S 8.25000% 19-24.01.24*	USD	200 000		200 000					
GABON, REPUBLIC OF-REG-S 6.95000% 15-16.06.25*	USD	350 000		350 000	350 000		308 743	0.20	
GHANA GOVT INTNL BOND-REG-S 8.12500% 14-18.01.26*	USD	200 000	200 000	200 000	200 000		95 080	0.06	
GHANA GOVT INTNL BOND-REG-S 10.75000% 15-14.10.30*	USD	400 000	200 000	400 000	200 000		122 664	0.08	
GHANA GOVT INTNL BOND-REG-S 7.87500% 19-26.03.27*	USD	200 000		200 000	200 000		93 279	0.06	
GHANA GOVT INTNL BOND-REG-S 8.12500% 19-26.03.32*	USD	400 000		400 000					
GHANA GOVT INTNL BOND-REG-S 8.95000% 19-26.03.51*	USD	500 000		200 000	300 000		137 976	0.09	
GHANA GOVT INTNL BOND-REG-S 7.87500% 20-11.02.35*	USD	660 000		340 000	320 000		148 075	0.09	
GHANA GOVT INTNL BOND-REG-S 8.75000% 20-11.03.61*	USD	300 000		300 000	300 000		137 976	0.09	
ICD FUNDING LTD-REG-S 3.22300% 20-28.04.26*	USD	200 000		200 000	200 000		171 519	0.11	
INDONESIA, REPUBLIC OF-REG-S 8.50000% 05-12.10.35*	USD	120 000		120 000					
IRAQ INTERNATIONAL BOND-REG-S 5.80000% 06-15.01.28*	USD	750 000	850 000	750 000	850 000		361 146	0.23	
IVORY COAST, REPUBLIC OF-REG-S 6.37500% 15-03.03.28*	USD	400 000	200 000	400 000	200 000		177 776	0.11	
IVORY COAST, REPUBLIC OF-REG-S 6.12500% 17-15.06.33*	USD	400 000		400 000	400 000		323 802	0.20	
JAMAICA, GOVERNMENT OF 8.00000% 07-15.03.39*	USD	709 000	101 000	430 000	380 000		406 227	0.26	
JORDAN, KINGDOM OF-REG-S 7.37500% 17-10.10.47*	USD	275 000		275 000	275 000		218 666	0.14	
KAZAKHSTAN, REPUBLIC OF-REG-S 4.87500% 14-14.10.44*	USD	600 000	200 000	200 000	600 000		514 977	0.33	
KING POWER CAPITAL LTD-REG-S 5.62500% 14-03.11.24*	USD	200 000		200 000					
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.75000% 12-29.11.27*	USD	120 000		120 000	120 000		7 080	0.00	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.00000% 12-27.01.23*	USD	155 000		155 000	155 000		9 144	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.20000% 15-26.02.25*	USD	347 000		347 000	347 000		20 472	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.05000% 15-02.11.35*	USD	66 000		66 000	66 000		3 894	0.00	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.65000% 15-03.11.28*	USD	211 000		211 000	211 000		12 448	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.65000% 16-22.04.24*	USD	355 000		355 000	355 000		20 944	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.85000% 17-23.03.27*	USD	1 157 000		950 000	207 000		12 212	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.25000% 17-23.03.37*	USD	250 000		250 000	250 000		14 749	0.01	
LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.00000% 17-23.03.32*	USD	260 000		260 000	260 000		15 339	0.01	
MALAYSIA SUKUK GLOBAL BHD-REG-S 3.17900% 16-27.04.26*	USD	500 000		250 000	250 000		217 859	0.14	
MALAYSIA SUKUK GLOBAL BHD-REG-S 4.08000% 16-27.04.46*	USD	500 000		250 000	250 000		201 793	0.13	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
MALAYSIA WAKALA SUKUK BHD-REG-S 2.07000% 21-28.04.31*	USD	450 000	250 000	250 000	450 000		345 466	0.22	
MAZOOON ASSETS CO SAOC-REG-S 5.20000% 17-08.11.27*	USD	200 000			200 000		178 057	0.11	
MEXICO CITY AIRPORT TRUST-REG-S 5.50000% 16-31.10.46*	USD	200 000			200 000		152 162	0.10	
MEXICO CITY AIRPORT TRUST-REG-S 3.87500% 17-30.04.28*	USD	200 000		200 000					
MINMETALS BOUNTEOUS FIN BVI LTD-REG-S 4.20000% 16-27.07.26*	USD	200 000		200 000					
MONGOLIA, GOVERNMENT OF-REG-S 5.12500% 20-07.04.26*	USD		220 000		220 000		192 372	0.12	
MONGOLIA, GOVERNMENT OF-REG-S 4.45000% 21-07.07.31*	USD	200 000		200 000					
MOROCCO, KINGDOM OF THE-REG-S 5.50000% 12-11.12.42*	USD	400 000			400 000		316 934	0.20	
MUMTALAKAT SUKUK HOLDING CO-REG-S 5.62500% 19-27.02.24*	USD	200 000		200 000					
MUMTALAKAT SUKUK HOLDING CO-REG-S 4.10000% 20-21.01.27*	USD	200 000		200 000					
OMAN GOVT INTERNATIONAL BOND-REG-S 6.75000% 20-28.10.27*	USD	630 000		400 000	230 000		215 512	0.14	
OMAN GOVT INTERNATIONAL BOND-REG-S 7.37500% 20-28.10.32*	USD	450 000		200 000	250 000		250 226	0.16	
OMAN SOVEREIGN SUKUK CO-REG-S 4.87500% 21-15.06.30*	USD	400 000			400 000		354 988	0.22	
PAKISTAN GLOBAL SUKUK PROGRAMME-REG-S 7.95000% 22-31.01.29*	USD	200 000			200 000		155 391	0.10	
PANAMA, REPUBLIC OF 8.87500% 97-30.09.27*	USD	69 000			69 000		67 081	0.04	
PANAMA, REPUBLIC OF 7.12500% 05-29.01.26*	USD	391 000		100 000	291 000		265 871	0.17	
PANAMA, REPUBLIC OF 6.70000% 06-26.01.36*	USD	463 000	300 000	763 000					
PANAMA, REPUBLIC OF 4.30000% 13-29.04.53*	USD	1 050 000		767 000	283 000		164 489	0.10	
PANAMA, REPUBLIC OF 3.75000% 15-16.03.25*	USD	220 000		220 000					
PANAMA, REPUBLIC OF 3.87500% 16-17.03.28*	USD	410 000			410 000		336 513	0.21	
PANAMA, REPUBLIC OF 4.50000% 18-16.04.50*	USD	600 000		230 000	370 000		223 908	0.14	
PELABUHAN INDONESIA II PT-REG-S 5.37500% 15-05.05.45*	USD	200 000			200 000		172 877	0.11	
PERU, REPUBLIC OF 2.39200% 20-23.01.26*	USD	180 000	150 000	100 000	230 000		196 285	0.12	
PERU, REPUBLIC OF 2.78300% 20-23.01.31*	USD	600 000		420 000	180 000		139 276	0.09	
PERU, REPUBLIC OF 4.12500% 15-25.08.27*	USD	255 000	50 000	50 000	255 000		222 573	0.14	
PERU, REPUBLIC OF 6.55000% 07-14.03.37*	USD	616 000	200 000	260 000	556 000		544 139	0.34	
PERU, REPUBLIC OF 7.35000% 05-21.07.25*	USD	360 000		360 000					
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	389 000	60 000	320 000	129 000		143 531	0.09	
PERUSAHAAN PENERBIT SBSN-REG-S 2.55000% 21-09.06.31*	USD	320 000	200 000	200 000	320 000		247 239	0.16	
PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 9.75000% 12-17.05.35*	USD	159 000		159 000					
PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 6.00000% 14-16.05.24*	USD	506 000		506 000					
PETROLEOS MEXICANOS-REG-S 6.62500% 10-PRP*	USD	100 000	470 000	200 000	370 000		201 205	0.13	
PETROLIAM NASIONAL BERHAD-REG-S 7.62500% 96-15.10.26*	USD	335 000			335 000		319 383	0.20	
PHILIPPINES, REPUBLIC OF THE 7.75000% 06-14.01.31*	USD	220 000		120 000	100 000		104 370	0.07	
PHILIPPINES, REPUBLIC OF THE 6.37500% 07-15.01.32*	USD	210 000			210 000		204 977	0.13	
PHILIPPINES, REPUBLIC OF THE 6.37500% 09-23.10.34*	USD	615 000		410 000	205 000		203 961	0.13	
PHILIPPINES, REPUBLIC OF THE 3.95000% 15-20.01.40*	USD		230 000		230 000		178 272	0.11	
PHILIPPINES, REPUBLIC OF THE 3.70000% 16-01.03.41*	USD	240 000		240 000					
PHILIPPINES, REPUBLIC OF THE 3.70000% 17-02.02.42*	USD	600 000			600 000		443 150	0.28	
PHILIPPINES, REPUBLIC OF THE 3.75000% 19-14.01.29*	USD	200 000		200 000					
POLAND, REPUBLIC OF 4.87500% 23-04.10.33*	USD	75 000	1 245 000	280 000	1 040 000		921 787	0.58	
POLAND, REPUBLIC OF 5.50000% 23-04.04.53*	USD	75 000	1 110 000	290 000	895 000		805 893	0.51	
QATAR, STATE OF-REG-S 4.62500% 16-02.06.46*	USD	750 000	200 000	640 000	310 000		257 019	0.16	
QATAR, STATE OF-REG-S 3.25000% 16-02.06.26*	USD	1 085 000	200 000	500 000	785 000		684 733	0.43	
RAK CAPITAL-REG-S 3.09400% 15-31.03.25*	USD	550 000		550 000					
REPUBLIC OF AZERBAIJAN-REG-S 3.50000% 17-01.09.32*	USD	625 000	200 000	470 000	355 000		271 147	0.17	
ROMANIA-REG-S 4.37500% 13-22.08.23*	USD	440 000		440 000					
RUSSIA, FEDERATION OF-REG-S 5.25000% 17-23.06.47*	USD	400 000			400 000		0	0.00	
SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.25000% 19-16.01.50*	USD	545 000	400 000	945 000					
SENEGAL, REPUBLIC OF-REG-S 6.25000% 17-23.05.33*	USD	600 000		200 000	400 000		307 364	0.19	
SHARIAH SUKUK LTD-REG-S 3.76400% 14-17.09.24*	USD	200 000		200 000					
SHARIAH SUKUK PROGRAM LTD-REG-S 2.94200% 20-10.06.27*	USD	200 000			200 000		167 136	0.11	
SOUTH AFRICA, REPUBLIC OF 4.30000% 16-12.10.28*	USD		250 000	250 000					
SOUTH AFRICA, REPUBLIC OF 5.00000% 16-12.10.46*	USD	600 000		400 000	200 000		120 964	0.08	
SOUTH AFRICA, REPUBLIC OF 5.87500% 18-22.06.30*	USD	550 000	420 000	200 000	770 000		639 790	0.40	
SOUTH AFRICA, REPUBLIC OF 6.30000% 18-22.06.48*	USD	200 000		200 000					
SOUTHERN GAS CORRIDOR CJSC-REG-S 6.87500% 16-24.03.26*	USD	800 000	210 000	600 000	410 000		373 357	0.24	
SRI LANKA, DEMO REP OF-REG-S *DEFAULTED* 6.85000% 15-03.11.25*	USD	600 000		600 000					
STATE OIL OF THE AZERBAIJAN REP-REG-S 6.95000% 15-18.03.30*	USD	200 000	200 000	200 000	200 000		185 020	0.12	
SUNNY EXPRESS ENTERPRISES CORP-REG-S 2.95000% 22-01.03.27*	USD	200 000			200 000		169 780	0.11	
THREE GORGES FIN I CAYMAN ISLANDS-REG-S 2.15000% 20-22.09.30*	USD	200 000		200 000					
TURKEY, REPUBLIC OF 6.62500% 14-17.02.45*	USD	300 000	320 000	233 000	387 000		299 691	0.19	
TURKEY, REPUBLIC OF 4.25000% 15-14.04.26*	USD	630 000		210 000	420 000		364 581	0.23	
TURKEY, REPUBLIC OF 6.12500% 18-24.10.28*	USD	200 000	320 000	520 000					
TURKEY, REPUBLIC OF 6.37500% 20-14.10.25*	USD	400 000			400 000		362 081	0.23	
TURKEY, REPUBLIC OF 5.87500% 21-26.06.31*	USD	420 000	200 000	200 000	420 000		347 203	0.22	
URUGUAY, REPUBLIC OF 7.62500% 06-21.03.36*	USD	780 000	200 000	530 000	450 000		490 051	0.31	
URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50*	USD	1 840 000	420 000	941 000	1 319 000		1 149 041	0.73	
URUGUAY, REPUBLIC OF 4.97500% 18-20.04.55*	USD	711 687	270 000	480 000	501 687		424 051	0.27	
URUGUAY, REPUBLIC OF 4.37500% 19-23.01.31*	USD	691 000		130 000	561 000		494 713	0.31	
VENEZUELA, REP OF-REG-S *DEFAULTED* 7.00000% 03-01.12.18*	USD	50 000		50 000					

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
VENEZUELA, REP. OF-REG-S *DEFAULTED* 6.00000% 05-09.12.20*	USD	141 000		141 000				
VENEZUELA, REP. OF-REG-S *DEFAULTED* 7.00000% 07-31.03.38*	USD	167 000		167 000				
VIETNAM, SOCIALIST REPUBLIC-REG-S 4.80000% 14-19.11.24*	USD	475 000	200 000	400 000	275 000	245 711	0.16	
ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 5.37500% 12-20.09.22*	USD	200 000			200 000	117 639	0.07	
<b>TOTAL USD</b>						<b>28 728 811</b>	<b>18.18</b>	
<b>Total Bonds, fixed rate</b>						<b>28 728 811</b>	<b>18.18</b>	

### Bonds, floating rate

#### USD

CHINA HUADIAN OVERSEAS DEV 2018 LTD-REG-S 3.375%/VAR 20-PRP*	USD	200 000		200 000				
POWERCHINA ROADBRIDGE GRP BRITISH-REG-S 3.080%/ VAR 21-PRP*	USD	200 000			200 000	171 133	0.11	
URUGUAY, REPUBLIC OF (PIK) 7.87500% 03-15.01.33*	USD	200 000	200 000	80 000	320 000	345 058	0.22	
<b>TOTAL USD</b>						<b>516 191</b>	<b>0.33</b>	
<b>Total Bonds, floating rate</b>						<b>516 191</b>	<b>0.33</b>	

### Treasury notes, fixed rate

#### USD

AMERICA, UNITED STATES OF 1.50000% 22-29.02.24*	USD		1 117 000	1 117 000				
<b>TOTAL USD</b>							<b>0.00</b>	
<b>Total Treasury notes, fixed rate</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>151 458 073</b>	<b>95.85</b>	

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

### Notes, fixed rate

#### USD

BRAZIL MINAS SPE-REG-S 5.33300% 13-15.02.28*	USD	200 000			200 000	70 975	0.04	
PERU, REPUBLIC OF 5.62500% 10-18.11.50*	USD	671 000		230 000	441 000	394 230	0.25	
PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 6.00000% 13-15.11.26*	USD	668 000		668 000				
SURINAME, REPUBLIC OF-REG-S 9.00000% 23-31.12.50*	USD		137 000	137 000				
<b>TOTAL USD</b>						<b>465 205</b>	<b>0.29</b>	
<b>Total Notes, fixed rate</b>						<b>465 205</b>	<b>0.29</b>	

### Medium term notes, fixed rate

#### USD

PETRONAS CAPITAL LTD-REG-S 3.50000% 15-18.03.25*	USD	405 000			405 000	357 856	0.23	
<b>TOTAL USD</b>						<b>357 856</b>	<b>0.23</b>	
<b>Total Medium term notes, fixed rate</b>						<b>357 856</b>	<b>0.23</b>	

### Bonds, fixed rate

#### USD

MONGOLIA, GOVERNMENT OF-REG-S 3.50000% 21-07.07.27*	USD	200 000			200 000	162 095	0.10	
PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 9.00000% 11-17.11.21*	USD	180 000		180 000				
SURINAME, REPUBLIC OF-REG-S (PIK) 7.95000% 23-15.07.33*	USD		285 538	100 000	185 538	153 014	0.10	
<b>TOTAL USD</b>						<b>315 109</b>	<b>0.20</b>	
<b>Total Bonds, fixed rate</b>						<b>315 109</b>	<b>0.20</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>1 138 170</b>	<b>0.72</b>	

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

### Notes, fixed rate

#### USD

PETROLEOS DEL PERU SA-REG-S 4.75000% 23-19.06.32**	USD		400 000	400 000				
PETROLEOS DEL PERU SA 5.62500% 17-19.06.47**	USD		500 000	500 000				
<b>TOTAL USD</b>							<b>0.00</b>	
<b>Total Notes, fixed rate</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>							<b>0.00</b>	



Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Instruments similar to securities</b>							
<b>Treasury bills, zero coupon</b>							
<b>USD</b>							
AMERICA, UNITED STATES OF TB 0.00000% 03.01.23-02.05.23**	USD	2 100 000	2 100 000				
AMERICA, UNITED STATES OF TB 0.00000% 01.12.22-30.11.23**	USD		1 600 000	1 600 000			
AMERICA, UNITED STATES OF TB 0.00000% 03.08.23-01.02.24**	USD		1 810 000	1 810 000			
AMERICA, UNITED STATES OF TB 0.00000% 09.05.23-05.09.23**	USD		2 000 000	2 000 000			
AMERICA, UNITED STATES OF TB 0.00000% 06.06.23-03.10.23**	USD		2 000 000	2 000 000			
AMERICA, UNITED STATES OF TB 0.00000% 05.09.23-02.01.24**	USD		3 800 000	3 800 000			
<b>TOTAL USD</b>						<b>0.00</b>	
<b>Total Treasury bills, zero coupon</b>						<b>0.00</b>	
<b>Total Instruments similar to securities</b>						<b>0.00</b>	
<b>Total securities and similar instruments</b>					<b>152 596 243</b>	<b>96.57</b>	
(thereof in lending						0.00)	
Bank deposits at sight					7 097 957	4.49	
Derivative financial instruments					-3 919 319	-2.48	
Other assets					2 236 079	1.42	
<b>Total fund assets</b>					<b>158 010 960</b>	<b>100.00</b>	
Short-term bank liabilities					-1 947 093		
Other liabilities					-231		
<b>Net fund assets</b>					<b>156 063 636</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	152 596 243	96.57
Investments valuation based on market-observed parameters	-3 919 319	-2.48
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>148 676 924</b>	<b>94.09</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
USD	171 888 956	CHF	150 880 000	02.04.2024	-3 940 382	-2.49
USD	1 472 597	CHF	1 300 000	02.04.2024	-26 368	-0.02
CHF	575 000	USD	652 612	02.04.2024	12 808	0.01
USD	1 018 915	CHF	900 000	02.04.2024	-17 737	-0.01
CHF	152 505 000	USD	168 364 981	02.04.2024	-858 661	-0.54

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
CHF	130 000	USD	144 087	02.04.2024	-220	0.00
USD	172 205 415	CHF	155 450 000	03.05.2024	910 993	0.57
USD	144 584	CHF	130 000	03.05.2024	248	0.00
					-3 919 319	-2.48

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
US 10YR ULTRA NOTE FUTURE 21.06.23	USD	2	0
US LONG BOND FUTURE 21.06.23	USD	9	0
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	7	7
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	7	7
US LONG BOND FUTURE 19.12.23	USD	6	6
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	7	7
US LONG BOND FUTURE 19.03.24	USD	6	6

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
US ULTRA LONG BOND (CBT) FUTURE 21.06.23	USD	2	5
US 10YR TREASURY NOTE FUTURE 21.06.23	USD	0	7
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	2	2
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	2	2
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	7	7
US ULTRA LONG BOND (CBT) FUTURE 19.03.24	USD	2	2
US 10YR ULTRA NOTE FUTURE 19.03.24	USD	7	7
US LONG BOND FUTURE 19.03.24	USD	14	14

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	85 000	USD	93 870	11.04.2023
USD	94 090	CHF	85 000	02.05.2023
CHF	180 000	USD	203 244	02.05.2023
USD	230 148 449	CHF	204 135 000	02.06.2023
USD	313 082	CHF	280 000	02.06.2023
USD	223 446 663	CHF	203 475 000	05.07.2023
CHF	1 035 000	USD	1 157 716	05.07.2023
USD	230 594 278	CHF	205 715 000	02.08.2023
USD	697 452	CHF	625 000	02.08.2023
USD	278 931	CHF	250 000	02.08.2023
CHF	4 000 000	USD	4 667 564	02.08.2023
USD	238 172 142	CHF	205 730 000	05.09.2023
USD	605 749	CHF	530 000	05.09.2023
USD	230 644 310	CHF	203 095 000	03.10.2023
USD	2 755 793	CHF	2 430 000	03.10.2023
USD	225 271	CHF	200 000	03.10.2023
USD	359 034	CHF	320 000	03.10.2023
USD	252 843	CHF	225 000	03.10.2023
USD	251 240	CHF	225 000	03.10.2023
CHF	4 310 000	USD	4 747 250	02.11.2023

<b>Sale Currency</b>	<b>Sale Amount</b>	<b>Purchase Currency</b>	<b>Purchase Amount</b>	<b>Maturity</b>
USD	218 632 628	CHF	199 370 000	02.11.2023
CHF	6 330 000	USD	6 908 866	02.11.2023
USD	177 569	CHF	160 000	02.11.2023
CHF	9 425 000	USD	10 476 914	04.12.2023
USD	205 455 211	CHF	186 345 000	04.12.2023
USD	463 257	CHF	420 000	04.12.2023
USD	518 110	CHF	465 000	04.12.2023
USD	225 698	CHF	200 000	04.12.2023
CHF	14 935 000	USD	16 975 777	04.12.2023
USD	198 972 939	CHF	172 420 000	03.01.2024
USD	247 173	CHF	215 000	03.01.2024
USD	3 442 333	CHF	3 000 000	03.01.2024
USD	11 083 045	CHF	9 745 000	03.01.2024
CHF	1 070 000	USD	1 223 766	03.01.2024
CHF	184 310 000	USD	220 375 563	03.01.2024
USD	230 032 505	CHF	191 785 000	02.02.2024
CHF	230 000	USD	271 461	02.02.2024
CHF	29 950 000	USD	35 222 863	02.02.2024
USD	276 502	CHF	240 000	02.02.2024
USD	185 599 122	CHF	158 675 000	04.03.2024
CHF	670 000	USD	777 425	04.03.2024
CHF	8 375 000	USD	9 519 999	04.03.2024
USD	171 888 956	CHF	150 880 000	02.04.2024
USD	1 472 597	CHF	1 300 000	02.04.2024
CHF	575 000	USD	652 612	02.04.2024
USD	1 018 915	CHF	900 000	02.04.2024
CHF	152 505 000	USD	168 364 981	02.04.2024
CHF	130 000	USD	144 087	02.04.2024
USD	172 205 415	CHF	155 450 000	03.05.2024
USD	144 584	CHF	130 000	03.05.2024

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	155 235 643.68	99.47
Net overall exposure to derivatives	–	–
Commitment arising from securities lending and repurchase agreements	–	–

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

The sub-fund may not engage in repo transactions.

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 3  
Bonds Emerging Markets Sovereign Passive  
(CHF hedged) II  
Class I-X*

0.01%

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

See in the appendix of the supplementary information.

### Exchange rate

USD 1 = CHF 0.90

# UBS (CH) Institutional Fund 3 – Equities Switzerland II

Category Other Funds for Traditional Investments  
Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		32 757 721.04	85 363 686.54	124 671 022.85
<b>Class I-B</b>	<b>CH0229995755</b>			
Net asset value per unit in CHF		1 779.20	1 711.99	1 817.90
Issue and redemption price per unit in CHF <sup>1</sup>		1 779.20	1 711.99	1 817.90
Number of units outstanding		3 886.7000	5 349.5130	7 597.5760
<b>Class I-X</b>	<b>CH0229995763</b>			
Net asset value per unit in CHF		1 785.99	1 718.20	1 823.85
Issue and redemption price per unit in CHF <sup>1</sup>		1 785.99	1 718.20	1 823.85
Number of units outstanding		14 469.5940	44 351.9590	60 783.0280

<sup>1</sup> see Supplementary information

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-B	CHF	5.6%	-5.0%	10.8%
Class I-X	CHF	5.6%	-4.9%	10.9%
Benchmark:				
SPI® (TR)	CHF	6.2%	-6.4%	10.9%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

Switzerland	97.16
Austria	0.09
<b>TOTAL</b>	<b>97.25</b>

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

## Statement of assets

	31.3.2024	31.3.2023
Market values	CHF	CHF
Bank deposits		
– at sight	329 657.31	2 880 066.18
Securities		
– Shares and other equity instruments	32 035 673.48	83 679 385.50
Derivative financial instruments	3 240.00	5 400.00
Other assets	572 856.34	487 262.10
<b>Total fund assets</b>	<b>32 941 427.13</b>	<b>87 052 113.78</b>
Loans	-183 268.60	-1 687 989.62
Other liabilities	-437.49	-437.62
<b>Net fund assets</b>	<b>32 757 721.04</b>	<b>85 363 686.54</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Income	CHF	CHF
Income from bank assets	6 208.30	249.00
Negative interest	-2 089.75	-2 400.75
Income from securities		
– from shares and other equity instruments	2 768 229.68	2 799 937.90
– from bonus shares	0.00	97.94
Purchase of current net income on issue of units	549 796.88	303 110.41
<b>TOTAL income</b>	<b>3 322 145.11</b>	<b>3 100 994.50</b>
<b>Expenses</b>		
Audit expenses	-16 300.40	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-6 224.41	-6 451.61
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 783.90	-559.49
Payment of current net income on redemption of units	-2 345 405.70	-760 265.85
<b>TOTAL expenses</b>	<b>-2 370 714.41</b>	<b>-779 807.85</b>
<b>Net income</b>	<b>951 430.70</b>	<b>2 321 186.65</b>
Realized capital gains and losses <sup>1</sup>	4 853 480.59	4 127 057.86
<b>Realized result</b>	<b>5 804 911.29</b>	<b>6 448 244.51</b>
Unrealized capital gains and losses	-3 384 624.27	-13 390 631.77
<b>Total result</b>	<b>2 420 287.02</b>	<b>-6 942 387.26</b>

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

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	951 430.70	2 321 186.65
Interim accumulation <sup>1</sup>	-588 674.15	0.00
<b>Available for distribution</b>	<b>362 756.55</b>	<b>2 321 186.65</b>
Less federal withholding tax	0.00	-812 415.33
Net income retained for reinvestment	0.00	-1 508 771.32
<b>Balance carried forward</b>	<b>362 756.55</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	85 363 686.54	124 671 022.85
Paid federal withholding tax	-1 249 085.87	-1 098 749.58
Balance of unit movements	-53 777 166.65	-31 266 199.47
Total result	2 420 287.02	-6 942 387.26
<b>Net fund assets at the end of the reporting period</b>	<b>32 757 721.04</b>	<b>85 363 686.54</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 349.5130	7 597.5760
Units issued	2 089.1710	853.5780
Units redeemed	-3 551.9840	-3 101.6410
<b>Situation at the end of the period</b>	<b>3 886.7000</b>	<b>5 349.5130</b>
Difference between units issued and units redeemed	-1 462.8130	-2 248.0630
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	44 351.9590	60 783.0280
Units issued	16 763.5130	7 680.5320
Units redeemed	-46 645.8780	-24 111.6010
<b>Situation at the end of the period</b>	<b>14 469.5940</b>	<b>44 351.9590</b>
Difference between units issued and units redeemed	-29 882.3650	-16 431.0690

<sup>1</sup> Interim accumulation:

Class I-B: Interim accumulation (Gross 31.252 / Ex. Date 25.3.2024 / Value 27.3.2024)

Class I-X: Interim accumulation (Gross 32.235 / Ex. Date 25.3.2024 / Value 27.3.2024)

## Net income retained for reinvestment (accumulation)

Due to the merger of the sub-fund with UBS (CH) Equity Fund – Switzerland Sustainable (CHF), as of 7 May 2024, accumulation will be made in the absorbing sub-fund.



## Inventory of Fund assets

### Securities traded on an exchange

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	41 872	196 014	209 189	28 697	30 060	0.09	
<b>TOTAL Austria</b>						<b>30 060</b>	<b>0.09</b>	
<b>Switzerland</b>								
COMET HOLDINGS CHF1 (REGD)*	CHF	3 938	1 453	4 016	1 375	432 025	1.31	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	3 079	1 160	3 101	1 138	211 668	0.64	
IDORSIA AG CHF0.05*	CHF	33 120	11 755	32 074	12 801	36 201	0.11	
SWISS RE AG CHF0.10*	CHF	37 431	19 882	42 394	14 919	1 729 858	5.25	
<b>TOTAL Switzerland</b>						<b>2 409 752</b>	<b>7.32</b>	
<b>Total Bearer shares</b>						<b>2 439 812</b>	<b>7.41</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	41 643	21 984	47 177	16 450	3 778 565	11.47	
<b>TOTAL Switzerland</b>						<b>3 778 565</b>	<b>11.47</b>	
<b>Total Other shares</b>						<b>3 778 565</b>	<b>11.47</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	119 788	48 754	126 670	41 872	1 754 018	5.32	
ACCELLERON INDUSTR CHF1*	CHF	27 982	12 823	30 438	10 367	350 197	1.06	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	27 724	11 008	38 732				
ALCON AG CHF0.04*	CHF		31 899	20 665	11 234	839 629	2.55	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF	2 181	3 155	3 930	1 406	329 004	1.00	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	888	463	1 024	327	428 043	1.30	
BOSSARD HLDGS AG CHF5*	CHF	3 527	1 405	3 649	1 283	280 977	0.85	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	12 380	6 600	13 973	5 007	378 029	1.15	
GALDERMA GROUP AG CHF0.01*	CHF		2 200		2 200	139 370	0.42	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	3 520		3 520				
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	33 870	13 540	34 991	12 419	646 782	1.96	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	19 105	5 834	24 939				
LONZA GROUP AG CHF1(REGD)*	CHF	5 962	3 250	6 805	2 407	1 300 261	3.95	
MEDMIX AG CHF0.01*	CHF	24 029	10 285	34 314				
MEYER BURGER TECHN CHF0.05*	CHF	1 089 878	446 063	1 535 941				
MOLECULAR PARTNERS CHF0.1*	CHF	24 372	14 260	30 033	8 599	31 601	0.10	
NESTLE SA CHF0.10(REGD)*	CHF	146 543	59 213	153 103	52 653	5 041 525	15.30	
NOVARTIS AG CHF0.49 (REGD)*	CHF	130 345	53 583	136 185	47 743	4 171 306	12.66	
R&S GROUP HOLDING AG CHF0.1*	CHF	41 400	10 500	36 887	15 013	162 140	0.49	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	23 060	13 613	26 921	9 752	1 340 900	4.07	
SANDOZ GROUP AG CHF0.05*	CHF		71 024	48 882	22 142	602 484	1.83	
SFS GROUP AG CHF0.1*	CHF	2 900	9 630	9 401	3 129	371 099	1.13	
SGS SA CHF0.04*	CHF		19 824	13 875	5 949	520 538	1.58	
SIG COMBIBLOC GROU CHF0.1*	CHF	57 341	23 228	59 429	21 140	422 800	1.28	
SOFTWAREONE HLD AG CHF0.01*	CHF	68 480	26 288	74 950	19 818	329 375	1.00	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	6 446	3 864	9 702	608	158 749	0.48	
SULZER AG CHF0.01*	CHF	7 458	3 042	10 500				
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	4 190	1 718	4 364	1 544	976 117	2.96	
UBS GROUP CHF0.10 (REGD)*	CHF	310 034	120 823	328 112	102 745	2 850 146	8.65	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	11 733	4 833	12 288	4 278	234 007	0.71	
ZURICH INSURANCE GRP CHF0.10*	CHF	11 695	5 207	12 464	4 438	2 158 199	6.55	
<b>TOTAL Switzerland</b>						<b>25 817 296</b>	<b>78.37</b>	
<b>Total Registered shares</b>						<b>25 817 296</b>	<b>78.37</b>	

	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Security</b>							
<b>Rights</b>							
<b>Austria</b>							
AMS-OSRAM AG RIGHTS 23-06.12.23*	CHF	63 437	63 437				
<b>TOTAL Austria</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>32 035 673</b>	<b>97.25</b>	
<b>Total securities and similar instruments</b>					<b>32 035 673</b>	<b>97.25</b>	
(thereof in lending)						0.00	
Bank deposits at sight					329 657	1.00	
Derivative financial instruments					3 240	0.01	
Other assets					572 857	1.74	
<b>Total fund assets</b>					<b>32 941 427</b>	<b>100.00</b>	
Loans					-183 269		
Other liabilities					-437		
<b>Net fund assets</b>					<b>32 757 721</b>		

	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
<b>Valuation categories</b>		
Investments valued at prices paid on the main market	32 038 913	97.26
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>32 038 913</b>	<b>97.26</b>

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

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

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

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

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
<b>Options/warrants on equities/equity baskets</b>					
VTS ACQUISITION COMPANY CALL WARRANT 11.50000 21-16.12.27*	3 600	CHF	0	3 240	0.01
			0	3 240	0.01

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on equities/equity baskets</b>			
VTS ACQUISITION COMPANY CALL WARRANT 11.50000 21-16.12.27	CHF	0	14 400

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	12 988.25	0.04
Net overall exposure to derivatives	–	–
Commitment arising from securities lending and repurchase agreements	–	–

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Institutional Fund 3  
– Equities Switzerland II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 21 909 188.67 were deposited which corresponds to 12 290.3740 units.

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:  
UBS (CH) Institutional Fund 3  
– Equities Switzerland II*

*Class I-B* 0.07%  
*Class I-X* 0.02%

### Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund's official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers the incidental costs (bid/ask spread, brokerage fees at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline in the number of units. The valuation net asset value calculated on the basis of swinging single pricing is thus a modified valuation net asset value. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See in the appendix of the supplementary information.

# UBS (CH) Institutional Fund 3 – Bonds CHF Short Term II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		1 074 519 387.16	1 188 242 870.18	1 284 105 047.50
<b>Class I-A1</b>	<b>CH0232004066</b>			
Net asset value per unit in CHF		963.14	942.46	944.25
Issue and redemption price per unit in CHF <sup>1</sup>		964.20	943.31	943.97
Number of units outstanding		36 824.0870	40 792.1870	62 233.8840
<b>Class I-B</b>	<b>CH0232006095</b>			
Net asset value per unit in CHF		972.78	950.79	951.53
Issue and redemption price per unit in CHF <sup>1</sup>		973.85	951.65	951.24
Number of units outstanding		144 557.8910	109 109.3030	142 263.5280
<b>Class I-X</b>	<b>CH0232006111</b>			
Net asset value per unit in CHF		977.37	955.07	955.58
Issue and redemption price per unit in CHF <sup>1</sup>		978.45	955.93	955.29
Number of units outstanding		919 228.3130	1 095 273.1410	1 140 636.3170

<sup>1</sup> see Supplementary information

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-A1	CHF	2.4%	0.1%	-0.8%
Class I-B	CHF	2.6%	0.3%	-0.6%
Class I-X	CHF	2.6%	0.3%	-0.6%
Benchmark: <sup>1</sup>				
SARON 3M compounded	CHF	1.6%	-0.0%	-0.7%

<sup>1</sup> Benchmark until 30.7.2021 Libor CHF 3 Months, since 1.8.2021 SARON 3M compounded

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

Switzerland	42.22
United Kingdom	6.02
United Arab Emirates	5.91
South Korea	4.66
Austria	4.42
Supranationals	4.35
Canada	4.01
France	3.79
Qatar	3.46
Chile	3.09
Others	16.31
<b>TOTAL</b>	<b>98.24</b>

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

## Statement of assets

	31.3.2024	31.3.2023
Market values	CHF	CHF
Bank deposits		
– at sight	9 776 902.13 <sup>1</sup>	24 797 651.25 <sup>2</sup>
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 066 115 872.17	1 167 098 389.10
Derivative financial instruments	671 438.00	10 297 160.00
Other assets	8 717 973.47	6 055 348.65
<b>Total fund assets</b>	<b>1 085 282 185.77</b>	<b>1 208 248 549.00</b>
Loans	-10 752 507.41	-19 994 127.80
Other liabilities	-10 291.20	-11 551.02
<b>Net fund assets</b>	<b>1 074 519 387.16</b>	<b>1 188 242 870.18</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Income	CHF	CHF
Income from bank assets	106 742.05	22 396.17
Negative interest	-40 229.81	-128 842.81
Income from money market instruments	0.00	2 640.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	12 447 141.37	9 303 470.03
Purchase of current net income on issue of units	475 977.04	577 041.41
<b>TOTAL income</b>	<b>12 989 630.65</b>	<b>9 776 704.80</b>
<b>Expenses</b>		
Interest payable	-81 260.47	-19 623.06
Audit expenses	-19 531.40	-17 377.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-78 047.81	-109 321.82
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-45 750.57	-42 516.03
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	-11.31
Other expenses	-3 701.90	-559.49
Payment of current net income on redemption of units	-1 289 967.79	-720 759.42
<b>TOTAL expenses</b>	<b>-1 518 259.94</b>	<b>-910 168.53</b>
<b>Net income</b>	<b>11 471 370.71</b>	<b>8 866 536.27</b>
Realized capital gains and losses <sup>3</sup>	-998 391.76	-12 024 437.09
<b>Realized result</b>	<b>10 472 978.95</b>	<b>-3 157 900.82</b>
Unrealized capital gains and losses	17 931 398.08	4 707 410.63
<b>Total result</b>	<b>28 404 377.03</b>	<b>1 549 509.81</b>

<sup>1</sup> As per 31 March 2024 from counterparty UBS AG London bank deposits for an amount of CHF 755 000.00 were received as collateral.

<sup>2</sup> As per 31 March 2023 from counterparty UBS AG London bank deposits for an amount of CHF 9 245 000.00 were received as collateral.

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

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	11 471 370.71	8 866 536.27
<b>Available for distribution</b>	<b>11 471 370.71</b>	<b>8 866 536.27</b>
Less federal withholding tax	-4 014 979.75	-3 103 287.69
Net income retained for reinvestment	-7 456 390.96	-5 763 248.58
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	1 188 242 870.18	1 284 105 047.50
Paid federal withholding tax	-3 008 319.00	-3 369 610.36
Balance of unit movements	-139 119 541.05	-94 042 076.77
Total result	28 404 377.03	1 549 509.81
<b>Net fund assets at the end of the reporting period</b>	<b>1 074 519 387.16</b>	<b>1 188 242 870.18</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	40 792.1870	62 233.8840
Units issued	9 116.8050	1 154.9760
Units redeemed	-13 084.9050	-22 596.6730
<b>Situation at the end of the period</b>	<b>36 824.0870</b>	<b>40 792.1870</b>
Difference between units issued and units redeemed	-3 968.1000	-21 441.6970
<b>Class I-B</b>		
Situation at the beginning of the financial year	109 109.3030	142 263.5280
Units issued	37 503.4510	5 373.0910
Units redeemed	-2 054.8630	-38 527.3160
<b>Situation at the end of the period</b>	<b>144 557.8910</b>	<b>109 109.3030</b>
Difference between units issued and units redeemed	35 448.5880	-33 154.2250
<b>Class I-X</b>		
Situation at the beginning of the financial year	1 095 273.1410	1 140 636.3170
Units issued	61 182.7170	200 625.9020
Units redeemed	-237 227.5450	-245 989.0780
<b>Situation at the end of the period</b>	<b>919 228.3130</b>	<b>1 095 273.1410</b>
Difference between units issued and units redeemed	-176 044.8280	-45 363.1760

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>8.377</b>
Less federal withholding tax	CHF	-2.932
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.445</b>

### Class I-B

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>10.128</b>
Less federal withholding tax	CHF	-3.545
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>6.583</b>

### Class I-X

Reinvestment on 16.7.2024

<b>Gross accumulation</b>	<b>CHF</b>	<b>10.550</b>
Less federal withholding tax	CHF	-3.693
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>6.857</b>

## Inventory of Fund assets

### Securities traded on an exchange

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>CHF</b>							
AKEB AG FUER KERNENERGIE BETEN-REG-S 3.10000% 22-19.12.25*	CHF	1 400 000		1 400 000	1 424 500	0.13	
ALPIQ HOLDING AG-REG-S 1.62500% 22-30.05.25*	CHF	8 400 000		8 400 000	8 386 560	0.77	
ALPIQ HOLDING LTD 2.12500% 15-30.06.23*	CHF	3 115 000	3 115 000				
CAISSE DE REFINANCE DE L'HABITAT-REG-S 2.37500% 12-05.03.24*	CHF	7 100 000	7 100 000				
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF	950 000	950 000				
ENERGIEFINANZIERUNGS AG-REG-S 3.05000% 23-04.07.25*	CHF	14 635 000	14 635 000	14 635 000	14 815 011	1.37	
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	20 950 000	1 185 000	22 135 000			
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	6 940 000		6 940 000	6 884 480	0.63	
NANT DE DRANCE SA-REG-S 1.25000% 15-23.10.23*	CHF	1 000 000	1 000 000				
PFANDBRIEFBK SCHWEIZERISCHER INST-REG-S 1.37500% 12-14.02.24*	CHF	20 000 000	20 000 000				
PHILIP MORRIS INTERNATIONAL INC-REG-S 1.62500% 14-16.05.24*	CHF	4 000 000		4 000 000	3 999 600	0.37	
REPOWER AG-REG-S 2.55000% 22-09.12.24*	CHF	11 625 000		11 625 000	11 700 563	1.08	
SIKA AG-REG-S 1.90000% 22-28.11.25*	CHF	8 275 000		8 275 000	8 328 788	0.77	
SPITAL LIMMATTAL-REG-S 1.87500% 13-29.11.23*	CHF	400 000	400 000				
SWISSGRID AG-REG-S 1.90000% 23-30.06.26*	CHF	9 285 000	9 285 000	9 285 000	9 382 492	0.86	
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF	1 000 000	1 000 000	1 000 000	1 015 500	0.09	
<b>TOTAL CHF</b>					<b>65 937 493</b>	<b>6.08</b>	
<b>Total Notes, fixed rate</b>					<b>65 937 493</b>	<b>6.08</b>	

### Medium term notes, fixed rate

<b>CHF</b>							
ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	12 170 000	12 170 000				
ACHMEA BANK NV-REG-S 2.47000% 23-16.10.26*	CHF	5 000 000	5 000 000	5 000 000	5 100 000	0.47	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	330 000	330 000				
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	670 000	670 000	670 000	664 372	0.06	
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	4 000 000	4 000 000	4 000 000	3 962 000	0.37	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	2 890 000	170 000	3 060 000			
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	470 000	470 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	1 250 000	1 250 000	1 250 000	1 242 875	0.11	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	450 000	450 000				
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	1 000 000	1 000 000	1 000 000	991 700	0.09	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	10 000 000	10 000 000	10 000 000	10 135 000	0.93	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	2 200 000	650 000	2 200 000	644 540	0.06	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	2 000 000	2 000 000	2 000 000	1 950 000	0.18	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	3 500 000	3 500 000	3 500 000	3 335 500	0.31	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	1 400 000	5 400 000	6 800 000	6 748 320	0.62	
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	2 970 000	2 970 000				
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	2 500 000	2 500 000	2 500 000	2 388 750	0.22	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	3 000 000	3 000 000	3 000 000	2 987 100	0.28	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	15 300 000	15 300 000	15 300 000	15 506 550	1.43	
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	6 200 000	6 200 000				
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	11 200 000	11 200 000				
BPCE SA-REG-S 2.38250% 23-12.06.26*	CHF	10 000 000	10 000 000	10 000 000	10 180 000	0.94	
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF	3 990 000	3 990 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	1 000 000	1 000 000	1 000 000	992 500	0.09	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	12 850 000	12 850 000				
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	7 500 000	7 500 000	7 500 000	7 488 750	0.69	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF	13 955 000	3 630 000	17 585 000	17 484 766	1.61	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	11 680 000	5 900 000	17 580 000			
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	12 000 000	12 000 000	12 000 000	11 818 800	1.09	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	400 000	1 500 000	1 900 000	1 887 460	0.17	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	17 220 000	17 220 000	17 220 000	17 094 294	1.58	
CORPORACION ANDINA DE FOMENTO-REG-S 2.00000% 14-05.02.24*	CHF	17 805 000	17 805 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.45000% 15-07.09.23*	CHF	8 590 000	8 590 000				
CORPORACION ANDINA DE FOMENTO 0.30400% 16-16.09.24*	CHF	4 120 000	615 000	4 735 000	4 704 223	0.43	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	1 000 000	1 000 000	1 000 000	987 100	0.09	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	11 195 000	11 195 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF	400 000	755 000	1 155 000	1 154 192	0.11	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	1 300 000	1 300 000	1 300 000	1 295 320	0.12	
CREDIT AGRICOLE SA LONDON-REG-S 0.62500% 17-12.07.24*	CHF	300 000	300 000	300 000	299 190	0.03	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	18 610 000	18 610 000				



Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	200 000			200 000	198 520	0.02	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	550 000		550 000				
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	16 750 000	350 000	17 100 000				
DZ BANK GENOSSENSCHAFTSBANK AG-SUB 3.23800% 13-30.08.23*	CHF	400 000		400 000				
EBN BV-REG-S 1.62500% 11-03.10.23*	CHF	960 000		960 000				
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF	970 000	400 000		1 370 000	1 363 150	0.13	
ENBW INTERNATIONAL FINANCE BV 2.25000% 23-15.06.26*	CHF		5 000 000		5 000 000	5 067 500	0.47	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	500 000			500 000	497 850	0.05	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	10 645 000		10 645 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	21 000 000	10 570 000		31 570 000	31 339 539	2.89	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF		2 500 000		2 500 000	2 437 500	0.22	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	400 000		400 000				
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	2 420 000	1 400 000		3 820 000	3 814 270	0.35	
HENKEL AG & CO KGAA 0.27250% 20-28.04.23*	CHF	6 185 000		6 185 000				
HYPO NOE GRUPPE BANK AG 0.12500% 16-17.10.23*	CHF	5 160 000		5 160 000				
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	1 100 000	6 515 000		7 615 000	7 541 896	0.69	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	1 130 000	650 000	1 780 000				
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF		10 000 000		10 000 000	9 810 000	0.90	
HYPO VORARLBERG BANK AG-REG-S 2.37500% 23-04.05.26*	CHF		11 580 000		11 580 000	11 724 750	1.08	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	27 000 000		27 000 000				
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	400 000			400 000	397 040	0.04	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF		7 400 000		7 400 000	7 274 200	0.67	
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 19-14.02.25*	CHF		4 880 000		4 880 000	4 888 784	0.45	
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF	2 210 000		2 210 000				
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF		845 000	845 000				
KOREA DEVELOPMENT BANK/THE 2.22250% 23-24.07.26*	CHF		20 000 000		20 000 000	20 350 000	1.88	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF		600 000	600 000				
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF	1 275 000		1 275 000				
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.87500% 14-16.09.24*	CHF		1 600 000		1 600 000	1 594 080	0.15	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF		4 200 000		4 200 000	4 152 960	0.38	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF		3 720 000	3 720 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	3 720 000		3 720 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF		2 900 000		2 900 000	2 875 350	0.26	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	6 370 000		6 370 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF		7 000 000		7 000 000	6 818 000	0.63	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF	3 510 000		3 510 000				
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	4 600 000		4 600 000				
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	30 000 000			30 000 000	29 823 000	2.75	
NORSKE TOG-REG-S 1.12500% 13-02.05.23*	CHF	7 550 000		7 550 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-25.03.24*	CHF	23 000 000		23 000 000				
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	30 000 000	200 000		30 200 000	30 100 038	2.77	
QUEBEC, PROVINCE OF 1.50000% 14-05.02.24*	CHF	1 500 000		1 500 000				
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	4 430 000		4 430 000				
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	1 280 000	13 340 000		14 620 000	14 555 672	1.34	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	10 000 000	1 000 000		11 000 000	11 019 800	1.02	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF		950 000		950 000	951 425	0.09	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		6 600 000		6 600 000	6 699 000	0.62	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF		2 500 000		2 500 000	2 411 250	0.22	
SCOTIABANK CHILE SA-REG-S 2.78250% 23-23.05.25*	CHF		10 000 000		10 000 000	10 114 000	0.93	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.37500% 15-21.08.23*	CHF	1 400 000		1 400 000				
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	6 200 000		6 200 000				
SVENSK EXPORTKREDIT AB 1.25000% 13-17.07.23*	CHF	900 000		900 000				
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF	665 000		665 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	5 000 000	1 000 000		6 000 000	5 932 800	0.55	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		5 000 000		5 000 000	5 070 000	0.47	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	700 000			700 000	698 530	0.06	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	13 690 000		13 690 000				
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF		800 000		800 000	792 400	0.07	
VERIZON COMMUNICATIONS INC-REG-S 0.37500% 17-31.05.23*	CHF	2 200 000		2 200 000				
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	500 000			500 000	496 000	0.05	
VOLKSWAGEN FINANZIAL SERVICES NV 2.20750% 24-12.02.27*	CHF		4 645 000		4 645 000	4 710 030	0.43	
WELLS FARGO & CO-REG-S 0.50000% 15-02.11.23*	CHF	5 250 000		5 250 000				
<b>TOTAL CHF</b>						<b>376 562 634</b>	<b>34.70</b>	
<b>Total Medium term notes, fixed rate</b>						<b>376 562 634</b>	<b>34.70</b>	

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, zero coupon</b>							
<b>CHF</b>							
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	800 000	800 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF		4 530 000	4 530 000	4 455 255	0.41	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.00000% 21-21.05.24*	CHF	30 000 000	1 800 000	31 800 000	31 706 093	2.92	
<b>TOTAL CHF</b>					<b>36 161 348</b>	<b>3.33</b>	
<b>Total Medium term notes, zero coupon</b>					<b>36 161 348</b>	<b>3.33</b>	
<b>Bonds, fixed rate</b>							
<b>CHF</b>							
ABB LTD 1.96500% 23-22.09.26*	CHF		5 000 000	5 000 000	5 077 500	0.47	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	27 000 000		27 000 000			
AKEB AG FUER KERNENERGIE BETEILIGUNGEN 1.62500% 16-09.06.23*	CHF	3 750 000		3 750 000			
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	1 130 000	4 785 000	5 915 000	5 907 311	0.54	
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	2 425 000		2 425 000	2 414 815	0.22	
ALLREAL HOLDING AG-REG-S 0.50000% 18-19.04.23*	CHF	250 000		250 000			
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF		4 380 000	4 380 000	4 392 264	0.40	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF		20 000 000	2 000 000	18 000 000	1.68	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	440 000		440 000			
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	23 500 000	435 000	23 935 000			
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	450 000		450 000			
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	2 600 000		2 600 000			
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF		6 000 000	6 000 000	6 102 000	0.56	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF		1 530 000	1 530 000	1 530 153	0.14	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF		5 000 000	5 000 000	4 842 500	0.45	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF		2 400 000	2 400 000	2 311 200	0.21	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	500 000		500 000			
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF		2 195 000	2 195 000	2 160 978	0.20	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	710 000		710 000			
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	10 000 000	5 000 000	15 000 000	15 232 500	1.40	
BANK OF MONTREAL-REG-S 0.09600% 20-22.12.23*	CHF	2 000 000	200 000	2 200 000			
BELL FOOD GROUP AG -REG-S 0.62500% 16-24.03.25*	CHF		3 500 000	3 500 000	3 464 650	0.32	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	6 980 000	13 930 000	20 910 000			
BELL FOOD GROUP AG-REG-S 2.30000% 23-15.10.26*	CHF		20 000 000	20 000 000	20 360 000	1.88	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	200 000		200 000			
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF		7 850 000	7 850 000	7 817 815	0.72	
BUCHER INDUSTRIES AG-REG-S 1.37500% 14-02.10.24*	CHF	400 000		400 000	399 280	0.04	
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	11 500 000		11 500 000	11 534 500	1.06	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	450 000		450 000	448 875	0.04	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	12 375 000		12 375 000	12 212 888	1.13	
DANSKE BANK A/S-REG-S 1.81000% 23-05.10.26*	CHF		10 000 000	10 000 000	10 115 000	0.93	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	20 000 000	5 000 000	25 000 000	25 012 500	2.30	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	2 000 000		2 000 000			
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	400 000		400 000			
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF	22 500 000		22 500 000			
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF		7 000 000	7 000 000	6 912 500	0.64	
ENGADINER KRAFTWERKE AG-REG-S 1.62500% 14-25.04.24*	CHF	500 000		500 000	499 950	0.05	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF		10 000 000	10 000 000	9 994 100	0.92	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF		18 000 000	18 000 000	17 841 600	1.64	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	26 500 000	9 200 000	35 700 000			
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	45 000		45 000	44 942	0.00	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	4 705 000	795 000	5 500 000			
GALENICA SANTE LTD-REG-S 0.50000% 17-15.06.23*	CHF	4 525 000		4 525 000			
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	90 000		90 000	89 298	0.01	
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	7 000 000		2 000 000	5 059 000	0.47	
GENEVA, CANTON OF-REG-S 1.62500% 11-28.11.23*	CHF	2 360 000		2 360 000			
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF		1 645 000	1 645 000	1 642 204	0.15	
GRANDE DIXENCE SA-REG-S 1.25000% 18-06.06.23*	CHF	160 000		160 000			
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	1 670 000	995 000	2 665 000			
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	17 845 000		17 845 000			
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	8 690 000	9 070 000	17 760 000	17 735 136	1.63	
INTERSHOP HOLDING AG 1.12500% 15-17.04.23*	CHF	11 205 000		11 205 000			
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	7 550 000		7 550 000			
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF		3 700 000	3 700 000	3 696 670	0.34	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	10 000 000		10 000 000	10 095 000	0.93	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KOREA HOUSING FINANCE CORP 1.81500% 23-10.02.26*	CHF	20 000 000			20 000 000	20 110 000	1.85	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	3 425 000		3 425 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	1 060 000			1 060 000	1 057 774	0.10	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.00000% 17-11.12.23*	CHF	9 200 000	3 500 000	12 700 000				
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF		170 000		170 000	167 263	0.02	
LAUSANNE, CITY OF-REG-S 1.37500% 13-27.11.23*	CHF	2 200 000		2 200 000				
LONZA SWISS FINANCE AG 1.25000% 15-22.09.23*	CHF	3 775 000	500 000	4 275 000				
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	250 000	13 400 000		13 650 000	13 656 825	1.26	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	26 595 000		26 595 000				
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF		9 035 000		9 035 000	9 035 904	0.83	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	20 000 000			20 000 000	20 070 000	1.85	
NESTLE SA 1.62500% 22-07.11.25*	CHF	15 000 000			15 000 000	15 075 000	1.39	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF		260 000	260 000				
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF		25 000 000	2 000 000	23 000 000	23 264 500	2.14	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF		3 665 000		3 665 000	3 694 320	0.34	
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	10 270 000	4 500 000		14 770 000	14 730 121	1.36	
PFANDBRIEFBK SCHWEIZERSHR HYPO INST-REG-S 2.37500% 11-25.01.24*	CHF	6 000 000		6 000 000				
PFANDBRIEFZENTR SCHWEZ KANTONALBNKN-REG-S 2.00000% 10-30.10.25*	CHF		4 050 000		4 050 000	4 093 740	0.38	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-28.06.23*	CHF	14 000 000		14 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.12500% 12-16.11.23*	CHF	10 800 000		10 800 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.25000% 13-29.09.23*	CHF	20 000 000		20 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF		665 000		665 000	664 535	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	3 400 000	505 000		3 905 000	3 893 285	0.36	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 15-04.12.23*	CHF	1 000 000		1 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF		6 000 000		6 000 000	5 955 600	0.55	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF		2 800 000		2 800 000	2 760 800	0.25	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF		2 000 000		2 000 000	1 973 800	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 18-26.04.24*	CHF	1 100 000	2 800 000		3 900 000	3 896 880	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 11-31.10.24*	CHF	3 000 000			3 000 000	3 002 100	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.25000% 12-17.07.24*	CHF	2 250 000			2 250 000	2 247 750	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 13-16.04.25*	CHF		9 500 000		9 500 000	9 501 900	0.88	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF		400 000		400 000	403 080	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 14-15.04.24*	CHF	4 000 000	4 200 000	500 000	7 700 000	7 697 690	0.71	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF	5 000 000			5 000 000	4 982 000	0.46	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 14-20.01.23*	CHF	1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-12.03.24*	CHF	6 300 000		6 300 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF		3 000 000		3 000 000	2 960 100	0.27	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-17.07.24*	CHF	9 450 000	1 500 000		10 950 000	10 905 105	1.00	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-25.02.26*	CHF		500 000		500 000	489 200	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF	2 500 000			2 500 000	2 478 000	0.23	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.01000% 17-05.02.24*	CHF	7 120 000		7 120 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF		5 035 000		5 035 000	4 996 231	0.46	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF	5 275 000			5 275 000	5 249 680	0.48	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	13 960 000	2 420 000	16 380 000				
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF		2 695 000		2 695 000	2 628 973	0.24	
PSP SWISS PROPERTY AG 1.80000% 23-11.12.26*	CHF		10 000 000		10 000 000	10 060 000	0.93	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF	1 810 000		1 810 000				
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF		15 315 000		15 315 000	15 544 725	1.43	
SGS SA 0.25000% 15-08.05.23*	CHF	7 175 000		7 175 000				
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	130 000		130 000				
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF	4 450 000			4 450 000	4 435 760	0.41	
SGS SA-REG-S 1.75000% 14-27.02.24*	CHF	1 985 000		1 985 000				
SPAREBANK 1 SMN 0.35000% 16-05.04.23*	CHF	230 000		230 000				
SPITAL MAENNEDORF AG-REG-S 0.95000% 18-12.12.23*	CHF	2 400 000		2 400 000				
STRAUMANN HOLDING AG-REG-S 1.00000% 20-03.10.23*	CHF	385 000		385 000				
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	21 465 000		21 465 000				
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	2 630 000	3 900 000		6 530 000	6 512 369	0.60	
SWISS LIFE HOLDING AG 1.87500% 13-21.06.23*	CHF	940 000		940 000				
SWISS LIFE HOLDING AG-REG-S 2.04000% 23-26.01.26*	CHF	5 770 000			5 770 000	5 833 470	0.54	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF		6 080 000		6 080 000	6 099 456	0.56	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	8 640 000	10 070 000		18 710 000	18 681 935	1.72	
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF	250 000			250 000	249 400	0.02	
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF		2 655 000		2 655 000	2 659 248	0.25	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	9 385 000		9 385 000				
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	6 000 000			6 000 000	5 968 200	0.55	
VISECA PAYMENT SERVICES AG 2.25000% 23-27.10.26*	CHF		25 000 000		25 000 000	25 462 500	2.35	
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF		4 885 000		4 885 000	4 863 995	0.45	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	830 000			830 000	811 325	0.07	
ZURICH INSURANCE CO-REG-S 1.87500% 13-18.09.23*	CHF	150 000		150 000				
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	3 000 000		3 000 000				
<b>TOTAL CHF</b>						<b>542 041 663</b>	<b>49.94</b>	
<b>Total Bonds, fixed rate</b>						<b>542 041 663</b>	<b>49.94</b>	

### Bonds, zero coupon

#### CHF

KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	17 965 000	2 000 000	19 965 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	200 000	3 640 000		3 840 000	3 821 184	0.35	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-14.06.24*	CHF	8 250 000	1 250 000		9 500 000	9 471 500	0.87	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF		2 500 000		2 500 000	2 460 250	0.23	
PSP SWISS PROPERTY AG 0.00000% 16-01.09.23*	CHF	14 600 000	2 810 000	17 410 000				
<b>TOTAL CHF</b>						<b>15 752 934</b>	<b>1.45</b>	
<b>Total Bonds, zero coupon</b>						<b>15 752 934</b>	<b>1.45</b>	
<b>Total Securities traded on an exchange</b>						<b>1 036 456 072</b>	<b>95.50</b>	

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

#### Medium term notes, fixed rate

#### CHF

EMIRATES NBD BANK PJSC 0.17000% 21-08.11.24**	CHF	30 000 000			30 000 000	29 659 800	2.74	
<b>TOTAL CHF</b>						<b>29 659 800</b>	<b>2.74</b>	
<b>Total Medium term notes, fixed rate</b>						<b>29 659 800</b>	<b>2.74</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>29 659 800</b>	<b>2.74</b>	
<b>Total securities and similar instruments</b>						<b>1 066 115 872</b>	<b>98.24</b>	
(thereof in lending)							0.00	
Bank deposits at sight						9 776 902	0.90	
Derivative financial instruments						671 438	0.06	
Other assets						8 717 974	0.80	
<b>Total fund assets</b>						<b>1 085 282 186</b>	<b>100.00</b>	
Short-term bank liabilities						-10 752 507		
Other liabilities						-10 292		
<b>Net fund assets</b>						<b>1 074 519 387</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 036 456 072	95.50
Investments valuation based on market-observed parameters	30 331 238	2.80
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 066 787 310</b>	<b>98.30</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Tied underlyings in bonds/ shares in CHF	Replacement value in CHF	in % of total assets
<b>Interest rate swaps/Credit Default Swaps</b>					
UBS/INTEREST RATE SWAP PAY -0.45800% 21-25.10.24**	100 000 000	CHF	100 000 000	1 950 180	0.18
UBS/INTEREST RATE SWAP REC SARON O/N 21-25.10.24	100 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.34000% 22-24.06.25**	150 000 000	CHF	150 000 000	37 455	0.00
UBS/INTEREST RATE SWAP REC SARON O/N 22-24.06.25	150 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.52200% 23-06.01.26**	100 000 000	CHF	100 000 000	-763 390	-0.07
UBS/INTEREST RATE SWAP REC SARON O/N 23-06.01.26	100 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.92400% 23-06.04.25**	50 000 000	CHF	50 000 000	-520 965	-0.05
UBS/INTEREST RATE SWAP REC SARON O/N 23-06.04.25	50 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.15250% 24-03.01.26**	180 000 000	CHF	180 000 000	-31 842	0.00
UBS/INTEREST RATE SWAP REC SARON O/N 24-03.01.26	180 000 000	CHF			
			580 000 000	671 438	0.06

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Interest rate swaps/Credit Default Swaps</b>			
UBS/INTEREST RATE SWAP PAY 1.92400% 23-06.04.25	CHF	50 000 000	50 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-06.04.25	CHF	50 000 000	50 000 000
UBS/INTEREST RATE SWAP PAY 1.15250% 24-03.01.26	CHF	180 000 000	180 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 24-03.01.26	CHF	180 000 000	180 000 000

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	575 920 117.33	53.60
Net overall exposure to derivatives	–	–
Commitment arising from securities lending and repurchase agreements	–	–

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Withdrawals made in securities instead of in cash

*UBS (CH) Institutional Fund 3*

*– Bonds CHF Short Term II Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 6 711 100.78 were redeemed which corresponds to 6 933.6000 units.

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 3*

*– Bonds CHF Short Term II*

*Class I-A1*

0.21%

*Class I-B*

0.04%

*Class I-X*

0.00%

### Issue and redemption price

If, on any one order day, the sum of subscriptions and redemptions of units in the fund result in a net inflow or outflow, the fund's valuation net asset value will be increased or reduced accordingly (swinging single pricing). The maximum adjustment level basically amounts to 2% of the valuation net asset value. However, in the event of exceptional circumstances, the fund management company may decide to temporarily apply an adjustment by more than 2% of the prevailing net asset value for every sub-fund and/or valuation day, if it sufficiently substantiates that the adjustment is justified in view of prevailing market conditions and in the best interests of investors. A temporary adjustment will be calculated in accordance with the procedure set out by the fund management company. Existing and new investors will be informed of the sufficiently substantiated decision on the application of this temporary measure and of its expiry by announcement in the umbrella fund's official medium of publication. The supervisory authority will also be notified. A modified valuation net asset value covers the incidental costs (bid/ask spread, brokerage fees at standard market rates, commissions, duties, etc.) that accrue to the fund on average from the investment of a net inflow or from the sale of a portion of investments corresponding to the net outflow. The valuation net asset value is adjusted upwards if net movements lead to an increase in the number of units in the fund. Conversely, the valuation net asset value is reduced if net movements lead to a decline in the number of units. The valuation net asset value calculated on the basis of swinging single pricing is thus a modified valuation net asset value. Subscriptions and redemptions made the same day that have an evident, direct economic link and that therefore entail no ancillary costs for the purchase and sale of investments are excluded from the application of swinging single pricing.

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

See in the appendix of the supplementary information.

### Exchange rate

EUR 1 = CHF 0.97

# UBS (CH) Institutional Fund 3 – Bonds CHF Inland Medium Term Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		424 505 969.28	360 046 512.54	451 921 932.92
<b>Class I-X</b>	<b>CH0232004017</b>			
Net asset value per unit in CHF		960.89	930.88	959.09
Number of units outstanding		441 783.1410	386 782.4600	471 199.0150

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-X	CHF	3.8%	-2.7%	-2.5%
Benchmark:				
SBI® Domestic AAA-BBB 1-5 Jahre (TR)	CHF	3.6%	-2.7%	-2.5%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

Switzerland	94.87
United States	1.44
Liechtenstein	0.71
Supranationals	0.46
Italy	0.37
<b>TOTAL</b>	<b>97.85</b>

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

## Statement of assets

	31.3.2024	31.3.2023
Market values	CHF	CHF
Bank deposits		
– at sight	6 125 033.12	6 179 007.20
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	420 126 067.14	356 982 737.62
Other assets	3 083 709.30	2 116 207.72
<b>Total fund assets</b>	<b>429 334 809.56</b>	<b>365 277 952.54</b>
Loans	-4 828 840.28	-5 231 440.00
<b>Net fund assets</b>	<b>424 505 969.28</b>	<b>360 046 512.54</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Income	CHF	CHF
Income from bank assets	28 929.68	1 457.70
Negative interest	-8 053.45	-15 034.65
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 614 912.15	2 964 564.31
Purchase of current net income on issue of units	364 957.95	156 215.35
<b>TOTAL income</b>	<b>4 000 746.33</b>	<b>3 107 202.71</b>
<b>Expenses</b>		
Audit expenses	-12 530.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-10 084.98	-10 834.74
Payment of current net income on redemption of units	-70 497.34	-343 089.38
<b>TOTAL expenses</b>	<b>-93 113.22</b>	<b>-366 455.02</b>
<b>Net income</b>	<b>3 907 633.11</b>	<b>2 740 747.69</b>
Realized capital gains and losses	-2 792 573.02	-7 976 628.55
<b>Realized result</b>	<b>1 115 060.09</b>	<b>-5 235 880.86</b>
Unrealized capital gains and losses	13 366 049.42	-6 445 195.05
<b>Total result</b>	<b>14 481 109.51</b>	<b>-11 681 075.91</b>



## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	3 907 633.11	2 740 747.69
Interim accumulation <sup>1</sup>	-3 101 684.15	0.00
<b>Available for distribution</b>	<b>805 948.96</b>	<b>2 740 747.69</b>
Less federal withholding tax	0.00	-959 261.69
Net income retained for reinvestment	0.00	-1 781 486.00
<b>Balance carried forward</b>	<b>805 948.96</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	360 046 512.54	451 921 932.92
Paid federal withholding tax	-2 066 316.20	-1 095 197.27
Balance of unit movements	52 044 663.43	-79 099 147.20
Total result	14 481 109.51	-11 681 075.91
<b>Net fund assets at the end of the reporting period</b>	<b>424 505 969.28</b>	<b>360 046 512.54</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	386 782.4600	471 199.0150
Units issued	73 823.6920	52 048.7750
Units redeemed	-18 823.0110	-136 465.3300
<b>Situation at the end of the period</b>	<b>441 783.1410</b>	<b>386 782.4600</b>
Difference between units issued and units redeemed	55 000.6810	-84 416.5550

<sup>1</sup> Interim accumulation:  
Class I-X: Interim accumulation (Gross 7.069 / Ex. Date 25.3.2024 / Value 27.3.2024)

## Net income retained for reinvestment (accumulation)

Due to the merger of the sub-fund with UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive, as of 26 April 2024, accumulation will be made in the absorbing sub-fund.

# Inventory of Fund assets

## Securities traded on an exchange

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Asset Backed Securities, fixed rate</b>							
<b>CHF</b>							
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF	500 000		500 000	509 351	0.12	
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF	1 250 000		1 250 000	1 279 580	0.30	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 23-15.05.32*	CHF	430 000		430 000	431 490	0.10	
SWISS CREDIT CARD ISSUANCE-REG-S 2.915000% 23-15.06.28*	CHF		350 000	350 000	357 070	0.08	
SWISSCARD AECS GMBH-REG-S 0.350000% 21-15.06.26*	CHF	375 000		375 000			
<b>TOTAL CHF</b>					<b>2 577 491</b>	<b>0.60</b>	
<b>Total Asset Backed Securities, fixed rate</b>					<b>2 577 491</b>	<b>0.60</b>	

## Notes, fixed rate

<b>CHF</b>							
ABB LTD 0.750000% 22-25.03.27*	CHF	850 000		850 000	833 425	0.19	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.450000% 20-23.07.27*	CHF	400 000		400 000	393 200	0.09	
AMAG LEASING AG 2.750000% 24-12.02.29*	CHF		950 000	950 000	973 275	0.23	
AMAG LEASING AG-REG-S 3.085000% 23-10.02.28*	CHF	750 000		750 000	776 250	0.18	
AMAG LEASING AG-REG-S 3.012500% 23-04.09.29*	CHF		750 000	750 000	780 000	0.18	
AXPO HOLDING AG-REG-S 0.625000% 22-04.02.27*	CHF	500 000		500 000	485 000	0.11	
AXPO HOLDING AG-REG-S 2.000000% 22-15.09.26*	CHF	500 000		500 000	504 000	0.12	
AXPO HOLDING AG-REG-S 2.500000% 23-22.09.26*	CHF		450 000	450 000	458 325	0.11	
BARRY CALLEBAUT AG 1.950000% 24-24.01.28*	CHF		480 000	480 000	486 720	0.11	
CEMBRA MONEY BANK AG-REG-S 2.411300% 23-08.08.29*	CHF	500 000		500 000	515 000	0.12	
FERRING HOLDING SA-REG-S 2.700000% 23-21.04.27*	CHF	500 000		500 000	511 750	0.12	
HIAG IMMOBILIEN HOLDING AG 1.770000% 22-30.10.26*	CHF	500 000		500 000	498 500	0.12	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.130000% 23-16.02.29*	CHF	1 000 000		1 000 000	1 045 000	0.24	
INVESTIS HOLDING SA-REG-S 0.250000% 21-14.02.25*	CHF	1 070 000		1 070 000	1 055 448	0.25	
LONZA SWISS FINANCE AG-REG-S 0.350000% 20-22.09.26*	CHF	1 530 000		1 530 000	1 492 515	0.35	
LUZERNER KANTONALBANK AG-REG-S 0.250000% 22-24.01.30*	CHF		1 935 000	1 935 000	1 814 063	0.42	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.375000% 12-20.09.29*	CHF		2 500 000	2 500 000	2 512 500	0.59	
PFANDBRIEFBK SCHZ HYPO INST-REG-S 0.375000% 18-10.07.28*	CHF		2 000 000	2 000 000	1 926 000	0.45	
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.700000% 23-24.07.28*	CHF		1 500 000	1 500 000	1 527 900	0.36	
PSP SWISS PROPRTY-REG-S 2.250000% 23-02.10.28*	CHF		2 000 000	2 000 000	2 051 000	0.48	
ROCHE KAPITALMARKT AG-REG-S 0.500000% 22-25.02.27*	CHF	2 910 000		2 910 000	2 847 435	0.66	
SGS SA-REG-S 2.000000% 23-17.11.27*	CHF		900 000	900 000	915 750	0.21	
SIKA AG 2.250000% 23-13.04.29*	CHF	1 000 000		1 000 000	1 033 000	0.24	
SIKA AG-REG-S 2.350000% 22-28.11.28*	CHF	300 000		300 000	310 650	0.07	
SONOVA HOLDING AG-REG-S 0.500000% 20-06.10.25*	CHF	1 120 000		1 120 000	1 103 760	0.26	
SULZER AG-REG-S 0.800000% 20-23.09.25*	CHF	430 000		430 000	424 410	0.10	
SWISS LIFE HOLDING AG-REG-S 2.258800% 23-26.07.28*	CHF	420 000		420 000	433 230	0.10	
SWISS PRIME SITE FINANCE AG 1.800000% 24-01.03.30*	CHF		400 000	400 000	402 000	0.09	
SWISSCOM AG-REG-S 1.750000% 12-10.07.24*	CHF	3 655 000		5 000	5 002	0.00	
TECAN GROUP AG-REG-S 0.050000% 21-06.10.25*	CHF	500 000		500 000	489 250	0.11	
UBS GROUP AG-REG-S 0.435000% 21-09.11.28*	CHF	1 000 000		1 000 000	946 000	0.22	
WALLISER KANTONALBANK-REG-S 2.050000% 23-24.07.28*	CHF	2 500 000	1 000 000	3 500 000	3 592 750	0.84	
ZUERCHER KANTONALBANK 1.400000% 22-25.07.29*	CHF	2 375 000		2 375 000	2 383 313	0.56	
ZUERCHER KANTONALBANK-REG-S-SUB 2.750000% 23-19.04.28*	CHF		1 500 000	1 500 000	1 548 000	0.36	
ZUGER KANTONALBANK AG 1.200000% 22-02.06.28*	CHF	3 500 000		3 500 000	3 479 000	0.81	
<b>TOTAL CHF</b>					<b>40 553 419</b>	<b>9.45</b>	
<b>Total Notes, fixed rate</b>					<b>40 553 419</b>	<b>9.45</b>	

## Notes, zero coupon

<b>CHF</b>							
CREDIT SUISSE SCHWEIZ AG-REG-S 0.000000% 20-31.07.25*	CHF	4 865 000		4 865 000	4 760 403	1.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.000000% 19-30.03.26*	CHF	3 170 000		3 170 000	3 090 750	0.72	
<b>TOTAL CHF</b>					<b>7 851 153</b>	<b>1.83</b>	
<b>Total Notes, zero coupon</b>					<b>7 851 153</b>	<b>1.83</b>	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	1 600 000			1 600 000	1 584 800	0.37	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF	460 000			460 000	471 040	0.11	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	850 000			850 000	833 425	0.19	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF		800 000		800 000	813 200	0.19	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	3 000 000		3 000 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF	200 000			200 000	201 300	0.05	
HOLCIM HELVETIA FINANCE AG-REG-S 0.37500% 22-19.10.26*	CHF		680 000		680 000	660 960	0.15	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	1 070 000			1 070 000	1 041 110	0.24	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	1 000 000			1 000 000	965 200	0.22	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	500 000			500 000	481 250	0.11	
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	850 000			850 000	837 250	0.20	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	1 600 000		1 600 000				
<b>TOTAL CHF</b>						<b>7 889 535</b>	<b>1.84</b>	
<b>Total Medium term notes, fixed rate</b>						<b>7 889 535</b>	<b>1.84</b>	
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	720 000			720 000	712 512	0.17	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 620 000		400 000	1 220 000	1 199 382	0.28	
<b>TOTAL CHF</b>						<b>1 911 894</b>	<b>0.45</b>	
<b>Total Medium term notes, zero coupon</b>						<b>1 911 894</b>	<b>0.45</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	2 570 000			2 570 000	2 526 567	0.59	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	1 070 000		1 070 000				
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	250 000			250 000	243 250	0.06	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	850 000			850 000	840 055	0.20	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	565 000			565 000	552 288	0.13	
ABB LTD 1.97750% 23-22.09.28*	CHF		2 000 000		2 000 000	2 046 000	0.48	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	640 000			640 000	636 928	0.15	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	600 000			600 000	608 700	0.14	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	1 710 000		1 710 000				
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	1 300 000			1 300 000	1 272 700	0.30	
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	1 000 000			1 000 000	957 000	0.22	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	750 000			750 000	748 875	0.17	
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	250 000		250 000				
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	735 000			735 000	719 565	0.17	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	2 000 000			2 000 000	1 987 400	0.46	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	930 000			930 000	897 915	0.21	
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF		1 250 000		1 250 000	1 273 750	0.30	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	1 000 000		1 000 000				
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	2 750 000			2 750 000	2 787 125	0.65	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	1 070 000			1 070 000	1 066 897	0.25	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	850 000			850 000	823 225	0.19	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF	2 105 000			2 105 000	2 019 748	0.47	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	1 280 000			1 280 000	1 232 640	0.29	
BANK JULIUS BAER & CO AG 2.50000% 23-06.09.30*	CHF		2 000 000		2 000 000	2 060 000	0.48	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF		800 000		800 000	819 600	0.19	
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	2 570 000			2 570 000	2 573 598	0.60	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	1 280 000			1 280 000	1 263 104	0.29	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	850 000			850 000	823 650	0.19	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	2 140 000			2 140 000	2 149 630	0.50	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF		2 000 000		2 000 000	1 985 000	0.46	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	3 000 000			3 000 000	3 009 000	0.70	
BERN, CANTON OF-REG-S 1.75000% 10-24.09.25*	CHF	640 000			640 000	644 800	0.15	
BOBST GROUP SA 2.54500% 24-31.01.29*	CHF		550 000		550 000	557 975	0.13	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	625 000			625 000	611 563	0.14	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	640 000			640 000	630 976	0.15	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	1 710 000		1 710 000				
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		400 000		400 000	414 000	0.10	
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF		400 000		400 000	407 600	0.09	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	2 140 000			2 140 000	2 105 760	0.49	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	1 450 000		1 450 000				

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	1 375 000			1 375 000	1 346 813	0.31	
CREDIT AGRICOLE NEXT BANK SUISSE-REG-S 1.46250% 24-25.03.27*	CHF		1 500 000		1 500 000	1 502 250	0.35	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	1 000 000			1 000 000	1 007 000	0.23	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 070 000		1 070 000				
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF		1 070 000		1 070 000	1 132 060	0.26	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	860 000			860 000	832 480	0.19	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		500 000		500 000	511 750	0.12	
EMISSIONSZENTRALE GEM WOHNBAUTR-REG-S 0.12500% 15-27.05.25*	CHF	850 000			850 000	839 290	0.20	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF		900 000		900 000	936 450	0.22	
EUROFMA EUROPEAN RALRADMAT FIN CO-REG-S 3.00000% 06-15.05.26*	CHF	1 920 000			1 920 000	1 991 040	0.46	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	1 620 000			1 620 000	1 600 398	0.37	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	1 200 000			1 200 000	1 189 440	0.28	
FLUGHAFEN ZURICH AG-REG-S 0.62500% 17-24.05.29*	CHF		1 000 000		1 000 000	958 000	0.22	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	8 140 000			8 140 000	8 078 136	1.88	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	1 070 000			1 070 000	1 035 225	0.24	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	1 205 000			1 205 000	1 176 683	0.27	
GALÉNICA AG-REG-S 2.35000% 23-08.11.29*	CHF		750 000		750 000	778 500	0.18	
GEBERT AG 0.75000% 22-29.09.27*	CHF	305 000			305 000	298 748	0.07	
GEBERT AG-REG-S 0.10000% 19-17.10.24*	CHF	1 710 000		1 710 000				
GENEVA, CANTON OF-REG-S 2.25000% 13-20.09.29*	CHF		670 000		670 000	707 520	0.16	
GENEVA, CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	2 570 000		2 570 000				
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	160 000			160 000	153 440	0.04	
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF		2 000 000		2 000 000	2 013 000	0.47	
GLARNER KANTONALBANK-REG-S 0.37500% 15-26.02.27*	CHF	1 710 000			1 710 000	1 662 120	0.39	
GLARNER KANTONALBANK-REG-S 0.15000% 17-26.09.25*	CHF	850 000			850 000	833 510	0.19	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	1 255 000			1 255 000	1 221 743	0.28	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	980 000			980 000	962 360	0.22	
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	960 000			960 000	957 984	0.22	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	850 000		850 000				
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	1 710 000			1 710 000	1 680 930	0.39	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	865 000			865 000	835 158	0.19	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	1 280 000			1 280 000	1 267 328	0.30	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	1 240 000			1 240 000	1 196 600	0.28	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	3 640 000			3 640 000	3 632 356	0.85	
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	500 000			500 000	501 550	0.12	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	1 580 000			1 580 000	1 561 040	0.36	
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	680 000		680 000				
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	2 570 000			2 570 000	2 561 005	0.60	
LGT BANK AG-REG-S 0.50000% 17-12.05.27*	CHF		1 400 000		1 400 000	1 359 400	0.32	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	350 000	850 000		1 200 000	1 219 200	0.28	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		850 000	850 000				
LUZERNER KANTONALBANK-REG-S 3.00000% 05-11.03.25*	CHF	2 570 000			2 570 000	2 607 265	0.61	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF		400 000		400 000	411 000	0.10	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	1 070 000		1 070 000				
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	1 000 000			1 000 000	945 500	0.22	
MOBIMO HOLDING AG-REG-S 0.25000% 21-19.03.27*	CHF	2 140 000			2 140 000	2 053 330	0.48	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	850 000			850 000	857 225	0.20	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	2 570 000			2 570 000	2 570 000	0.60	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	1 875 000			1 875 000	1 858 125	0.43	
NESTLE SA 1.87500% 23-28.06.29*	CHF		6 000 000		6 000 000	6 168 000	1.44	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	3 420 000		3 420 000				
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	2 140 000		285 000	1 855 000	1 833 482	0.43	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	955 000		955 000				
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	810 000			810 000	787 320	0.18	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF		350 000		350 000	354 025	0.08	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 3.25000% 07-15.06.27*	CHF	1 710 000			1 710 000	1 816 362	0.42	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF	4 710 000			4 710 000	4 892 748	1.14	
PFANDBREFBK SCHWEIZERISCHER-REG-S 0.25000% 22-15.03.27*	CHF	1 710 000			1 710 000	1 660 239	0.39	
PFANDBREFBK SCHWEIZERISCHER HY-REG-S 1.00000% 22-06.09.30*	CHF		840 000		840 000	825 132	0.19	
PFANDBREFBK SCHWEIZERISCHER-REG-S 1.25000% 24-28.05.30*	CHF	1 000 000			1 000 000	998 000	0.23	
PFANDBREFBK SCHWEIZERISCHER HYPOTH 1.75000% 24-22.03.29*	CHF		4 000 000	4 000 000				
PFANDBREFBK SCHWR HYP-REG-S 1.75000% 23-22.03.29*	CHF	1 000 000	12 000 000		13 000 000	13 300 300	3.10	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	3 640 000			3 640 000	3 686 956	0.86	
PFANDBREFBK SCHWEIZ HYPO INST-REG-S 1.75000% 13-15.07.25*	CHF	2 140 000			2 140 000	2 151 770	0.50	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	850 000		850 000				
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF	7 280 000		3 000 000	4 280 000	4 249 612	0.99	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF	3 420 000			3 420 000	3 394 692	0.79	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF	1 070 000			1 070 000	1 055 020	0.25	
PFANDBREFBK SCHWEIZERISCHER HYO-REG-S 0.12500% 16-06.09.28*	CHF	2 000 000			2 000 000	1 901 800	0.44	
PFANDBREFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF	3 000 000			3 000 000	2 877 000	0.67	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF	2 140 000			2 140 000	2 111 966	0.49	

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF 2 570 000			2 570 000	2 498 811	0.58	
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF	10 000 000		10 000 000	9 641 000	2.25	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF	820 000		820 000	829 676	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 5 140 000			5 140 000	5 179 578	1.21	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 3 500 000			3 500 000	3 461 150	0.81	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF	5 000 000		5 000 000	4 815 000	1.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF 5 570 000			5 570 000	5 511 515	1.28	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF 3 210 000			3 210 000	3 167 307	0.74	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-17.07.24*	CHF 5 150 000		5 150 000				
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 1 280 000			1 280 000	1 252 352	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-21.05.25*	CHF 5 140 000			5 140 000	5 079 348	1.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF 6 850 000			6 850 000	6 789 720	1.58	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-12.10.29*	CHF	1 000 000		1 000 000	959 700	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 2 780 000			2 780 000	2 694 098	0.63	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF 1 070 000			1 070 000	1 047 316	0.24	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF 3 080 000			3 080 000	3 041 808	0.71	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF 9 140 000		9 140 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF	7 000 000		7 000 000	6 674 500	1.55	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.10000% 22-18.04.28*	CHF 4 000 000			4 000 000	3 975 600	0.93	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 23-10.09.29*	CHF	1 000 000		1 000 000	1 027 800	0.24	
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF 500 000			500 000	484 850	0.11	
PFNBFRZNRLE SCHWIZIN KNTNLBNKN AG-REG-S 1.50000% 22-17.12.29*	CHF 6 000 000			6 000 000	6 073 800	1.41	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF 1 500 000			1 500 000	1 477 500	0.34	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11250% 23-28.09.28*	CHF	1 000 000		1 000 000	1 021 500	0.24	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF 1 710 000		1 710 000				
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF 1 500 000			1 500 000	1 443 000	0.34	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF	820 000		820 000	832 300	0.19	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF 745 000			745 000	718 553	0.17	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF	2 500 000		2 500 000	2 325 000	0.54	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF 1 280 000			1 280 000	1 252 480	0.29	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF	1 725 000		1 725 000	1 624 950	0.38	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF 1 500 000			1 500 000	1 479 000	0.34	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF 500 000			500 000	498 400	0.12	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF 850 000		850 000				
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF 500 000			500 000	481 865	0.11	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF 310 000			310 000	310 310	0.07	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF 1 710 000			1 710 000	1 690 506	0.39	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF 1 620 000			1 620 000	1 595 700	0.37	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF 500 000			500 000	501 600	0.12	
SWISS PRIME SITE FINANCE AG-REG-S 0.50000% 16-03.11.25*	CHF 850 000			850 000	835 975	0.19	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF 2 250 000			2 250 000	2 226 375	0.52	
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF 3 650 000			3 650 000	3 531 375	0.82	
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF 850 000			850 000	851 360	0.20	
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF 8 200 000			8 200 000	8 257 400	1.92	
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF 12 850 000			12 850 000	12 945 090	3.02	
SWITZERLAND-REG-S 3.25000% 07-27.06.27*	CHF 6 280 000			6 280 000	6 756 652	1.57	
SWITZERLAND-REG-S 4.00000% 98-08.04.28*	CHF	5 000 000		5 000 000	5 633 500	1.31	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF 400 000		400 000				
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF 500 000			500 000	497 350	0.12	
THURGAUER KANTONALBANK 1.50000% 13-04.03.27*	CHF	4 000 000		4 000 000	4 016 000	0.94	
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF 1 000 000		1 000 000				
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF 850 000			850 000	841 415	0.20	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF 600 000			600 000	595 200	0.14	
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF	1 000 000		1 000 000	1 008 000	0.23	
UNION BANCAIRE PRIVÉE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF 850 000			850 000	816 850	0.19	
VALIANT BANK AG 1.85000% 23-31.05.28*	CHF	3 000 000		3 000 000	3 028 500	0.71	
VALIANT BANK AG-REG-S 0.37500% 17-06.12.27*	CHF	1 500 000		1 500 000	1 436 250	0.33	
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF 640 000		640 000				
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF 1 280 000			1 280 000	1 260 288	0.29	
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF 3 290 000			3 290 000	3 219 265	0.75	
WALLISER KANTONALBANK-REG-S 0.30000% 19-01.02.27*	CHF 400 000			400 000	387 400	0.09	
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF	2 000 000		2 000 000	2 046 000	0.48	
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF 4 280 000			4 280 000	4 173 000	0.97	
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF 325 000			325 000	310 700	0.07	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF 850 000			850 000	821 100	0.19	
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF 500 000			500 000	490 000	0.11	
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	1 000 000		1 000 000	962 500	0.22	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF 1 690 000			1 690 000	1 668 537	0.39	
ZUERCHER KANTONALBANK 0.25000% 22-28.03.28*	CHF 2 500 000			2 500 000	2 395 000	0.56	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	2 905 000			2 905 000	2 940 151	0.68	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	715 000			715 000	710 138	0.17	
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF		1 200 000		1 200 000	1 179 000	0.27	
<b>TOTAL CHF</b>						<b>325 502 219</b>	<b>75.81</b>	
<b>Total Bonds, fixed rate</b>						<b>325 502 219</b>	<b>75.81</b>	

### Bonds, zero coupon

#### CHF

AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	500 000			500 000	492 650	0.11	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	940 000			940 000	907 100	0.21	
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF		1 800 000		1 800 000	1 667 700	0.39	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	250 000			250 000	244 500	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	7 280 000		7 280 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF	8 000 000			8 000 000	7 703 200	1.79	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-14.06.24*	CHF	4 570 000		4 570 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF	4 710 000			4 710 000	4 635 111	1.08	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	7 000 000			7 000 000	6 745 900	1.57	
TESSIN, CANTON OF-REG-S 0.00000% 21-31.03.26*	CHF	2 570 000			2 570 000	2 505 750	0.58	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	2 635 000			2 635 000	2 571 760	0.60	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	1 710 000			1 710 000	1 660 410	0.39	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF		3 950 000		3 950 000	3 691 275	0.86	
<b>TOTAL CHF</b>						<b>32 825 356</b>	<b>7.65</b>	
<b>Total Bonds, zero coupon</b>						<b>32 825 356</b>	<b>7.65</b>	

### Bonds, floating rate

#### CHF

ZUERCHER KANTONALBANK-REG-S 2.000%/VAR 24-22.03.30*	CHF		1 000 000		1 000 000	1 015 000	0.23	
<b>TOTAL CHF</b>						<b>1 015 000</b>	<b>0.23</b>	
<b>Total Bonds, floating rate</b>						<b>1 015 000</b>	<b>0.23</b>	
<b>Total Securities traded on an exchange</b>						<b>420 126 067</b>	<b>97.85</b>	
<b>Total securities and similar instruments</b>						<b>420 126 067</b>	<b>97.85</b>	
(thereof in lending)							0.00	
Bank deposits at sight						6 125 033	1.43	
Other assets						3 083 710	0.72	
<b>Total fund assets</b>						<b>429 334 810</b>	<b>100.00</b>	
Short-term bank liabilities						-4 828 841		
<b>Net fund assets</b>						<b>424 505 969</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	420 126 067	97.85
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>420 126 067</b>	<b>97.85</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 3*

*– Bonds CHF Inland Medium Term Passive II*

*Class I-X*

0.01%

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

See in the appendix of the supplementary information.

# UBS (CH) Institutional Fund 3 – Bonds CHF Ausland Medium Term Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	31.3.2024	31.3.2023	31.3.2022
Net fund assets in CHF		211 982 602.14	192 207 277.74	258 211 087.16
<b>Class I-X</b>	<b>CH0232003951</b>			
Net asset value per unit in CHF		973.85	926.48	943.70
Number of units outstanding		217 674.3640	207 459.5380	273 614.3710

## Performance

	Currency	2023/2024	2022/2023	2021/2022
Class I-X	CHF	5.7%	-1.5%	-5.2%
Benchmark:				
SBI® Foreign AAA-BBB 1-5 Jahre (TR)	CHF	4.6%	-2.5%	-4.3%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

France	16.90
Germany	11.70
United States	10.79
Canada	9.43
Supranationals	7.44
United Kingdom	5.32
South Korea	5.26
Netherlands	5.06
Australia	5.01
Chile	3.53
Others	18.43
<b>TOTAL</b>	<b>98.87</b>

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



## Statement of assets

	31.3.2024	31.3.2023
Market values	CHF	CHF
Bank deposits		
– at sight	1 170 999.84	4 849 582.54
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	210 279 975.30	191 650 923.94
Other assets	1 231 452.00	870 617.99
<b>Total fund assets</b>	<b>212 682 427.14</b>	<b>197 371 124.47</b>
Loans	-699 825.00	-5 163 846.73
<b>Net fund assets</b>	<b>211 982 602.14</b>	<b>192 207 277.74</b>

## Statement of income

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Income	CHF	CHF
Income from bank assets	8 601.76	1 077.30
Negative interest	-3 865.55	-10 582.50
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 052 312.04	1 749 495.58
Purchase of current net income on issue of units	211 544.72	7 510.50
<b>TOTAL income</b>	<b>2 268 592.97</b>	<b>1 747 500.88</b>
<b>Expenses</b>		
Interest payable	0.00	-110.15
Audit expenses	-12 530.00	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-6 515.81	-6 273.89
Payment of current net income on redemption of units	-72 810.92	-210 816.68
<b>TOTAL expenses</b>	<b>-91 856.73</b>	<b>-230 270.12</b>
<b>Net income</b>	<b>2 176 736.24</b>	<b>1 517 230.76</b>
Realized capital gains and losses	-4 197 387.79	-6 373 159.14
<b>Realized result</b>	<b>-2 020 651.55</b>	<b>-4 855 928.38</b>
Unrealized capital gains and losses	12 908 794.45	560 143.53
<b>Total result</b>	<b>10 888 142.90</b>	<b>-4 295 784.85</b>

## Allocation of result

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net income of the financial year	2 176 736.24	1 517 230.76
Interim accumulation <sup>1</sup>	-1 925 363.98	0.00
<b>Available for distribution</b>	<b>251 372.26</b>	<b>1 517 230.76</b>
Less federal withholding tax <sup>2</sup>	0.00	-531 030.77
Net income retained for reinvestment	0.00	-986 199.99
<b>Balance carried forward</b>	<b>251 372.26</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	192 207 277.74	258 211 087.16
Paid federal withholding tax	-1 174 941.77	-625 124.33
Balance of unit movements	10 062 123.27	-61 082 900.24
Total result	10 888 142.90	-4 295 784.85
<b>Net fund assets at the end of the reporting period</b>	<b>211 982 602.14</b>	<b>192 207 277.74</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	1.4.2022-31.3.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	207 459.5380	273 614.3710
Units issued	37 112.7150	9 685.1820
Units redeemed	-26 897.8890	-75 840.0150
<b>Situation at the end of the period</b>	<b>217 674.3640</b>	<b>207 459.5380</b>
Difference between units issued and units redeemed	10 214.8260	-66 154.8330

<sup>1</sup> Interim accumulation:

Class I-X: Interim accumulation (Gross 8.893 / Ex. Date 25.3.2024 / Value 27.3.2024)

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

## Net income retained for accumulation without Swiss withholding tax deduction<sup>3</sup>

Due to the merger of the sub-fund with UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive, as of 3 May 2024, accumulation will be made in the absorbing sub-fund.

<sup>3</sup> Dividends from funds with direct property

# Inventory of Fund assets

## Securities traded on an exchange

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>CHF</b>							
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	1 000 000	1 000 000				
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		1 265 000	1 265 000	1 302 950	0.61	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*	CHF	1 100 000		1 100 000			
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	275 000		275 000	272 800	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 500 000		500 000	1 000 000	0.45	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	695 000		695 000	686 382	0.32	
PHILIP MORRIS INTERNATIONAL INC-REG-S 1.62500% 14-16.05.24*	CHF	1 000 000		1 000 000			
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	1 400 000		1 400 000			
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF		800 000	800 000	805 200	0.38	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF		1 250 000	1 250 000	1 188 125	0.56	
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF	640 000		640 000	649 920	0.31	
<b>TOTAL CHF</b>					<b>5 871 377</b>	<b>2.76</b>	
<b>Total Notes, fixed rate</b>					<b>5 871 377</b>	<b>2.76</b>	

## Medium term notes, fixed rate

<b>CHF</b>							
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		400 000	400 000	404 160	0.19	
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		200 000	200 000	206 100	0.10	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	415 000		415 000			
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	1 000 000		1 000 000	1 025 000	0.48	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	450 000		450 000	443 025	0.21	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	465 000		465 000			
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	880 000		880 000	872 608	0.41	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	665 000		665 000			
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF		400 000	400 000	406 800	0.19	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.62500% 10-18.02.25*	CHF	930 000		930 000			
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	400 000		400 000	392 400	0.18	
ALD SA 2.22500% 24-28.03.29*	CHF		600 000	600 000	605 400	0.28	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	400 000		400 000			
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	100 000		100 000			
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	850 000		850 000	825 775	0.39	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	355 000		355 000	341 155	0.16	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	600 000		600 000			
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	930 000		930 000			
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	650 000		650 000	644 150	0.30	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	975 000	400 000	575 000	566 088	0.27	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	600 000		600 000	575 400	0.27	
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*	CHF	380 000		380 000	381 330	0.18	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	350 000		350 000	334 950	0.16	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	500 000		500 000	506 750	0.24	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF		400 000	400 000	419 600	0.20	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	890 000		890 000	850 840	0.40	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	650 000		650 000			
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	430 000		430 000	419 250	0.20	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	800 000	400 000	400 000	381 200	0.18	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	515 000		515 000	491 825	0.23	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	615 000		615 000	588 555	0.28	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF		800 000	800 000	765 200	0.36	
BANCO DEL ESTADO DE CHILE-REG-S 0.01000% 19-04.10.27*	CHF	600 000		600 000	557 100	0.26	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	895 000		895 000			
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	375 000		375 000	372 375	0.18	
BANCO SANTANDER CHILE-REG-S 0.33000% 21-22.06.27*	CHF	870 000		870 000	822 585	0.39	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	600 000		600 000	573 300	0.27	
BANCO SANTANDER SA 2.39500% 24-16.02.29*	CHF		2 000 000	2 000 000	2 040 000	0.96	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	1 150 000		1 150 000			
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	600 000		600 000	610 800	0.29	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	1 700 000	400 000	1 300 000	1 266 200	0.60	
BANK OF AMERICA CORP-REG-S 0.42250% 21-23.11.29*	CHF		800 000	800 000	747 600	0.35	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF	300 000		300 000	309 450	0.15	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	2 940 000	400 000	2 540 000	2 489 200	1.17	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	900 000		900 000	870 750	0.41	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		1 800 000	1 000 000	1 013 500	0.48	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		700 000		700 000	718 900	0.34	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	500 000			500 000	492 200	0.23	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	400 000			400 000	388 400	0.18	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF		1 000 000		1 000 000	936 000	0.44	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	1 030 000			1 030 000	999 100	0.47	
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	1 285 000		800 000	485 000	475 300	0.22	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	510 000			510 000	503 115	0.24	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF	1 500 000		600 000	900 000	897 750	0.42	
BANQUE FEDERTVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	200 000			200 000	203 800	0.10	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	300 000			300 000	295 290	0.14	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	1 000 000			1 000 000	956 500	0.45	
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	500 000			500 000	497 750	0.23	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	400 000			400 000	413 800	0.19	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	600 000			600 000	599 700	0.28	
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		800 000		800 000	816 400	0.38	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF		400 000		400 000	374 800	0.18	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	450 000			450 000	445 725	0.21	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	615 000			615 000	528 814	0.25	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	1 150 000		1 150 000				
BNG BANK NV 1.79250% 23-24.04.28*	CHF	1 300 000			1 300 000	1 330 716	0.63	
BNG BANK NV-REG-S 2.50000% 05-21.07.25*	CHF	1 785 000		985 000	800 000	812 640	0.38	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000			800 000	761 600	0.36	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	600 000			600 000	616 200	0.29	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	600 000		400 000	200 000	190 600	0.09	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	600 000	400 000		1 000 000	937 500	0.44	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	800 000	1 000 000		1 800 000	1 714 500	0.81	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF		800 000		800 000	747 600	0.35	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	500 000			500 000	497 250	0.23	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	500 000		500 000				
BPCE SA-REG-S 2.28750% 24-15.03.29*	CHF		1 000 000		1 000 000	1 007 500	0.47	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	600 000			600 000	592 500	0.28	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	1 000 000			1 000 000	959 000	0.45	
CAIXABANK SA-REG-S 2.17500% 24-19.03.30*	CHF		600 000		600 000	604 200	0.28	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 050 000			1 050 000	1 026 900	0.48	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	350 000			350 000	336 875	0.16	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	785 000			785 000	773 853	0.36	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	1 500 000		500 000	1 000 000	963 500	0.45	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	500 000		500 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	1 250 000			1 250 000	1 240 000	0.58	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	600 000		600 000				
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	870 000			870 000	854 775	0.40	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	665 000			665 000	658 417	0.31	
CENTRAL AMERICAN BANK ECO INTEGRAT-REG-S 0.11000% 21-15.12.28*	CHF		825 000		825 000	763 950	0.36	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF	600 000		600 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	1 820 000			1 820 000	1 792 518	0.84	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	700 000			700 000	683 550	0.32	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	500 000		500 000				
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	1 300 000			1 300 000	1 281 150	0.60	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	1 100 000	400 000		1 500 000	1 423 500	0.67	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF		600 000		600 000	554 700	0.26	
COMMERZBANK AG-REG-S 3.12500% 06-14.07.25*	CHF	150 000			150 000	152 970	0.07	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	100 000			100 000	99 100	0.05	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	500 000			500 000	515 750	0.24	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	700 000			700 000	719 950	0.34	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF		300 000		300 000	314 700	0.15	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	600 000			600 000	585 000	0.28	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF		1 200 000		1 200 000	1 129 800	0.53	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	875 000			875 000	868 613	0.41	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	1 000 000			1 000 000	1 022 000	0.48	
COOPERATIVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	1 000 000			1 000 000	1 026 500	0.48	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	1 000 000			1 000 000	961 000	0.45	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF		700 000		700 000	687 750	0.32	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	2 000 000			2 000 000	1 959 000	0.92	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	1 175 000			1 175 000	1 159 843	0.55	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	500 000		500 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	1 175 000		600 000	575 000	560 625	0.26	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	700 000			700 000	682 850	0.32	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF	1 400 000		600 000	800 000	770 800	0.36	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	700 000			700 000	686 700	0.32	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	1 000 000	800 000		1 800 000	1 729 800	0.81	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF		400 000		400 000	381 800	0.18	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	400 000		400 000		407 400	0.19		
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	400 000		400 000		411 000	0.19		
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		1 200 000	1 200 000		1 237 800	0.58		
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF	500 000		500 000					
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	715 000			715 000	694 980	0.33		
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	400 000			400 000	396 000	0.19		
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	1 000 000		400 000	600 000	581 700	0.27		
CREDIT AGRICOLE SA-REG-S 1.46040% 22-01.07.27*	CHF	600 000			600 000	595 200	0.28		
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	800 000		200 000	600 000	624 900	0.29		
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	500 000			500 000	510 250	0.24		
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	400 000		400 000					
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	800 000			800 000	792 400	0.37		
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 14-26.08.24*	CHF	1 000 000		1 000 000					
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF	400 000			400 000	392 400	0.18		
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	1 000 000			1 000 000	968 500	0.46		
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	1 200 000			1 200 000	1 141 800	0.54		
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	400 000			400 000	397 040	0.19		
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	200 000	600 000		800 000	828 000	0.39		
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		200 000		200 000	204 500	0.10		
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	1 500 000		600 000	900 000	887 400	0.42		
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	600 000		600 000					
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		600 000		600 000	618 000	0.29		
E.ON SE 1.86000% 22-05.12.25*	CHF	400 000			400 000	402 400	0.19		
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF	1 050 000		1 050 000					
ELECTRICITE DE FRANCE SA 2.30000% 23-14.09.27*	CHF		600 000		600 000	612 900	0.29		
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	800 000			800 000	775 600	0.36		
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF	600 000		600 000					
ENBW INTERNATIONAL FINANCE BV 2.25000% 23-15.06.26*	CHF		600 000		600 000	608 100	0.29		
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	865 000		865 000					
ENGIE SA REG-S 2.34000% 23-04.01.27*	CHF		400 000		400 000	408 400	0.19		
ENGIE SA-REG-S 1.62500% 12-09.10.24*	CHF	250 000		250 000					
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF	570 000			570 000	560 424	0.26		
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	1 000 000		1 000 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	600 000		600 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	1 020 000		600 000	420 000	409 500	0.19		
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	500 000	420 000		920 000	871 240	0.41		
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	800 000			800 000	767 200	0.36		
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	400 000			400 000	394 600	0.19		
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		565 000		565 000	589 578	0.28		
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	600 000			600 000	588 000	0.28		
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	550 000		550 000					
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	1 000 000			1 000 000	981 500	0.46		
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	750 000		750 000					
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 300 000		600 000	700 000	693 700	0.33		
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	200 000	500 000		700 000	666 400	0.31		
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	1 150 000		1 150 000					
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	1 000 000			1 000 000	954 000	0.45		
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	800 000		400 000	400 000	399 000	0.19		
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	515 000		515 000					
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	495 000		495 000					
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	1 015 000			1 015 000	995 715	0.47		
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	550 000			550 000	535 150	0.25		
HYUNDAI CAPITAL SERVICES INC-REG-S 0.69500% 18-27.06.23*	CHF	500 000		500 000					
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	975 000			975 000	964 080	0.45		
HYUNDAI CAPITAL SERVICES INC-REG-S 1.87800% 22-14.06.27*	CHF	600 000			600 000	603 000	0.28		
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	850 000			850 000	832 660	0.39		
INSTITUTO DE CREDITO OFICIAL-REG-S 3.25000% 07-28.06.24*	CHF	785 000		785 000					
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	800 000			800 000	794 080	0.37		
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF	765 000			765 000	751 995	0.35		
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF		1 400 000		1 400 000	1 283 100	0.60		
JPMORGAN CHASE & CO-REG-S 0.45000% 16-11.11.26*	CHF	600 000		200 000	400 000	390 000	0.18		
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	800 000			800 000	802 400	0.38		
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	500 000			500 000	516 000	0.24		
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	1 025 000			1 025 000	1 012 905	0.48		
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	495 000			495 000	487 328	0.23		
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF	1 305 000		1 305 000					
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	710 000			710 000	698 214	0.33		
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF		400 000		400 000	401 600	0.19		
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	830 000			830 000	796 800	0.37		
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.50000% 05-25.08.25*	CHF	2 950 000		950 000	2 000 000	2 036 600	0.96		
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF		500 000		500 000	519 250	0.24		

Security		31.3.2023			31.3.2024			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF		300 000		300 000	306 300	0.14	
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF	300 000			300 000	302 550	0.14	
LANSFORSÄKRINGAR HYPOTEK AB-REG-S 0.87500% 14-16.09.24*	CHF	920 000		920 000				
LANSFORSÄKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	730 000			730 000	715 035	0.34	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	1 445 000		400 000	1 045 000	1 040 193	0.49	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	800 000			800 000	751 600	0.35	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	400 000			400 000	406 000	0.19	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF		780 000		780 000	741 780	0.35	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF		500 000		500 000	520 500	0.24	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	400 000		400 000				
MCDONALD'S CORP-REG-S 0.17000% 16-04.10.24*	CHF	1 000 000		1 000 000				
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF		700 000		700 000	708 750	0.33	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	600 000			600 000	573 000	0.27	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF		360 000		360 000	336 960	0.16	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	800 000			800 000	812 800	0.38	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF		1 800 000	800 000	1 000 000	964 500	0.45	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	1 145 000		1 145 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF		300 000		300 000	284 400	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	600 000			600 000	584 400	0.27	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	800 000			800 000	762 400	0.36	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	400 000			400 000	389 600	0.18	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	415 000			415 000	406 700	0.19	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	630 000			630 000	627 480	0.30	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		500 000		500 000	507 750	0.24	
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF	600 000			600 000	603 600	0.28	
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF	370 000		370 000				
MUNICIPALITY FINANCE PLC-REG-S 1.62500% 23-16.06.28*	CHF		1 000 000		1 000 000	1 018 500	0.48	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	800 000			800 000	768 400	0.36	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF		600 000		600 000	560 700	0.26	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF		1 200 000		1 200 000	1 151 400	0.54	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		400 000		400 000	414 200	0.19	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	750 000			750 000	765 000	0.36	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	200 000			200 000	201 700	0.09	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		200 000		200 000	205 500	0.10	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	600 000		400 000	200 000	198 820	0.09	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	1 000 000			1 000 000	1 035 500	0.49	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF		600 000		600 000	625 800	0.29	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 1.37500% 12-13.09.27*	CHF		1 000 000		1 000 000	1 006 500	0.47	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 1.25000% 12-09.08.24*	CHF	415 000		415 000				
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	1 000 000			1 000 000	965 500	0.45	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	1 715 000			1 715 000	1 642 113	0.77	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF		200 000		200 000	206 300	0.10	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	945 000			945 000	936 023	0.44	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	1 000 000		800 000	200 000	194 300	0.09	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	1 000 000			1 000 000	1 005 500	0.47	
NRW BANK-REG-S 1.62750% 23-27.07.28*	CHF		1 000 000		1 000 000	1 021 500	0.48	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	1 060 000			1 060 000	1 038 800	0.49	
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF		200 000		200 000	188 100	0.09	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF		400 000		400 000	401 600	0.19	
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	750 000		750 000				
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	400 000			400 000	394 600	0.19	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	700 000			700 000	670 600	0.32	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	1 000 000		1 000 000				
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF		1 250 000		1 250 000	1 321 250	0.62	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	550 000			550 000	536 800	0.25	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF	670 000			670 000	667 320	0.31	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	800 000			800 000	801 440	0.38	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	400 000			400 000	412 000	0.19	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	600 000			600 000	600 900	0.28	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	600 000			600 000	616 200	0.29	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	850 000		850 000				
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		300 000	200 000	100 000	101 420	0.05	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		600 000		600 000	627 300	0.29	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		700 000		700 000	710 500	0.33	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF		500 000		500 000	502 750	0.24	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	465 000			465 000	448 493	0.21	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	405 000			405 000	385 358	0.18	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.87500% 15-21.08.28*	CHF		2 600 000		2 600 000	2 550 600	1.20	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	800 000	1 000 000		1 800 000	1 688 400	0.79	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	1 000 000		600 000	400 000	405 000	0.19	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	400 000			400 000	382 200	0.18	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF		1 400 000		1 400 000	1 314 600	0.62	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	450 000			450 000	461 250	0.22	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	400 000			400 000	396 680	0.19	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	770 000			770 000	749 980	0.35	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF		1 600 000		1 600 000	1 632 800	0.77	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	1 000 000			1 000 000	1 029 000	0.48	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF	800 000			800 000	799 200	0.38	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	500 000			500 000	497 250	0.23	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF		400 000		400 000	414 000	0.19	
SWEDISH EXPORT CREDIT CORP-REG-S 1.02250% 22-21.09.27*	CHF	600 000			600 000	594 900	0.28	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	300 000		300 000				
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	600 000			600 000	613 200	0.29	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		700 000		700 000	709 800	0.33	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF		700 000		700 000	702 450	0.33	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	2 000 000		2 000 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF	500 000			500 000	488 750	0.23	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	1 000 000			1 000 000	980 000	0.46	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		545 000		545 000	555 083	0.26	
TOYOTA MOTOR FINANCE NETHERLANDS BV 2.01000% 23-26.10.26*	CHF		1 400 000		1 400 000	1 419 600	0.67	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF		1 600 000		1 600 000	1 509 600	0.71	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	850 000			850 000	861 475	0.41	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF		500 000		500 000	504 900	0.24	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	985 000		985 000				
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	500 000			500 000	489 000	0.23	
VOLKSWAGEN FINANCIAL SERVICES NV 2.20750% 24-12.02.27*	CHF		650 000		650 000	659 100	0.31	
VONOVIA SE 2.56500% 24-14.02.29*	CHF		500 000		500 000	510 000	0.24	
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	950 000			950 000	941 355	0.44	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	450 000			450 000	441 900	0.21	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF		1 200 000		1 200 000	1 155 000	0.54	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	600 000	1 400 000	600 000	1 400 000	1 356 600	0.64	
<b>TOTAL CHF</b>						<b>174 105 152</b>	<b>81.86</b>	
<b>Total Medium term notes, fixed rate</b>						<b>174 105 152</b>	<b>81.86</b>	

### Medium term notes, zero coupon

#### CHF

CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	400 000			400 000	389 000	0.18	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	475 000			475 000	467 163	0.22	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	600 000		600 000				
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	670 000		670 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	335 000			335 000	329 473	0.15	
<b>TOTAL CHF</b>						<b>1 185 635</b>	<b>0.56</b>	
<b>Total Medium term notes, zero coupon</b>						<b>1 185 635</b>	<b>0.56</b>	

### Bonds, fixed rate

#### CHF

AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	445 000			445 000	432 540	0.20	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	700 000			700 000	688 450	0.32	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	1 000 000		1 000 000				
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	400 000			400 000	385 200	0.18	
BANCO MER DEL NORTE SAVGRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	845 000		845 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	100 000		100 000				
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	500 000			500 000	507 750	0.24	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF		1 000 000		1 000 000	1 022 500	0.48	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	535 000			535 000	528 687	0.25	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	130 000		130 000				
BNG BANK NV 1.23750% 24-20.02.29*	CHF		515 000		515 000	515 258	0.24	
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	1 000 000			1 000 000	1 003 000	0.47	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		600 000		600 000	611 100	0.29	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	900 000	300 000	600 000	600 000	606 000	0.28	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	950 000			950 000	937 555	0.44	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	450 000			450 000	450 225	0.21	
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	1 000 000			1 000 000	955 000	0.45	
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF		600 000		600 000	551 100	0.26	
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	800 000			800 000	790 800	0.37	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		400 000		400 000	408 200	0.19	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		500 000		500 000	517 000	0.24	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	1 300 000		300 000	1 000 000	1 078 000	0.51	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
EUROPEAN INVESTMENT BANK-REG-S 2.62500% 10-11.02.25*	CHF	850 000			850 000				
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF	1 140 000				1 140 000	1 150 830	0.54	
EXPORT-IMPORT BANK OF KOREA 2.01750% 23-14.11.28*	CHF		500 000			500 000	512 750	0.24	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	700 000				700 000	708 050	0.33	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF		700 000			700 000	699 587	0.33	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	500 000				500 000	478 750	0.23	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	500 000				500 000	503 000	0.24	
HYPO NOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF		400 000			400 000	405 600	0.19	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	610 000		610 000					
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	300 000				300 000	302 850	0.14	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	200 000	1 000 000			1 200 000	1 239 000	0.58	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF	600 000				600 000	608 400	0.29	
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF		600 000			600 000	604 800	0.28	
KOREA NATIONAL OIL CORP-REG-S 0.87500% 20-21.04.25*	CHF	600 000				600 000	596 280	0.28	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF		500 000			500 000	506 250	0.24	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		700 000			700 000	711 900	0.33	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	1 000 000		1 000 000					
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF		1 000 000			1 000 000	937 500	0.44	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	1 200 000		400 000		800 000	802 800	0.38	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF		1 000 000			1 000 000	952 500	0.45	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF		500 000			500 000	508 500	0.24	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF		2 200 000			2 200 000	2 083 400	0.98	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF	1 395 000		1 395 000					
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	1 000 000				1 000 000	1 040 500	0.49	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	2 000 000		2 000 000					
RZD CAPITAL PLC LPN-REG-S *DEFAULTED* 0.84000% 20-12.03.26*	CHF	600 000		600 000					
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF		400 000			400 000	381 400	0.18	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	900 000				900 000	904 050	0.43	
<b>TOTAL CHF</b>							<b>28 627 062</b>	<b>13.46</b>	
<b>Total Bonds, fixed rate</b>							<b>28 627 062</b>	<b>13.46</b>	

### Bonds, zero coupon

#### CHF

KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	1 000 000		1 000 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	500 000				500 000	490 750	0.23
<b>TOTAL CHF</b>							<b>490 750</b>	<b>0.23</b>
<b>Total Bonds, zero coupon</b>							<b>490 750</b>	<b>0.23</b>
<b>Total Securities traded on an exchange</b>							<b>210 279 975</b>	<b>98.87</b>
<b>Total securities and similar instruments</b>							<b>210 279 975</b>	<b>98.87</b>
(thereof in lending)								0.00
Bank deposits at sight							1 171 000	0.55
Other assets							1 231 452	0.58
<b>Total fund assets</b>							<b>212 682 427</b>	<b>100.00</b>
Short-term bank liabilities							-699 825	
<b>Net fund assets</b>							<b>211 982 602</b>	

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	210 279 975	98.87
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>210 279 975</b>	<b>98.87</b>

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

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

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

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



## Supplementary information

### Derivative financial instruments

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

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

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

*TER for the last 12 months:*

*UBS (CH) Institutional Fund 3*

*– Bonds CHF Ausland Medium Term Passive II*

*Class I-X*

0.01%

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

See in the appendix of the supplementary information.

# UBS (CH) Institutional Fund 3 – Global Aggregate Bonds ESG Passive (CHF hedged) II

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	31.3.2023
Net fund assets in CHF		908 360 570.40	796 264 425.88
<b>Class I-X</b>	<b>CH1162399898</b>		<b>1</b>
Net asset value per unit in CHF		942.47	956.75
Number of units outstanding		963 804.5130	832 263.6080

<sup>1</sup> Initial subscription: 5.5.2022

## Performance

	Currency	2023/2024	2022/2023
Class I-X	CHF	-0.9%	-
Benchmark:			
Bloomberg MSCI Global Aggregate ex-CHF Sustainability (hedged CHF)	CHF	-0.9%	-

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### Breakdown by risk domicile in % of total assets

United States	33.37
Japan	9.13
France	4.66
Germany	4.02
United Kingdom	3.71
Canada	2.82
Italy	2.75
Supranationals	1.97
Spain	1.90
Australia	1.38
Others	8.21
<b>TOTAL</b>	<b>73.92</b>

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

## Statement of assets

	31.3.2024	31.3.2023
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	328 506 238.31	799 467 927.69 <sup>1</sup>
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	893 692 130.26	786 020 042.68
Derivative financial instruments	-19 519 926.36	13 387 324.20
Other assets	6 278 605.91	4 442 457.54
<b>Total fund assets</b>	<b>1 208 957 048.12</b>	<b>1 603 317 752.11</b>
Loans	-300 596 477.64	-807 053 326.23
Other liabilities	-0.08	0.00
<b>Net fund assets</b>	<b>908 360 570.40</b>	<b>796 264 425.88</b>

## Statement of income

	1.4.2023-31.3.2024	5.5.2022-31.3.2023
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	167 064.91	4 855.24
Negative interest	-12 143.36	-11 268.86
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	18 993 329.13	10 621 192.02
Purchase of current net income on issue of units	2 301 636.06	3 742 386.76
<b>TOTAL income</b>	<b>21 449 886.74</b>	<b>14 357 165.16</b>
<b>Expenses</b>		
Interest payable	-4 022.71	-5 942.15
Audit expenses	-12 530.90	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-96 012.35	-55 977.89
Payment of current net income on redemption of units	-570 484.26	-365 585.37
<b>TOTAL expenses</b>	<b>-683 050.22</b>	<b>-427 505.41</b>
<b>Net income</b>	<b>20 766 836.52</b>	<b>13 929 659.75</b>
Realized capital gains and losses	19 278 371.46	5 578 021.04
<b>Realized result</b>	<b>40 045 207.98</b>	<b>19 507 680.79</b>
Unrealized capital gains and losses	-44 340 460.10	-51 024 395.18
<b>Total result</b>	<b>-4 295 252.12</b>	<b>-31 516 714.39</b>

<sup>1</sup> As per 31 March 2023 from counterparty UBS AG London bank deposits for an amount of CHF 70 000.00 were received as collateral.

## Allocation of result

	1.4.2023-31.3.2024	5.5.2022-31.3.2023
	CHF	CHF
Net income of the financial year	20 766 836.52	13 929 659.75
<b>Available for distribution</b>	<b>20 766 836.52</b>	<b>13 929 659.75</b>
Less federal withholding tax <sup>1</sup>	-7 268 392.78	-4 875 380.91
Net income retained for reinvestment	-13 498 443.74	-9 054 278.84
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.4.2023-31.3.2024	5.5.2022-31.3.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	796 264 425.88	0.00
Paid federal withholding tax	-4 951 634.57	0.00
Balance of unit movements	121 343 031.21	827 781 140.27
Total result	-4 295 252.12	-31 516 714.39
<b>Net fund assets at the end of the reporting period</b>	<b>908 360 570.40</b>	<b>796 264 425.88</b>

## Development of the outstanding units

	1.4.2023-31.3.2024	5.5.2022-31.3.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	832 263.6080	0.0000
Units issued	213 136.3120	867 827.8690
Units redeemed	-81 595.4070	-35 564.2610
<b>Situation at the end of the period</b>	<b>963 804.5130</b>	<b>832 263.6080</b>
Difference between units issued and units redeemed	131 540.9050	832 263.6080

## Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 16.7.2024		
<b>Gross accumulation</b>	CHF	<b>21.546</b>
Less federal withholding tax <sup>1</sup>	CHF	-7.541
<b>Net accumulation per unit</b>	CHF	<b>14.005</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Mortgage Backed Securities, fixed rate</b>								
<b>USD</b>								
FANNIE MAE 4.50000% 22-01.11.52*	USD	375 000			375 000	299 465	0.02	
<b>TOTAL USD</b>						<b>299 465</b>	<b>0.02</b>	
<b>Total Mortgage Backed Securities, fixed rate</b>						<b>299 465</b>	<b>0.02</b>	
<b>Notes, fixed rate</b>								
<b>AUD</b>								
NEW SOUTH WALES TREASURY CORP-REG-S 3.00000% 16-20.02.30*	AUD	800 000			800 000	442 640	0.04	
NEW SOUTH WALES TREASURY CORP 2.00000% 20-08.03.33*	AUD	500 000			500 000	239 501	0.02	
NEW SOUTH WALES TREASURY CORP-REG-S 4.25000% 23-20.02.36*	AUD		500 000		500 000	279 012	0.02	
WESTERN AUSTRALIAN TREASURY-REG-S 5.00000% 13-23.07.25*	AUD	750 000			750 000	445 679	0.04	
<b>TOTAL AUD</b>						<b>1 406 832</b>	<b>0.12</b>	
<b>CAD</b>								
BRITISH COLUMBIA, PROVINCE OF 2.20000% 19-18.06.30*	CAD	900 000			900 000	542 856	0.04	
INTERNATIONAL BANK FOR RECONSTRUCTION & 1.80000% 22-19.01.27*	CAD	100 000			100 000	62 526	0.01	
MANITOBA, PROVINCE OF 2.75000% 19-02.06.29*	CAD	250 000			250 000	157 698	0.01	
ONTARIO, PROVINCE OF 4.65000% 10-02.06.41*	CAD	700 000			700 000	483 566	0.04	
ONTARIO, PROVINCE OF 2.90000% 18-02.06.28*	CAD	200 000			200 000	128 134	0.01	
ONTARIO, PROVINCE OF 2.05000% 20-02.06.30*	CAD	400 000	600 000		1 000 000	598 510	0.05	
PROVINCE OF ONTARIO CANADA 3.75000% 22-02.06.32*	CAD		200 000		200 000	130 363	0.01	
QUEBEC, PROVINCE OF 1.90000% 20-01.09.30*	CAD	950 000			950 000	560 578	0.05	
ROGERS COMMUNICATIONS INC 6.75000% 09-09.11.39*	CAD		200 000		200 000	150 406	0.01	
<b>TOTAL CAD</b>						<b>2 814 637</b>	<b>0.23</b>	
<b>EUR</b>								
AMERICAN TOWER CORP 4.62500% 23-16.05.31*	EUR		200 000		200 000	204 140	0.02	
ASAHI GROUP HOLDINGS LTD-REG-S 0.01000% 21-19.04.24*	EUR	200 000		200 000				
ASML HOLDING NV-REG-S 0.62500% 20-07.05.29*	EUR	200 000			200 000	173 440	0.01	
AT&T INC 1.60000% 20-19.05.28*	EUR	300 000			300 000	273 228	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 23-20.02.33*	EUR		600 000		600 000	588 206	0.05	
BAYER AG-REG-S 0.75000% 20-06.01.27*	EUR	200 000			200 000	178 835	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 5.00000% 04-28.03.35*	EUR	500 000			500 000	581 270	0.05	
BERLIN, STATE OF 1.62500% 22-02.08.32*	EUR	350 000			350 000	312 931	0.03	
BERLIN, STATE OF-REG-S 0.01000% 20-26.10.28*	EUR	150 000			150 000	128 974	0.01	
BOOKING HOLDINGS INC 0.50000% 21-08.03.28*	EUR	200 000			200 000	175 161	0.01	
BOSTON SCIENTIFIC CORP 0.62500% 19-01.12.27*	EUR	200 000			200 000	176 657	0.01	
BOUYGUES SA-REG-S 3.25000% 22-30.06.37*	EUR	200 000			200 000	188 438	0.02	
BP CAPITAL MARKETS PLC-REG-S 2.82200% 20-07.04.32*	EUR	300 000			300 000	279 036	0.02	
BRANDENBURG, STATE OF-REG-S 0.05000% 21-01.07.31*	EUR	100 000			100 000	80 578	0.01	
BREMEN, STATE OF 0.45000% 22-15.03.29*	EUR	250 000			250 000	217 829	0.02	
CAPGEMINI SE-REG-S 1.12500% 20-23.06.30*	EUR	100 000			100 000	85 762	0.01	
CHILE, REPUBLIC OF 0.55500% 21-21.01.29*	EUR	400 000			400 000	340 221	0.03	
CHUBB INA HOLDINGS INC 0.87500% 19-15.12.29*	EUR	100 000			100 000	85 207	0.01	
CK HUTCHISON GROUP TELECOM FIN-REG-S 1.12500% 19-17.10.28*	EUR	200 000			200 000	175 986	0.01	
COCA-COLA CO/THE 1.00000% 21-09.03.41*	EUR	200 000			200 000	137 310	0.01	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 1.50000% 21-06.10.31*	EUR		200 000		200 000	161 765	0.01	
CROATIA, REPUBLIC OF-REG-S 1.12500% 19-19.06.29*	EUR	300 000			300 000	265 015	0.02	
DEUTSCHE TELEKOM AG-REG-S 1.75000% 19-09.12.49*	EUR	150 000			150 000	109 413	0.01	
DIAGEO FINANCE PLC-REG-S 1.87500% 20-27.03.27*	EUR	100 000			100 000	93 591	0.01	
DIGITAL DUTCH FINCO BV-REG-S 0.62500% 20-15.07.25*	EUR	100 000			100 000	93 202	0.01	
ESTONIA, REPUBLIC OF-REG-S 3.25000% 24-17.01.34*	EUR		110 000		110 000	105 933	0.01	
EUROPEAN INVESTMENT BANK-REG-S 2.75000% 24-16.01.34*	EUR		600 000		600 000	581 879	0.05	
EUROPEAN INVESTMENT BANK-REG-S 2.75000% 24-17.07.29*	EUR		200 000		200 000	195 168	0.02	
EUROPEAN STABILITY MECHANISM-REG-S 3.00000% 23-23.08.33*	EUR		500 000		500 000	497 184	0.04	
EUROPEAN UNION-REG-S 3.25000% 23-04.07.34*	EUR		700 000		700 000	703 457	0.06	
FIDELITY NATIONAL INFO SERVICES 2.95000% 19-21.05.39*	EUR	150 000			150 000	134 062	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	100 000			100 000	46 449	0.00	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 22-15.09.32*	EUR	400 000			400 000	353 086	0.03	
GRAND-DUCHY OF LUXEMBOURG-REG-S 1.37500% 22-25.05.29*	EUR	55 000			55 000	50 125	0.00	
GRAND-DUCHY OF LUXEMBOURG-REG-S 1.75000% 22-25.05.42*	EUR	50 000			50 000	40 507	0.00	
GREECE, HELLENIC REPUBLIC OF-144A-REG-S 4.25000% 23-15.06.33*	EUR		800 000		800 000	836 949	0.07	
HAMBURG, FREIE HANSESTADT 0.40000% 21-23.11.51*	EUR	100 000			100 000	49 434	0.00	
HESSEN, STATE OF-REG-S 0.01000% 20-11.03.30*	EUR	400 000			400 000	332 716	0.03	
HUNGARY, REPUBLIC OF-REG-S 1.75000% 20-05.06.35*	EUR	100 000			100 000	74 872	0.01	
HUNGARY, REPUBLIC OF-REG-S 0.50000% 20-18.11.30*	EUR		200 000		200 000	154 911	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 0.30000% 20-11.02.28*	EUR	400 000			400 000	349 406	0.03	
ITALY, REPUBLIC OF-144A-REG-S 4.50000% 10-01.03.26*	EUR	600 000			600 000	597 194	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.45000% 23-01.09.43*	EUR		400 000		400 000	407 470	0.03	
JAPAN FINANCE ORG FOR MUNI-REG-S 0.10000% 21-03.09.31*	EUR		250 000	250 000				
JOHN DEERE CASH MANAGEMENT-REG-S 1.85000% 20-02.04.28*	EUR	200 000			200 000	186 722	0.02	
KOMMUNALBANKEN AS-REG-S 0.05000% 19-24.10.29*	EUR	300 000	150 000		450 000	376 826	0.03	
LEGRAND SA-REG-S 3.50000% 23-29.05.29*	EUR		100 000		100 000	98 848	0.01	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	100 000			100 000	87 472	0.01	
MEDTRONIC GLOBAL HOLDINGS 3.12500% 22-15.10.31*	EUR	400 000			400 000	386 313	0.03	
NIEDERSACHSEN, STATE OF-REG-S 0.01000% 20-13.08.30*	EUR	600 000	500 000	400 000	700 000	574 443	0.05	
PEPSICO INC 0.25000% 20-06.05.24*	EUR	300 000		300 000				
PERNOD RICARD-REG-S 1.37500% 22-07.04.29*	EUR	200 000			200 000	178 398	0.01	
PHILIP MORRIS INTERNATIONAL INC 1.45000% 19-01.08.39*	EUR	100 000			100 000	67 284	0.01	
POLAND, REPUBLIC OF-REG-S 3.62500% 24-11.01.34*	EUR		345 000		345 000	335 561	0.03	
PRAEMIA HEALTHCARE SACA-REG-S 0.87500% 19-04.11.29*	EUR	200 000		200 000				
PROCTER & GAMBLE CO 0.35000% 21-05.05.30*	EUR	100 000			100 000	83 530	0.01	
RABOBANK NEDERLAND NV-REG-S 0.87500% 19-01.02.29*	EUR	200 000			200 000	177 243	0.01	
SACHSEN-ANHALT, FEDERAL STATE-REG-S 2.95000% 23-20.06.33*	EUR		200 000		200 000	198 195	0.02	
SANOHI-REG-S 1.25000% 22-06.04.29*	EUR	200 000			200 000	178 572	0.01	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	500 000			500 000	454 890	0.04	
STRYKER CORP 1.00000% 19-03.12.31*	EUR	200 000			200 000	163 983	0.01	
TAPESTRY INC 5.87500% 23-27.11.31*	EUR		100 000		100 000	103 570	0.01	
THERMO FISHER SCIENTIFIC FINANCE 1.62500% 21-18.10.41*	EUR		200 000		200 000	146 022	0.01	
UBS GROUP AG-REG-S 0.25000% 21-24.02.28*	EUR	200 000			200 000	171 825	0.01	
UNILEVER FINANCE NETHERLANDS BV-REG-S 1.75000% 20-25.03.30*	EUR	200 000			200 000	181 139	0.01	
VERIZON COMMUNICATIONS INC 1.12500% 21-19.09.35*	EUR	300 000			300 000	225 472	0.02	
VERIZON COMMUNICATIONS INC 3.50000% 24-28.06.32*	EUR		300 000		300 000	292 594	0.02	
VONOVIA SE-REG-S 1.00000% 21-16.06.33*	EUR	100 000			100 000	73 418	0.01	
VONOVIA SE-REG-S 1.50000% 21-14.06.41*	EUR	300 000			300 000	187 560	0.02	
WPC EUROBOOND BV 1.35000% 19-15.04.28*	EUR	150 000			150 000	131 585	0.01	
<b>TOTAL EUR</b>						<b>15 678 460</b>	<b>1.30</b>	
<b>GBP</b>								
EUROPEAN INVESTMENT BANK 6.00000% 98-07.12.28*	GBP	300 000			300 000	369 118	0.03	
EUROPEAN INVESTMENT BANK 5.62500% 00-07.06.32*	GBP	150 000			150 000	190 336	0.02	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.87500% 19-13.12.24*	GBP	100 000			100 000	110 498	0.01	
INTL BK FOR RECONSTR & DEVT WORLD BANK 4.87500% 23-15.08.30*	GBP		200 000		200 000	238 815	0.02	
TOYOTA MOTOR CREDIT CORP-REG-S 0.75000% 20-19.11.26*	GBP	100 000			100 000	103 065	0.01	
UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP		400 000		400 000	406 105	0.03	
UNITED KINGDOM-REG-S 1.12500% 22-22.10.73*	GBP	450 000			450 000	195 133	0.02	
WALMART INC-REG-S 5.62500% 09-27.03.34*	GBP	100 000			100 000	124 091	0.01	
<b>TOTAL GBP</b>						<b>1 737 162</b>	<b>0.14</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	2 000 000			2 000 000	145 924	0.01	
<b>TOTAL NOK</b>						<b>145 924</b>	<b>0.01</b>	
<b>USD</b>								
ABBOTT LABORATORIES 4.75000% 17-15.04.43*	USD	300 000			300 000	260 123	0.02	
ABBVIE INC 4.25000% 18-14.11.28*	USD	600 000			600 000	530 893	0.04	
ABBVIE INC 4.25000% 20-21.11.49*	USD	500 000		150 000	350 000	273 019	0.02	
ABBVIE INC 5.05000% 24-15.03.34*	USD		85 000		85 000	77 508	0.01	
ABU DHABI NATIONAL ENERGY CO PJSC-REG-S 4.69600% 23-24.04.33*	USD		200 000		200 000	176 087	0.01	
ABU DHABI, GOVERNMENT OF-REG-S 3.12500% 17-11.10.27*	USD	400 000			400 000	342 153	0.03	
ABU DHABI, GOVERNMENT OF-REG-S 4.12500% 17-11.10.47*	USD	200 000			200 000	151 937	0.01	
ACTIVISION BLIZZARD INC 3.40000% 17-15.06.27*	USD	100 000		100 000				
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 3.30000% 21-30.01.32*	USD	350 000			350 000	270 372	0.02	
AES CORP/THE 5.45000% 23-01.06.28*	USD		300 000		300 000	269 685	0.02	
AIA GROUP LTD-REG-S 3.90000% 18-06.04.28*	USD	200 000			200 000	173 549	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AIR LEASE CORP 3.125000% 20-01.12.30*	USD	100 000			100 000	79 057	0.01	
AIR LEASE CORP 5.300000% 23-01.02.28*	USD	300 000			300 000	270 356	0.02	
AIR PRODUCTS & CHEMICALS INC 2.050000% 20-15.05.30*	USD	300 000			300 000	231 288	0.02	
ALABAMA POWER CO 3.125000% 21-15.07.51*	USD	400 000			400 000	248 727	0.02	
ALEXANDRIA REAL ESTATE EQUITIES INC 4.700000% 18-01.07.30*	USD	100 000			100 000	87 327	0.01	
ALEXANDRIA REAL ESTATE EQUITIES INC 2.950000% 22-15.03.34*	USD	350 000			350 000	258 979	0.02	
ALIBABA GROUP HOLDING LTD 4.500000% 15-28.11.34*	USD	200 000			200 000	170 166	0.01	
ALLSTATE CORP/THE 1.450000% 20-15.12.30*	USD	250 000			250 000	178 313	0.01	
ALLY FINANCIAL INC 2.200000% 21-02.11.28*	USD	100 000			100 000	77 208	0.01	
ALPHABET INC 1.900000% 20-15.08.40*	USD	350 000		100 000	250 000	151 257	0.01	
ALTRIA GROUP INC 2.625000% 16-16.09.26*	USD	100 000			100 000	84 893	0.01	
ALTRIA GROUP INC 5.950000% 19-14.02.49*	USD	100 000			100 000	91 667	0.01	
AMAZON.COM INC 2.700000% 20-03.06.60*	USD	250 000			250 000	139 557	0.01	
AMAZON.COM INC 3.600000% 22-13.04.32*	USD	500 000			500 000	419 418	0.03	
AMAZON.COM INC 3.875000% 18-22.08.37*	USD	200 000			200 000	162 619	0.01	
AMAZON.COM INC 4.550000% 22-01.12.27*	USD	300 000			300 000	270 066	0.02	
AMERICAN ELECTRIC POWER INC 3.200000% 17-13.11.27*	USD	100 000			100 000	84 561	0.01	
AMERICAN ELECTRIC POWER CO INC 3.250000% 20-01.03.50*	USD	100 000			100 000	62 173	0.01	
AMERICAN EXPRESS CO-SUB 3.625000% 14-05.12.24*	USD	500 000		250 000	250 000	222 303	0.02	
AMERICAN INTERNATIONAL GROUP INC 3.900000% 16-01.04.26*	USD	150 000		150 000				
AMERICAN TOWER CORP 3.375000% 16-15.10.26*	USD	100 000			100 000	86 030	0.01	
AMERICAN TOWER CORP 2.700000% 21-15.04.31*	USD	250 000			250 000	190 624	0.02	
AMERICAN TOWER CORP 2.300000% 21-15.09.31*	USD	100 000			100 000	73 513	0.01	
AMGEN INC 2.200000% 20-21.02.27*	USD	100 000			100 000	83 404	0.01	
AMGEN INC 2.800000% 21-15.08.41*	USD	300 000			300 000	195 769	0.02	
AMGEN INC 4.663000% 17-15.06.51*	USD	300 000			300 000	239 326	0.02	
AMGEN INC 5.250000% 23-02.03.33*	USD	250 000	250 000		500 000	454 138	0.04	
ANGLO AMERICAN CAPITAL PLC-144A 4.500000% 18-15.03.28*	USD	200 000			200 000	174 398	0.01	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 5.450000% 19-23.01.39*	USD	450 000			450 000	418 484	0.03	
ANHEUSER-BUSCH WORLDWIDE INC 5.550000% 19-23.01.49*	USD	400 000			400 000	375 642	0.03	
ANTHEM INC 3.650000% 17-01.12.27*	USD	400 000		400 000				
ANTHEM INC 4.550000% 18-01.03.48*	USD		200 000		200 000	158 350	0.01	
ANTHEM INC 4.550000% 22-15.05.52*	USD	100 000			100 000	78 824	0.01	
AON CORP / AON GLOBAL HOLDINGS PLC 3.900000% 22-28.02.52*	USD		200 000		200 000	138 411	0.01	
APPLE INC 1.200000% 21-08.02.28*	USD	600 000			600 000	477 805	0.04	
APPLE INC 2.800000% 21-08.02.61*	USD	350 000			350 000	201 655	0.02	
APPLE INC 3.350000% 17-09.02.27*	USD	250 000			250 000	217 562	0.02	
APPLE INC 3.750000% 17-13.11.47*	USD	300 000			300 000	222 941	0.02	
APPLIED MATERIALS INC 1.750000% 20-01.06.30*	USD		300 000		300 000	227 653	0.02	
APTIV PLC 3.100000% 21-01.12.51*	USD	150 000			150 000	85 210	0.01	
ARCHER-DANIELS MIDLAND CO 3.750000% 17-15.09.47*	USD	75 000			75 000	52 262	0.00	
ASTRAZENECA FINANCE LLC 4.900000% 24-26.02.31*	USD		350 000		350 000	316 287	0.03	
ASTRAZENECA PLC 0.700000% 20-08.04.26*	USD	300 000			300 000	248 523	0.02	
ASTRAZENECA PLC 3.000000% 21-28.05.51*	USD	75 000			75 000	47 408	0.00	
AT&T INC 2.550000% 21-01.12.33*	USD	800 000			800 000	577 151	0.05	
AT&T INC 2.750000% 20-01.06.31*	USD		500 000		500 000	387 914	0.03	
AT&T INC 3.650000% 21-15.09.59*	USD	700 000			700 000	438 955	0.04	
ATMOS ENERGY CORP 5.900000% 23-15.11.33*	USD		300 000		300 000	286 639	0.02	
AUSTRALIA & NZ BANKING GRP-REG-S-SUB 2.570000% 20-25.11.35*	USD	200 000			200 000	147 584	0.01	
BAE SYSTEMS PLC-144A 3.000000% 20-15.09.50*	USD	200 000			200 000	121 665	0.01	
BAIDU INC 1.720000% 20-09.04.26*	USD	200 000			200 000	167 847	0.01	
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.080000% 18-15.12.47*	USD	150 000			150 000	111 524	0.01	
BAT CAPITAL CORP 5.282000% 20-02.04.50*	USD	300 000			300 000	232 018	0.02	
BAT CAPITAL CORP 6.421000% 23-02.08.33*	USD		300 000		300 000	282 659	0.02	
BAYER US FINANCE II LLC-144A 4.375000% 18-15.12.28*	USD	400 000			400 000	339 108	0.03	
BECTON DICKINSON AND CO 2.823000% 20-20.05.30*	USD	100 000			100 000	79 477	0.01	
BECTON DICKINSON AND CO 4.298000% 22-22.08.32*	USD	300 000			300 000	256 399	0.02	
BERKSHIRE HATHAWAY ENERGY CO 5.150000% 13-15.11.43*	USD	200 000			200 000	175 804	0.01	
BLACKROCK INC 3.250000% 19-30.04.29*	USD	300 000			300 000	252 918	0.02	
BOEING CO 5.705000% 20-01.05.40*	USD	200 000			200 000	172 419	0.01	
BOEING CO 5.930000% 20-01.05.60*	USD	250 000			250 000	211 109	0.02	
BOEING CO/THE 2.196000% 21-04.02.26*	USD	650 000			650 000	548 103	0.05	
BOSTON GAS CO-144A 3.150000% 17-01.08.27*	USD	100 000			100 000	83 532	0.01	
BOSTON PROPERTIES LP 3.200000% 17-15.01.25*	USD	200 000			200 000	176 501	0.01	
BP CAPITAL MARKETS AMERICA INC 4.234000% 18-06.11.28*	USD	300 000			300 000	264 438	0.02	
BP CAPITAL MARKETS AMERICA INC 3.000000% 20-24.02.50*	USD		150 000		150 000	92 171	0.01	
BP CAPITAL MARKETS AMERICA INC 3.633000% 20-06.04.30*	USD	100 000			100 000	84 839	0.01	
BP CAPITAL MARKETS AMERICA INC 3.060000% 21-17.06.41*	USD	100 000			100 000	68 376	0.01	
BRISTOL MYERS SQUIBB CO 3.400000% 20-26.07.29*	USD	500 000			500 000	423 030	0.03	
BRISTOL MYERS SQUIBB CO 4.125000% 20-15.06.39*	USD	100 000	200 000		300 000	239 444	0.02	
BRISTOL-MYERS SQUIBB CO 6.400000% 23-15.11.63*	USD		200 000		200 000	205 884	0.02	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BROOKFIELD FINANCE INC 3.90000% 18-25.01.28*	USD	100 000			100 000	86 727	0.01	
CANADA, GOVERNMENT 0.75000% 21-19.05.26*	USD	200 000			200 000	165 975	0.01	
CANADIAN IMPERIAL BANK OF COMMERCE 3.94500% 22-04.08.25*	USD	400 000			400 000	353 834	0.03	
CANADIAN NATIONAL RAILWAY CO 2.75000% 16-01.03.26*	USD	100 000			100 000	86 541	0.01	
CANADIAN NATURAL RESOURCES LTD 6.25000% 07-15.03.38*	USD	100 000			100 000	93 734	0.01	
CANADIAN PACIFIC RAILWAY CO 2.90000% 15-01.02.25*	USD	300 000			300 000	264 058	0.02	
CANADIAN PACIFIC RAILWAY 2.45000% 21-02.12.31*	USD	100 000			100 000	80 827	0.01	
CAPITAL ONE FINANCIAL CORP 3.75000% 17-09.03.27*	USD	500 000	200 000		700 000	605 132	0.05	
CARRIER GLOBAL CORP 2.72200% 20-15.02.30*	USD	300 000		300 000				
CARRIER GLOBAL CORP 3.37700% 20-05.04.40*	USD	100 000			100 000	70 516	0.01	
CCO LLC/CAPITAL 5.75000% 18-01.04.48*	USD		300 000		300 000	227 545	0.02	
CELANESE US HOLDINGS LLC 6.16500% 22-15.07.27*	USD	150 000	150 000		300 000	275 212	0.02	
CENOVUS ENERGY INC 2.65000% 21-15.01.32*	USD	100 000			100 000	74 709	0.01	
CENTENE CORP 2.62500% 21-01.08.31*	USD	500 000			500 000	369 682	0.03	
CENTERPOINT ENERGY INC 1.45000% 21-01.06.26*	USD	400 000			400 000	332 721	0.03	
CHARLES SCHWAB CORP 3.20000% 17-02.03.27*	USD	400 000			400 000	342 945	0.03	
CHARTER COMMUNICATIONS OPERATING LLC / 3.90000% 21-01.06.52*	USD		400 000		400 000	229 126	0.02	
CHEVRON CORP 2.89500% 17-03.03.24*	USD	100 000		100 000				
CHEVRON USA INC 3.85000% 21-15.01.28*	USD	300 000			300 000	264 065	0.02	
CHILE, REPUBLIC OF 2.55000% 20-27.01.32*	USD	200 000			200 000	152 275	0.01	
CHILE, REPUBLIC OF 3.50000% 19-25.01.50*	USD	200 000	400 000		600 000	393 777	0.03	
CHUBB INA HOLDINGS INC 1.37500% 20-15.09.30*	USD	100 000			100 000	73 296	0.01	
CHUBB INA HOLDINGS INC 3.05000% 21-15.12.61*	USD	200 000			200 000	120 619	0.01	
CIGNA CORP 4.12500% 19-15.11.25*	USD	400 000		400 000				
CIGNA CORP 4.90000% 19-15.12.48*	USD	150 000			150 000	123 071	0.01	
CIGNA GROUP/THE 5.40000% 23-15.03.33*	USD		250 000		250 000	229 269	0.02	
CISCO SYSTEMS INC 2.95000% 16-28.02.26*	USD	200 000			200 000	173 855	0.01	
CISCO SYSTEMS INC 5.05000% 24-26.02.34*	USD		155 000		155 000	141 488	0.01	
CITIGROUP INC 3.70000% 16-12.01.26*	USD	500 000			500 000	438 438	0.04	
CITIGROUP INC 4.65000% 18-23.07.48*	USD	100 000	200 000		300 000	244 495	0.02	
CITIGROUP INC-SUB 4.45000% 15-29.09.27*	USD	600 000			600 000	525 718	0.04	
CNH INDUSTRIAL CAPITAL LLC 1.45000% 21-15.07.26*	USD	100 000			100 000	82 678	0.01	
COCA-COLA CO 3.45000% 20-25.03.30*	USD	300 000			300 000	254 029	0.02	
COCA-COLA CO/THE 2.60000% 20-01.06.50*	USD	100 000			100 000	58 895	0.00	
COLGATE-PALMOLIVE CO 3.25000% 22-15.08.32*	USD	250 000			250 000	203 667	0.02	
COMCAST CORP 4.15000% 18-15.10.28*	USD	500 000			500 000	439 544	0.04	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.87500% 21-15.09.31*	USD	215 000			215 000	157 234	0.01	
CONAGRA BRANDS INC 1.37500% 20-01.11.27*	USD	100 000			100 000	78 811	0.01	
CONSOLIDATED EDISON CO OF NEW YORK INC 2.40000% 21-15.06.31*	USD	500 000			500 000	383 193	0.03	
CONSOLIDATED EDISON CO OF NEW YORK INC 5.90000% 23-15.11.53*	USD		200 000		200 000	192 256	0.02	
CONSTELLATION BRANDS INC 3.70000% 16-06.12.26*	USD	300 000			300 000	260 669	0.02	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.00000% 19-30.09.29*	USD	500 000			500 000	398 560	0.03	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.70000% 19-30.01.50*	USD		200 000		200 000	123 903	0.01	
COSTCO WHOLESALE CORP 3.00000% 17-18.05.27*	USD	100 000			100 000	86 165	0.01	
CREDIT SUISSE AG/NEW YORK NY 7.95000% 23-09.01.25*	USD	295 000			295 000	270 112	0.02	
CROWN CASTLE INTERNATIONAL CORP 3.70000% 16-15.06.26*	USD	200 000			200 000	173 968	0.01	
CROWN CASTLE INTERNATIONAL CORP 2.10000% 21-01.04.31*	USD	200 000			200 000	145 815	0.01	
CSX CORP 3.80000% 20-15.04.50*	USD	300 000			300 000	211 010	0.02	
CVS HEALTH CORP 1.30000% 20-21.08.27*	USD	200 000			200 000	159 670	0.01	
CVS HEALTH CORP 5.05000% 18-25.03.48*	USD	450 000			450 000	368 098	0.03	
CVS HEALTH CORP 5.30000% 23-01.06.33*	USD		380 000		380 000	343 071	0.03	
DANAHER CORP 3.35000% 15-15.09.25*	USD	100 000			100 000	88 093	0.01	
DANONE-144A 2.94700% 16-02.11.26*	USD	300 000			300 000	256 489	0.02	
DEERE & CO 3.90000% 12-09.06.42*	USD	100 000			100 000	77 816	0.01	
DELL INTERNATIONAL LLC / EMC CORP 5.25000% 23-01.02.28*	USD		300 000		300 000	273 487	0.02	
DELL INTERNATIONAL LLC / EMC CORP 8.35000% 21-15.07.46*	USD	100 000			100 000	116 504	0.01	
DEVON ENERGY CORP 5.00000% 15-15.06.45*	USD	200 000			200 000	159 835	0.01	
DIAGEO CAPITAL PLC 2.00000% 20-29.04.30*	USD	300 000			300 000	229 933	0.02	
DIGITAL REALTY TRUST LP 3.60000% 19-01.07.29*	USD		300 000		300 000	248 974	0.02	
DOLLAR GENERAL CORP 5.45000% 23-05.07.33*	USD		250 000		250 000	225 881	0.02	
DOMINION ENERGY INC 4.70000% 14-01.12.44*	USD	100 000			100 000	78 284	0.01	
DOMINION ENERGY INC 4.85000% 22-15.08.52*	USD	200 000		100 000	100 000	80 524	0.01	
DOW CHEMICAL CO 4.80000% 19-30.11.28*	USD	200 000			200 000	179 699	0.01	
DOW CHEMICAL CO/THE 4.37500% 12-15.11.42*	USD	100 000	150 000		250 000	192 413	0.02	
DUKE ENERGY CORP 5.00000% 22-15.08.52*	USD	200 000	200 000		400 000	326 114	0.03	
DUPONT DE NEMOURS INC 4.72500% 18-15.11.28*	USD	200 000			200 000	179 887	0.01	
EATON CORP 4.15000% 22-15.03.33*	USD	145 000			145 000	123 888	0.01	
EBAY INC 2.70000% 20-11.03.30*	USD	100 000			100 000	79 735	0.01	
ECOLAB INC 2.70000% 21-15.12.51*	USD	100 000			100 000	58 239	0.00	
EDISON INTERNATIONAL 5.75000% 19-15.06.27*	USD	400 000		400 000				
ELI LILLY & CO 2.75000% 15-01.06.25*	USD	100 000			100 000	87 704	0.01	



Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ELI LILLY & CO 4.70000% 23-27.02.33*	USD	300 000			300 000	269 513	0.02	
EMERSON ELECTRIC CO 2.75000% 20-15.10.50*	USD	250 000			250 000	145 667	0.01	
EMERSON ELECTRIC CO 3.15000% 15-01.06.25*	USD	100 000			100 000	88 001	0.01	
ENBRIDGE INC 2.50000% 21-01.08.33*	USD	300 000			300 000	217 725	0.02	
ENEL FINANCE INTERNATIONAL NV-REG-S 3.50000% 17-06.04.28*	USD	200 000			200 000	169 781	0.01	
ENTERPRISE PRODUCTS OPERATING LLC 4.85000% 13-15.03.44*	USD	350 000			350 000	294 610	0.02	
ENTERPRISE PRODUCTS OPERATING LP 2.80000% 20-31.01.30*	USD	100 000	300 000		400 000	322 920	0.03	
EQT CORP 5.75000% 24-01.02.34*	USD		65 000		65 000	58 352	0.00	
EQUINIX INC 2.62500% 19-18.11.24*	USD	100 000			100 000	88 256	0.01	
EQUINIX INC 2.90000% 19-18.11.26*	USD		300 000		300 000	253 471	0.02	
EQUINOR ASA 2.87500% 20-06.04.25*	USD	500 000			500 000	439 856	0.04	
EQUINOR ASA 3.62500% 18-10.09.28*	USD	200 000			200 000	173 362	0.01	
ESTEE LAUDER COS INC/THE 5.15000% 23-15.05.53*	USD		200 000		200 000	175 184	0.01	
EUROPEAN INVESTMENT BANK 1.25000% 21-14.02.31*	USD	300 000			300 000	221 955	0.02	
EVERGY INC 2.45000% 19-15.09.24*	USD	250 000			250 000	221 666	0.02	
EVERSOURCE ENERGY 3.37500% 22-01.03.32*	USD	300 000	200 000		500 000	391 853	0.03	
EXELON CORP 4.05000% 20-15.04.30*	USD	400 000			400 000	339 773	0.03	
EXPORT DEVELOPMENT CANADA 3.87500% 23-14.02.28*	USD		400 000		400 000	352 952	0.03	
EXXON MOBIL CORP 2.70900% 15-06.03.25*	USD	200 000			200 000	176 136	0.01	
EXXON MOBIL CORP 3.45200% 20-15.04.51*	USD	300 000			300 000	204 707	0.02	
FEDEX CORP 3.40000% 18-15.02.28*	USD	200 000			200 000	170 806	0.01	
FEDEX CORP 5.25000% 20-15.05.50*	USD	100 000			100 000	86 272	0.01	
FIDELITY NATIONAL INFO SERVICES 2.25000% 21-01.03.31*	USD	100 000		100 000				
FISERV INC 3.50000% 19-01.07.29*	USD	400 000			400 000	335 481	0.03	
FOX CORP 4.03000% 20-25.01.24*	USD	100 000		100 000				
FOX CORP 6.50000% 23-13.10.33*	USD		300 000		300 000	286 202	0.02	
FREEMONT-MCMORAN INC 5.40000% 14-14.11.34*	USD	250 000			250 000	222 443	0.02	
GATX CORP 4.90000% 22-15.03.33*	USD	200 000			200 000	173 366	0.01	
GENERAL DYNAMICS CORP 3.62500% 20-01.04.30*	USD	400 000			400 000	338 661	0.03	
GENERAL MILLS INC 2.25000% 21-14.10.31*	USD	300 000			300 000	223 416	0.02	
GENERAL MOTORS FINANCIAL CO INC 1.50000% 21-10.06.26*	USD	500 000			500 000	414 257	0.03	
GENERAL MOTORS FINANCIAL CO INC 2.70000% 21-10.06.31*	USD	500 000	300 000	300 000	500 000	375 395	0.03	
GILEAD SCIENCES INC 2.95000% 16-01.03.27*	USD	100 000			100 000	85 639	0.01	
GILEAD SCIENCES INC 2.80000% 20-01.10.50*	USD	275 000			275 000	161 456	0.01	
GLAXOSMITHKLINE CAPITAL PLC 3.37500% 19-01.06.29*	USD	300 000			300 000	254 654	0.02	
GLOBAL PAYMENTS INC 5.40000% 22-15.08.32*	USD	300 000			300 000	267 982	0.02	
GOLDMAN SACHS GROUP INC 6.25000% 11-01.02.41*	USD	300 000			300 000	294 223	0.02	
GOLDMAN SACHS GROUP INC 3.62500% 19-20.02.24*	USD	700 000		700 000				
GOLDMAN SACHS GROUP INC 2.60000% 20-07.02.30*	USD		400 000		400 000	315 359	0.03	
GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.62500% 22-24.03.32*	USD		250 000		250 000	202 930	0.02	
HALLIBURTON CO 5.00000% 15-15.11.45*	USD	100 000			100 000	84 563	0.01	
HCA INC 5.50000% 17-15.06.47*	USD	300 000			300 000	256 869	0.02	
HEALTHPEAK OP LLC 2.12500% 21-01.12.28*	USD		200 000		200 000	158 421	0.01	
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.25*	USD	300 000			300 000	268 406	0.02	
HOME DEPOT INC 2.70000% 20-15.04.30*	USD	150 000			150 000	120 343	0.01	
HOME DEPOT INC 3.62500% 22-15.04.52*	USD	100 000			100 000	68 792	0.01	
HOME DEPOT INC/THE 4.95000% 23-30.09.26*	USD		240 000		240 000	216 518	0.02	
HOME DEPOT INC/THE 5.87500% 06-16.12.36*	USD	300 000			300 000	290 190	0.02	
HONEYWELL INTERNATIONAL INC 1.95000% 20-01.06.30*	USD	250 000			250 000	191 827	0.02	
HONEYWELL INTERNATIONAL INC 1.75000% 21-01.09.31*	USD	150 000			150 000	109 654	0.01	
HONG KONG AIRPORT AUTHORITY-REG-S 2.50000% 22-12.01.32*	USD	400 000			400 000	310 119	0.03	
HOST HOTELS & RESORTS LP 3.37500% 19-15.12.29*	USD	250 000			250 000	200 544	0.02	
HP INC 1.45000% 22-17.06.26*	USD	150 000		150 000				
HP INC 4.75000% 22-15.01.28*	USD		400 000		400 000	358 185	0.03	
HSBC HOLDINGS PLC-SUB 6.50000% 07-15.09.37*	USD	100 000			100 000	95 917	0.01	
HUMANA INC 3.70000% 22-23.03.29*	USD	300 000			300 000	254 275	0.02	
HUNGARY, REPUBLIC OF-REG-S 3.12500% 21-21.09.51*	USD	200 000			200 000	114 051	0.01	
IMPERIAL BRANDS FINANCE PLC-144A 4.25000% 15-21.07.25*	USD	300 000			300 000	265 262	0.02	
INDONESIA, REPUBLIC OF 4.85000% 23-11.01.33*	USD	500 000			500 000	446 500	0.04	
INDONESIA, REPUBLIC OF 5.65000% 23-11.01.53*	USD	400 000			400 000	374 969	0.03	
INTEL CORP 3.73400% 18-08.12.47*	USD	100 000			100 000	69 976	0.01	
INTEL CORP 3.75000% 20-25.03.27*	USD	400 000			400 000	349 744	0.03	
INTEL CORP 4.90000% 22-05.08.52*	USD	200 000	150 000		350 000	294 282	0.02	
INTER-AMERICAN DEVELOPMENT BANK 2.00000% 19-23.07.26*	USD	200 000			200 000	169 808	0.01	
INTERCONTINENTAL EXCHANGE INC 3.750000% 15-01.12.25*	USD	400 000			400 000	352 629	0.03	
INTERCONTINENTAL EXCH INC 5.20000% 22-15.06.62*	USD	150 000			150 000	132 177	0.01	
INTERN BK FOR RECONSTR & DEVELP 3.50000% 23-12.07.28*	USD		250 000		250 000	217 601	0.02	
INTERNATIONAL BANK FOR RECONSTRUCTION 4.75000% 23-14.11.33*	USD		400 000		400 000	371 337	0.03	
INTERNATIONAL BUSINESS MACHINES CORP 4.70000% 16-19.02.46*	USD	100 000			100 000	83 007	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 3.30000% 19-15.05.26*	USD	550 000			550 000	477 983	0.04	
INTERNATIONAL BUSINESS MACHINES CORP 5.10000% 23-06.02.53*	USD		200 000	100 000	100 000	87 220	0.01	
INTERNATIONAL PAPER CO 4.35000% 17-15.08.48*	USD		200 000		200 000	152 145	0.01	
INTERPUBLIC GROUP OF COS INC 4.65000% 18-01.10.28*	USD	200 000			200 000	176 955	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
INTL BK FOR RECONSTR & DEVT WORLD BANK 3.00000% 18-27.09.23*	USD	800 000		800 000				
INTUIT INC 5.25000% 23-15.09.26*	USD		150 000		150 000	136 370	0.01	
ITALY, REPUBLIC OF 1.25000% 20-17.02.26*	USD	200 000			200 000	167 082	0.01	
J M SMUCKER CO/THE 6.50000% 23-15.11.53*	USD		250 000		250 000	250 053	0.02	
JAPAN BANK FOR INTL COOPERATION 2.75000% 16-21.01.26*	USD	400 000			400 000	346 416	0.03	
JAPAN BANK FOR INTL COOPERATION 1.87500% 21-15.04.31*	USD	400 000			400 000	302 081	0.02	
JOHNSON & JOHNSON 1.30000% 20-01.09.30*	USD	400 000			400 000	298 023	0.02	
JOHNSON & JOHNSON 3.70000% 16-01.03.46*	USD	150 000			150 000	112 822	0.01	
JOHNSON CONTROLS INTERNATIONAL PLC 1.75000% 20-15.09.30*	USD	150 000			150 000	111 142	0.01	
JPMORGAN CHASE & CO 3.90000% 15-15.07.25*	USD	700 000			700 000	620 089	0.05	
KAZMUNAYGAS NATIONAL CO JSC-REG-S 3.50000% 20-14.04.33*	USD		200 000		200 000	149 631	0.01	
KELLANOVA 3.25000% 16-01.04.26*	USD	150 000			150 000	130 298	0.01	
KEURIG DR PEPPER INC 3.40000% 15-15.11.25*	USD	100 000			100 000	87 415	0.01	
KEURIG DR PEPPER INC 3.80000% 20-01.05.50*	USD	200 000			200 000	137 923	0.01	
KEYBANK NA/CLEVELAND OH 4.15000% 22-08.08.25*	USD	250 000			250 000	218 878	0.02	
KILROY REALTY LP 6.25000% 24-15.01.36*	USD		50 000		50 000	43 991	0.00	
KIMBERLY-CLARK CORP 2.75000% 16-15.02.26*	USD	100 000			100 000	86 719	0.01	
KIMCO REALTY OP, LLC 4.60000% 22-01.02.33*	USD	200 000			200 000	170 527	0.01	
KINDER MORGAN INC 2.00000% 20-15.02.31*	USD		300 000		300 000	222 235	0.02	
KINDER MORGAN INC 5.20000% 18-01.03.48*	USD	100 000			100 000	81 054	0.01	
KLA CORP 4.65000% 22-15.07.32*	USD	200 000			200 000	177 268	0.01	
KOREA DEVELOPMENT BANK/THE 1.37500% 21-25.04.27*	USD	400 000			400 000	325 445	0.03	
KOREA GAS CORP-REG-S 4.87500% 23-05.07.28*	USD		200 000		200 000	179 886	0.01	
KRAFT HEINZ FOODS CO 4.37500% 16-01.06.46*	USD	300 000			300 000	228 204	0.02	
KREDITANSTALT FUER WIEDERAUFBAU 4.12500% 23-15.07.33*	USD		500 000		500 000	442 348	0.04	
KROGER CO 3.50000% 16-01.02.26*	USD	100 000			100 000	87 468	0.01	
L3HARRIS TECHNOLOGIES INC 5.40000% 23-31.07.33*	USD		400 000		400 000	362 544	0.03	
LANDWIRTSCHAFTLICHE RENTENBANK 0.87500% 21-30.03.26*	USD	150 000			150 000	125 298	0.01	
LINCOLN NATIONAL CORP 3.40000% 20-15.01.31*	USD		300 000		300 000	237 744	0.02	
LOWE'S COS IN 4.25000% 22-01.04.52*	USD	100 000			100 000	73 794	0.01	
LOWE'S COS INC 3.10000% 17-03.05.27*	USD	400 000			400 000	341 663	0.03	
LOWE'S COS INC 5.62500% 22-15.04.53*	USD	200 000			200 000	181 943	0.02	
MANULIFE FINANCIAL CORP 4.15000% 16-04.03.26*	USD	100 000			100 000	88 560	0.01	
MARRIOTT INTERNATIONAL INC 2.75000% 21-15.10.33*	USD		200 000		200 000	146 403	0.01	
MARSH & MCLENNAN COS INC 4.75000% 19-15.03.39*	USD	100 000			100 000	85 458	0.01	
MARSH & MCLENNAN COS INC 5.45000% 23-15.03.53*	USD		150 000		150 000	135 984	0.01	
MASTERCARD INC 2.95000% 16-21.11.26*	USD	100 000			100 000	85 995	0.01	
MASTERCARD INC 3.85000% 20-26.03.50*	USD	200 000			200 000	149 057	0.01	
MERCK & CO INC 2.15000% 21-10.12.31*	USD	200 000			200 000	150 770	0.01	
MERCK & CO INC 2.75000% 15-10.02.25*	USD	400 000			400 000	352 804	0.03	
MERCK & CO INC 2.75000% 21-10.12.51*	USD		200 000		200 000	117 768	0.01	
METLIFE INC 3.60000% 15-13.11.25*	USD	550 000			550 000	483 316	0.04	
METLIFE INC 5.25000% 23-15.01.54*	USD	150 000			150 000	133 000	0.01	
MICRON TECHNOLOGY INC 3.36600% 21-01.11.41*	USD	200 000			200 000	133 833	0.01	
MICROSOFT CORP 2.92100% 21-17.03.52*	USD	400 000			400 000	254 709	0.02	
MICROSOFT CORP 3.30000% 17-06.02.27*	USD	500 000			500 000	436 518	0.04	
MIYUBISHI UFJ FINANCIAL GROUP INC 3.85000% 16-01.03.26*	USD	260 000			260 000	228 681	0.02	
MIYUBISHI UFJ FINANCIAL GROUP INC 4.15300% 19-07.03.39*	USD	150 000			150 000	122 534	0.01	
MIZUHO FINANCIAL GROUP INC 3.17000% 17-11.09.27*	USD	400 000			400 000	338 081	0.03	
MOLSON COORS BREWING CO 4.20000% 16-15.07.46*	USD	100 000			100 000	75 260	0.01	
MONDELEZ INTERNATIONAL INC 2.75000% 20-13.04.30*	USD	100 000			100 000	80 113	0.01	
MOODY'S CORP 2.00000% 21-19.08.31*	USD	200 000			200 000	146 734	0.01	
MORGAN STANLEY 4.37500% 17-22.01.47*	USD	100 000			100 000	78 973	0.01	
MORGAN STANLEY-SUB 5.00000% 13-24.11.25*	USD	200 000			200 000	179 026	0.01	
MPLX LP 4.50000% 18-15.04.38*	USD	200 000			200 000	159 971	0.01	
MPLX LP 5.50000% 18-15.02.49*	USD		200 000		200 000	171 486	0.01	
NASDAQ INC 3.85000% 16-30.06.26*	USD	200 000			200 000	175 265	0.01	
NASDAQ INC 5.55000% 23-15.02.34*	USD		200 000		200 000	183 179	0.02	
NATIONWIDE BUILDING SOCIETY-144A 1.50000% 21-13.10.26*	USD	400 000			400 000	328 755	0.03	
NATWEST GROUP PLC 3.87500% 16-12.09.23*	USD	200 000		200 000				
NEWMONT CORP 2.60000% 21-15.07.32*	USD	200 000	150 000		350 000	263 841	0.02	
NEXTERA ENERGY CAP 2.44000% 21-15.01.32*	USD	200 000			200 000	148 870	0.01	
NEXTERA ENERGY CAPITAL HOLDINGS INC 4.62500% 22-15.07.27*	USD	500 000			500 000	444 071	0.04	
NIKE INC 2.85000% 20-27.03.30*	USD	300 000		300 000				
NISOURCE INC 0.95000% 20-15.08.25*	USD	200 000			200 000	169 522	0.01	
NISOURCE INC 5.25000% 23-30.03.28*	USD		120 000		120 000	108 827	0.01	
NISSAN MOTOR CO LTD-144A 4.81000% 20-17.09.30*	USD		300 000		300 000	252 316	0.02	
NOMURA HOLDINGS INC 2.67900% 20-16.07.30*	USD	400 000			400 000	308 685	0.03	
NORDIC INVESTMENT BANK 4.37500% 23-14.03.28*	USD	200 000			200 000	179 567	0.01	
NORFOLK SOUTHERN CORP 3.85000% 13-15.01.24*	USD	150 000		150 000				
NORFOLK SOUTHERN CORP 4.55000% 22-01.06.53*	USD	200 000			200 000	157 224	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
NORTHROP GRUMMAN CORP 4.70000% 23-15.03.33*	USD		400 000		400 000	351 715	0.03	
NUCOR CORP 3.95000% 18-01.05.28*	USD	200 000			200 000	174 118	0.01	
NUTRIEN LTD 3.95000% 20-13.05.50*	USD	150 000			150 000	105 382	0.01	
NVIDIA CORP 1.55000% 21-15.06.28*	USD	150 000			150 000	120 450	0.01	
OESTERREICHISCHE KONTROLLBANK AG 0.37500% 20-17.09.25*	USD	300 000			300 000	252 967	0.02	
ONEOK INC 4.55000% 18-15.07.28*	USD	150 000			150 000	132 518	0.01	
ONEOK INC 6.35000% 20-15.01.31*	USD	200 000			200 000	190 729	0.02	
ONTARIO, PROVINCE OF 1.05000% 20-21.05.27*	USD	200 000			200 000	161 553	0.01	
ORACLE CORP 2.40000% 16-15.09.23*	USD	300 000		300 000				
ORACLE CORP 2.87500% 21-25.03.31*	USD	600 000			600 000	469 883	0.04	
ORACLE CORP 3.25000% 17-15.11.27*	USD		500 000		500 000	423 915	0.04	
ORACLE CORP 3.85000% 20-01.04.60*	USD	400 000			400 000	256 418	0.02	
ORACLE CORP 3.95000% 21-25.03.31*	USD	300 000			300 000	205 883	0.02	
OVINTIV INC 5.65000% 23-15.05.28*	USD		300 000		300 000	274 678	0.02	
PANAMA, REPUBLIC OF 4.50000% 20-01.04.56*	USD	400 000			400 000	233 281	0.02	
PANAMA, REPUBLIC OF 6.40000% 22-14.02.35*	USD		200 000		200 000	169 872	0.01	
PAYPAL HOLDINGS INC 2.85000% 19-01.10.29*	USD	300 000			300 000	244 352	0.02	
PEPSICO INC 1.95000% 21-21.10.31*	USD	150 000			150 000	112 291	0.01	
PEPSICO INC 4.20000% 22-18.07.52*	USD	200 000			200 000	157 351	0.01	
PERUSAHAAN PENERBIT SBSN INDONESIA-REG-S 4.40000% 22-06.06.27*	USD	1 000 000			1 000 000	886 118	0.07	
PFIZER INC 2.55000% 20-28.05.40*	USD	300 000			300 000	193 022	0.02	
PFIZER INC 2.62500% 20-01.04.30*	USD	300 000			300 000	240 688	0.02	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75000% 23-19.05.33*	USD		280 000		280 000	248 308	0.02	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.34000% 23-19.05.63*	USD		300 000	100 000	200 000	176 516	0.01	
PHILIP MORRIS INTERNATIONAL INC 4.87500% 13-15.11.43*	USD	125 000			125 000	102 847	0.01	
PHILIP MORRIS INTERNATIONAL INC 5.12500% 22-17.11.27*	USD	400 000			400 000	362 143	0.03	
PNC FINANCIAL SERVICES GROUP INC/THE 2.55000% 20-22.01.30*	USD	400 000	300 000		700 000	550 201	0.05	
POSCO-REG-S 5.62500% 23-17.01.26*	USD	200 000			200 000	180 414	0.01	
PROCTER & GAMBLE CO 3.00000% 20-25.03.30*	USD	300 000			300 000	248 754	0.02	
PROCTER & GAMBLE CO 3.55000% 20-25.03.40*	USD	100 000			100 000	77 091	0.01	
PROGRESSIVE CORP 3.20000% 20-26.03.30*	USD	300 000			300 000	246 499	0.02	
PROSUS NV-REG-S 4.98700% 22-19.01.52*	USD	200 000			200 000	132 471	0.01	
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45000% 21-15.11.31*	USD		300 000		300 000	223 417	0.02	
QATAR, STATE OF-REG-S 3.75000% 20-16.04.30*	USD	400 000			400 000	346 049	0.03	
QATAR, STATE OF-REG-S 4.40000% 20-16.04.50*	USD	200 000			200 000	159 480	0.01	
QATARENERGY-REG-S 2.25000% 21-12.07.31*	USD	200 000	200 000		400 000	301 960	0.02	
QUALCOMM INC 1.30000% 21-20.05.28*	USD	100 000			100 000	78 969	0.01	
QUALCOMM INC 4.30000% 17-20.05.47*	USD	200 000			200 000	158 825	0.01	
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD	250 000			250 000	161 671	0.01	
REPUBLIC OF ITALY GOV INTERN BOND 3.87500% 21-06.05.51*	USD	200 000			200 000	128 006	0.01	
REPUBLIC SERVICES INC 3.37500% 17-15.11.27*	USD	400 000			400 000	342 427	0.03	
RIO TINTO FINANCE USA LTD 7.12500% 08-15.07.28*	USD	200 000			200 000	196 504	0.02	
ROCHE HOLDINGS INC-REG-S 4.98500% 24-08.03.34*	USD		200 000		200 000	181 407	0.02	
ROMANIAN GOVT INT BND-REG-S 5.25000% 22-25.11.27*	USD	400 000			400 000	355 214	0.03	
ROPER TECHNOLOGIES INC 1.00000% 20-15.09.25*	USD	150 000			150 000	127 028	0.01	
RTX CORP 2.25000% 20-01.07.30*	USD	200 000			200 000	153 791	0.01	
RTX CORP 3.03000% 21-15.03.52*	USD	325 000			325 000	193 828	0.02	
RTX CORP 4.12500% 18-16.11.28*	USD		300 000		300 000	261 370	0.02	
SABINE PASS LIQUEFACTION LLC 5.62500% 16-01.03.25*	USD	300 000			300 000	269 974	0.02	
SALESFORCE.COM INC 1.50000% 21-15.07.28*	USD	150 000			150 000	118 837	0.01	
SANDS CHINA LTD STEP-UP/DOWN 19-08.08.28*	USD		200 000		200 000	176 666	0.01	
SCHLUMBERGER INVESTMENT SA 2.65000% 20-26.06.30*	USD	300 000			300 000	239 359	0.02	
SHELL INTERNATIONAL FINANCE BV 4.12500% 15-11.05.35*	USD	600 000			600 000	505 523	0.04	
SHERWIN-WILLIAMS CO 3.80000% 19-15.08.49*	USD	100 000			100 000	71 000	0.01	
SHIRE ACQUISITIONS INVT IRELAND DAC 2.87500% 16-23.09.23*	USD	68 000		68 000				
SHIRE ACQUISITIONS INVT IRELAND DAC 3.20000% 16-23.09.26*	USD	300 000			300 000	258 453	0.02	
SIMON PROPERTY GROUP LP 3.37500% 17-01.12.27*	USD	400 000			400 000	341 221	0.03	
SIMON PROPERTY GROUP LP 5.85000% 23-08.03.53*	USD		150 000		150 000	139 145	0.01	
SOUTHERN CO 3.25000% 16-01.07.26*	USD	200 000			200 000	173 118	0.01	
STANDARD CHARTERED PLC-REG-S 4.05000% 16-12.04.26*	USD	200 000			200 000	175 125	0.01	
STANLEY BLACK & DECKER INC 2.75000% 20-15.11.50*	USD	100 000			100 000	53 337	0.00	
STARBUCKS CORP 3.50000% 20-15.11.50*	USD	100 000	200 000		300 000	199 975	0.02	
STATE OF ISRAEL-REG-S 3.80000% 20-13.05.60*	USD	200 000			200 000	124 297	0.01	
STATE STREET CORP 2.40000% 20-24.01.30*	USD	400 000			400 000	317 103	0.03	
SUMITOMO MITSUI FIN GP INC 3.04000% 19-16.07.29*	USD	800 000		200 000	600 000	490 024	0.04	
SVENSK EXPORTKREDIT AB 0.50000% 20-26.08.25*	USD	300 000			300 000	253 694	0.02	
SYSCO CORP 5.95000% 20-01.04.30*	USD	100 000	250 000		350 000	328 697	0.03	
TARGA RESOURCES CORP 6.12500% 23-15.03.33*	USD		200 000		200 000	187 935	0.02	
TARGET CORP 3.50000% 14-01.07.24*	USD	100 000			100 000	89 642	0.01	
TARGET CORP 4.80000% 23-15.01.53*	USD		200 000		200 000	169 418	0.01	
TELEFONICA EMISIONES SA 4.10300% 17-08.03.27*	USD	450 000		241 000	209 000	183 066	0.02	
TELEFONICA EMISIONES SA 5.21300% 17-08.03.47*	USD		200 000		200 000	165 757	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
TENNESSEE VALLEY AUTHORITY 3.50000% 12-15.12.42*	USD	350 000			350 000	261 316	0.02	
TEXAS INSTRUMENT INC 4.60000% 22-15.02.28*	USD	200 000			200 000	180 203	0.01	
TEXAS INSTRUMENTS INC 5.05000% 23-18.05.63*	USD		100 000		100 000	87 717	0.01	
THERMO FISHER SCIENTIFIC INC 0.79700% 21-18.10.23*	USD	150 000		150 000				
THERMO FISHER SCIENTIFIC INC 5.20000% 23-31.01.34*	USD		200 000		200 000	183 713	0.02	
TIME WARNER CABLE LLC 5.50000% 11-01.09.41*	USD		300 000		300 000	224 934	0.02	
TOTAL CAPITAL INTERNATIONAL SA 3.46100% 19-12.07.49*	USD	200 000			200 000	135 782	0.01	
TOYOTA MOTOR CORP 1.33900% 21-25.03.26*	USD	650 000			650 000	546 304	0.05	
TRANSCANADA PIPELINES LTD 4.10000% 20-15.04.30*	USD	100 000			100 000	85 061	0.01	
TRAVELERS COMPANIES INC 3.75000% 16-15.05.46*	USD	250 000			250 000	181 555	0.02	
TSMC ARIZONA CORP 4.25000% 22-22.04.32*	USD	200 000			200 000	174 889	0.01	
TYSON FOODS INC 3.95000% 14-15.08.24*	USD	100 000			100 000	89 540	0.01	
UBS GROUP AG 3.75000% 16-26.03.25*	USD	250 000		250 000				
UBS GROUP AG 3.75000% 23-26.03.25*	USD		250 000		250 000	220 927	0.02	
UBS GROUP AG 4.87500% 23-15.05.45*	USD		250 000		250 000	209 294	0.02	
UBS GROUP AG-REG-S 4.87500% 15-15.05.45*	USD	250 000		250 000				
UNION PACIFIC CORP 3.79900% 16-01.10.51*	USD	100 000			100 000	71 874	0.01	
UNION PACIFIC CORP 3.37500% 22-14.02.42*	USD	400 000			400 000	285 865	0.02	
UNITED PARCEL SERVICE INC 6.20000% 08-15.01.38*	USD	200 000			200 000	199 355	0.02	
UNITED PARCEL SERVICE INC 2.50000% 19-01.09.29*	USD	300 000		300 000				
UNITED PARCEL SERVICE INC 3.90000% 20-01.04.25*	USD	100 000			100 000	88 904	0.01	
UNITEDHEALTH GROUP INC 2.00000% 20-15.05.30*	USD	300 000	300 000		600 000	459 295	0.04	
UNITEDHEALTH GROUP INC 3.05000% 21-15.05.41*	USD	200 000		200 000				
UNITEDHEALTH GROUP INC 4.75000% 22-15.05.52*	USD	100 000	200 000		300 000	250 601	0.02	
UNITEDHEALTH GROUP INC 4.95000% 22-15.05.62*	USD		150 000		150 000	126 166	0.01	
URUGUAY, REPUBLIC OF 4.37500% 15-27.10.27*	USD	100 000			100 000	89 282	0.01	
US BANCORP-SUB 3.00000% 19-30.07.29*	USD	500 000			500 000	402 331	0.03	
VALERO ENERGY CORP 3.65000% 21-01.12.51*	USD	200 000			200 000	130 371	0.01	
VENTAS REALTY LP 2.50000% 21-01.09.31*	USD	200 000			200 000	147 973	0.01	
VENTAS REALTY LP 3.00000% 19-15.01.30*	USD	100 000		100 000				
VERIZON COMMUNICATIONS INC 3.00000% 20-20.11.60*	USD	300 000			300 000	168 499	0.01	
VERIZON COMMUNICATIONS INC 3.55000% 21-22.03.51*	USD	100 000		100 000				
VERIZON COMMUNICATIONS INC 2.10000% 21-22.03.28*	USD	715 000			715 000	579 770	0.05	
VERIZON COMMUNICATIONS INC 3.40000% 21-22.03.41*	USD	450 000			450 000	316 795	0.03	
VIACOMCBS INC 4.20000% 20-19.05.32*	USD	400 000			400 000	299 304	0.02	
VICI PROPERTIES LP 4.95000% 22-15.02.30*	USD	400 000			400 000	348 410	0.03	
VIRGINIA ELECTRIC AND POWER CO 2.40000% 22-30.03.32*	USD	100 000	300 000		400 000	298 718	0.02	
VISA INC 4.30000% 15-14.12.45*	USD	250 000			250 000	203 077	0.02	
VMWARE LLC 2.20000% 21-15.08.31*	USD	250 000			250 000	183 244	0.02	
VODAFONE GROUP PLC 5.75000% 23-10.02.63*	USD	300 000			300 000	273 156	0.02	
WAL-MART STORES INC 1.80000% 21-22.09.31*	USD	150 000			150 000	112 170	0.01	
WALGREENS BOOTS ALLIANCE INC 3.45000% 16-01.06.26*	USD	300 000		300 000				
WALMART INC 4.05000% 18-29.06.48*	USD	100 000			100 000	78 258	0.01	
WALT DISNEY CO 2.65000% 20-13.01.31*	USD	400 000			400 000	317 180	0.03	
WALT DISNEY CO 3.60000% 20-13.01.51*	USD	400 000			400 000	279 099	0.02	
WASTE CONNECTIONS INC 5.00000% 24-01.03.34*	USD		80 000		80 000	71 361	0.01	
WASTE MANAGEMENT INC 3.15000% 17-15.11.27*	USD	100 000	200 000		300 000	256 125	0.02	
WEC ENERGY GROUP INC 1.37500% 20-15.10.27*	USD	200 000			200 000	158 688	0.01	
WESTERN MIDSTREAM OPERATING LP 6.15000% 23-01.04.33*	USD		200 000		200 000	184 700	0.02	
WESTPAC BANKING CORP-SUB 2.96300% 20-16.11.40*	USD	100 000			100 000	63 569	0.01	
WESTPAC BANKING CORP-SUB 6.82000% 23-17.11.33*	USD		500 000		500 000	489 464	0.04	
WILLIAMS COMPANIES INC 2.60000% 21-15.03.31*	USD	300 000			300 000	230 225	0.02	
WILLIAMS COS INC/THE 3.75000% 17-15.06.27*	USD	200 000			200 000	173 352	0.01	
WRKCO INC 3.00000% 20-15.06.33*	USD	200 000			200 000	152 409	0.01	
ZOTIS INC 5.60000% 22-16.11.32*	USD	100 000			100 000	93 479	0.01	
<b>TOTAL USD</b>						<b>86 675 581</b>	<b>7.17</b>	
<b>Total Notes, fixed rate</b>						<b>108 458 596</b>	<b>8.97</b>	

### Notes, zero coupon

#### EUR

ALLIANZ FINANCE II BV-REG-S 0.00000% 21-22.11.26*	EUR	300 000			300 000	269 525	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	500 000			500 000	299 122	0.02	
COMCAST CORP 0.00000% 21-14.09.26*	EUR	300 000			300 000	268 708	0.02	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.00000% 20-13.10.27*	EUR	700 000			700 000	617 578	0.05	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 19-15.09.24*	EUR	400 000			400 000	382 616	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 21-15.09.26*	EUR	200 000			200 000	181 507	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	1 000 000			1 000 000	795 131	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	1 000 000	1 000 000		2 000 000	1 860 898	0.15	
<b>TOTAL EUR</b>						<b>4 675 086</b>	<b>0.39</b>	
<b>Total Notes, zero coupon</b>						<b>4 675 086</b>	<b>0.39</b>	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, floating rate</b>								
<b>CAD</b>								
CANADIAN IMPERIAL BK OF COMM-SUB COCO 2.950%/VAR 19-19.06.29*	CAD	400 000		400 000				
<b>TOTAL CAD</b>							<b>0.00</b>	
<b>EUR</b>								
BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR	100 000			100 000	100 822	0.01	
BARCLAYS PLC-REG-S 0.577%/VAR 21-09.08.29*	EUR	350 000			350 000	296 187	0.02	
CITIGROUP INC-REG-S 4.112%/VAR 22-22.09.33*	EUR	200 000			200 000	201 288	0.02	
DEUTSCHE BOERSE AG-REG-S-SUB 1.250%/VAR 20-16.06.47*	EUR	100 000			100 000	88 953	0.01	
ENEL SPA-REG-S-SUB 1.375%/VAR 21-PRP*	EUR	300 000			300 000	259 285	0.02	
ENI SPA-REG-S-SUB 3.375%/VAR 20-PRP*	EUR		150 000		150 000	135 151	0.01	
HANNOVER RUECK SE-REG-S-SUB 5.875%/VAR 22-26.08.43*	EUR		200 000		200 000	218 980	0.02	
HSBC HOLDINGS PLC-REG-S 0.641%/VAR 21-24.09.29*	EUR	450 000			450 000	384 238	0.03	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 1.874%/VAR 20-PRP*	EUR	200 000			200 000	184 884	0.02	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 1.825%/VAR 21-PRP*	EUR	100 000	100 000		200 000	166 539	0.01	
ING GROEP NV-REG-S 0.250%/VAR 21-01.02.30*	EUR	400 000			400 000	329 823	0.03	
MORGAN STANLEY 0.406%/VAR 21-29.10.27*	EUR	300 000			300 000	269 260	0.02	
MORGAN STANLEY 3.955%/VAR 24-21.03.35*	EUR		240 000		240 000	236 907	0.02	
ORSTED A/S-REG-S-SUB 1.750%/VAR 19-09.12.3019*	EUR	100 000			100 000	87 619	0.01	
SAMPO OYJ-REG-S-SUB 2.500%/VAR 20-03.09.52*	EUR	150 000			150 000	126 037	0.01	
SWEDBANK AB-REG-S 0.300%/VAR 21-20.05.27*	EUR	200 000			200 000	180 968	0.01	
SWISS RE FIN UK PLC-REG-S-SUB 2.714%/VAR 20-04.06.52*	EUR	100 000			100 000	86 203	0.01	
UBS GROUP AG-REG-S 2.125%/VAR 22-13.10.26*	EUR	400 000			400 000	378 752	0.03	
<b>TOTAL EUR</b>							<b>3 731 896</b>	<b>0.31</b>
<b>GBP</b>								
BARCLAYS PLC-REG-S SUB 3.750%/VAR 20-22.11.30*	GBP	200 000			200 000	218 255	0.02	
MORGAN STANLEY 5.789%/VAR 22-18.11.33*	GBP	200 000			200 000	238 777	0.02	
<b>TOTAL GBP</b>							<b>457 032</b>	<b>0.04</b>
<b>USD</b>								
AMERICAN EXPRESS CO 5.282%/VAR 23-27.07.29*	USD		400 000		400 000	362 521	0.03	
BANCO SANTANDER SA 4.175%/VAR 22-24.03.28*	USD	200 000			200 000	173 629	0.01	
BANK OF AMERICA CORP 4.271%/VAR 18-23.07.29*	USD	1 000 000		400 000	600 000	520 919	0.04	
BANK OF AMERICA CORP 2.551%/VAR 22-04.02.28*	USD		700 000		700 000	586 053	0.05	
BANK OF AMERICA CORP 5.015%/VAR 22-22.07.33*	USD	400 000	250 000		650 000	576 239	0.05	
BANK OF NOVA SCOTIA-SUB COCO 4.588%/VAR 22-04.05.37*	USD	200 000			200 000	163 295	0.01	
BARCLAYS PLC 2.852%/VAR 20-07.05.26*	USD	700 000			700 000	611 134	0.05	
CITIGROUP INC 2.572%/VAR 20-03.06.31*	USD	500 000			500 000	384 822	0.03	
CITIGROUP INC 4.910%/VAR 22-24.05.33*	USD	300 000			300 000	260 501	0.02	
DEUTSCHE BANK AG/NEW YORK NY 2.311%/VAR 21-16.11.27*	USD	450 000			450 000	370 564	0.03	
DEUTSCHE BANK AG/NEW YORK NY 6.819%/VAR 23-20.11.29*	USD		150 000		150 000	141 239	0.01	
GOLDMAN SACHS GROUP INC 2.615%/VAR 21-22.04.32*	USD	100 000			100 000	75 591	0.01	
GOLDMAN SACHS GROUP INC/THE 1.542%/VAR 21-10.09.27*	USD	300 000			300 000	246 906	0.02	
GOLDMAN SACHS GROUP INC/THE 3.102%/VAR 22-24.02.33*	USD	600 000	200 000		800 000	616 256	0.05	
HSBC HOLDINGS PLC 2.251%/VAR 21-22.11.27*	USD	600 000			600 000	498 071	0.04	
HSBC HOLDINGS PLC-SUB 4.762%/VAR 22-29.03.33*	USD	400 000			400 000	334 851	0.03	
ING GROEP NV 4.017%/VAR 22-28.03.28*	USD		200 000		200 000	173 567	0.01	
JP MORGAN CHASE & CO 3.882%/VAR 17-24.07.38*	USD	600 000			600 000	467 194	0.04	
JP MORGAN CHASE & CO 3.328%/VAR 21-22.04.52*	USD	100 000	300 000		400 000	261 315	0.02	
JPMORGAN CHASE & CO 2.522%/VAR 20-22.04.31*	USD	600 000			600 000	467 075	0.04	
JPMORGAN CHASE & CO 1.045%/VAR 20-19.11.26*	USD	300 000			300 000	251 942	0.02	
JPMORGAN CHASE & CO 1.040%/VAR 21-04.02.27*	USD	600 000			600 000	500 135	0.04	
JPMORGAN CHASE-SUB 5.717%/VAR 22-14.09.33*	USD		250 000		250 000	229 670	0.02	
LLOYDS BANKING GROUP-SUB 3.369%/VAR 21-14.12.46*	USD	400 000			400 000	251 642	0.02	
MACQUARIE GROUP LTD-REG-S 6.255%/VAR 23-07.12.34*	USD		200 000		200 000	188 461	0.02	
MACQUARIE GRP LTD-REG-S 1.340%/VAR 21-12.01.27*	USD	600 000			600 000	501 242	0.04	
METLIFE INC-SUB 6.400%/3M LIBOR+220.5BP 06-15.12.36*	USD	100 000			100 000	92 228	0.01	
MITSUBISHI UFJ FINANCIAL GROUP 2.341%/VAR 22-19.01.28*	USD	400 000			400 000	334 134	0.03	
MORGAN STANLEY 2.802%/VAR 21-25.01.52*	USD	100 000			100 000	58 966	0.00	
MORGAN STANLEY 3.620%/VAR 22-17.04.25*	USD	700 000		700 000				
MORGAN STANLEY 5.164%/VAR 23-20.04.29*	USD		500 000		500 000	449 987	0.04	
MORGAN STANLEY 5.424%/VAR 23-21.07.34*	USD		80 000		80 000	72 279	0.01	
MORGAN STANLEY-SUB 5.297%/VAR 22-20.04.37*	USD	600 000			600 000	518 478	0.04	
NATWEST GROUP PLC 5.808%/VAR 23-13.09.29*	USD		300 000		300 000	274 363	0.02	
SANTANDER HOLDINGS USA INC 6.499%/VAR 23-09.03.29*	USD		250 000		250 000	230 310	0.02	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SANTANDER UK GROUP HOLDINGS PLC 1.673%/VAR 21-14.06.27*	USD	200 000			200 000	164 787	0.01	
SOCIETE GENERALE SA-144A 2.889%/VAR 21-09.06.32*	USD	200 000			200 000	148 054	0.01	
SOUTHERN CO/THE-SUB 4.000%/ VAR 20-15.01.51*	USD	300 000			300 000	259 770	0.02	
UBS GROUP AG-144A 5.711%/VAR 23-12.01.27*	USD		400 000		400 000	361 392	0.03	
WABTEC CORP/DE STEP-UP/RATING LINKED 18-15.03.24*	USD	200 000		200 000				
WESTPAC BANKING CORP-SUB 2.894%/VAR 20-04.02.30*	USD	600 000		600 000				
<b>TOTAL USD</b>						<b>12 179 582</b>	<b>1.01</b>	
<b>Total Notes, floating rate</b>						<b>16 368 510</b>	<b>1.35</b>	

### Medium term notes, fixed rate

#### AUD

AUSNET SERVICES HOLDINGS PTY LTD 2.60000% 19-31.07.29*	AUD	100 000			100 000	51 324	0.00	
EUROPEAN INVESTMENT BANK 1.80000% 22-19.01.27*	AUD	400 000			400 000	220 533	0.02	
LANDWIRTSCHAFTLICHE RENTENBANK 3.25000% 17-12.04.28*	AUD	300 000			300 000	170 083	0.01	
LLOYDS BANKING GROUP PLC-REG-S 4.25000% 17-22.11.27*	AUD	100 000			100 000	56 674	0.00	
NEW SOUTH WALES TREASURY CORP-REG-S 4.00000% 14-20.05.26*	AUD	800 000			800 000	470 672	0.04	
SOUTH AUSTRALIAN GOV FIN AUTHOR-REG-S 2.25000% 16-15.08.24*	AUD	400 000			400 000	233 256	0.02	
TREASURY CORP OF VICTORIA-REG-S 3.00000% 15-20.10.28*	AUD	400 000	400 000		800 000	450 077	0.04	
TREASURY CORP OF VICTORIA 1.50000% 20-10.09.31*	AUD	700 000			700 000	335 782	0.03	
VERIZON COMMUNICATIONS INC-REG-S 4.50000% 17-17.08.27*	AUD	200 000			200 000	116 345	0.01	
<b>TOTAL AUD</b>						<b>2 104 744</b>	<b>0.17</b>	

#### EUR

AAREAL BANK AG-REG-S 0.12500% 22-01.02.30*	EUR	200 000			200 000	161 637	0.01	
ABB FINANCE BV-REG-S 0.75000% 17-16.05.24*	EUR	200 000		200 000				
ABERTIS INFRASTRUCTURAS SA-REG-S 3.00000% 19-27.03.31*	EUR	100 000			100 000	92 503	0.01	
ABN AMRO BANK NV-REG-S 0.87500% 19-15.01.24*	EUR	100 000		100 000				
ABN AMRO BANK NV-REG-S 2.37500% 22-01.06.27*	EUR	300 000			300 000	282 792	0.02	
AFRICAN DEVELOPMENT BANK 2.25000% 22-14.09.29*	EUR		233 000		233 000	220 762	0.02	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 0.25000% 19-29.06.29*	EUR	300 000			300 000	252 396	0.02	
AGENCE FRANCAISE DE DEVELOP EPIC-REG-S 3.37500% 23-25.05.33*	EUR		300 000		300 000	297 163	0.02	
AIR LIQUIDE FINANCE SA-REG-S 1.87500% 14-05.06.24*	EUR	100 000		100 000				
AIR LIQUIDE FINANCE-REG-S 0.37500% 21-20.09.33*	EUR	200 000			200 000	151 969	0.01	
AIRBUS SE-REG-S 2.37500% 20-09.06.40*	EUR		200 000		200 000	166 207	0.01	
ALLIANZ FINANCE II BV-REG-S 0.50000% 20-14.01.31*	EUR	100 000			100 000	82 525	0.01	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.00000% 18-23.01.35*	EUR	100 000			100 000	85 282	0.01	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 1.12500% 19-01.07.27*	EUR	300 000			300 000	273 690	0.02	
ARKEMA SA-REG-S 3.50000% 23-23.01.31*	EUR	200 000			200 000	194 062	0.02	
AROUNDTOWN SA-REG-S 0.37500% 21-15.04.27*	EUR	200 000			200 000	162 767	0.01	
ASB BANK LTD-REG-S 4.50000% 23-16.03.27*	EUR	115 000			115 000	114 960	0.01	
ASTM SPA-REG-S 1.62500% 18-08.02.28*	EUR	200 000			200 000	180 674	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.2117*	EUR	100 000			100 000	74 996	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR		900 000	900 000				
BADEN-WUERTEMBERG, STATE OF-REG-S 0.62500% 15-03.02.25*	EUR	100 000			100 000	94 939	0.01	
BALDER FINLAND OYJ-REG-S 1.00000% 21-20.01.29*	EUR	150 000		150 000				
BANCA INTESA SPA-REG-S 1.35000% 21-24.02.31*	EUR	300 000			300 000	247 265	0.02	
BANCO BILBAO VIZCAYA ARGENT-REG-S 1.37500% 18-14.05.25*	EUR	500 000			500 000	473 640	0.04	
BANCO BPM SPA-REG-S 3.75000% 23-27.06.28*	EUR		200 000		200 000	197 131	0.02	
BANCO SANTANDER SA-REG-S-SUB 2.12500% 18-08.02.28*	EUR		300 000		300 000	274 873	0.02	
BANK OF MONTREAL-REG-S 0.10000% 16-20.10.23*	EUR	100 000		100 000				
BANQUE FEDER DU CREDIT MUTUE-REG-S-SUB 1.87500% 19-18.06.29*	EUR	400 000			400 000	353 509	0.03	
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 1.00000% 22-23.05.25*	EUR	300 000			300 000	282 994	0.02	
BANQUE FEDERATIVE DU CREDIT-REG-S 4.37500% 23-02.05.30*	EUR		300 000		300 000	302 132	0.02	
BASF SE-REG-S 0.75000% 22-17.03.26*	EUR	200 000			200 000	184 997	0.02	
BAT CAPITAL CORP-REG-S 1.12500% 17-16.11.23*	EUR	100 000		100 000				
BAYER AG-REG-S 4.62500% 23-26.05.33*	EUR		100 000		100 000	100 400	0.01	
BAYERISCHE LANDESBANK-REG-S 0.20000% 22-20.05.30*	EUR	400 000			400 000	331 360	0.03	
BELFIUS BANK SA-REG-S 0.12500% 20-28.01.30*	EUR	100 000			100 000	82 412	0.01	
BERLIN HYP AG-REG-S 0.37500% 21-21.04.31*	EUR	200 000			200 000	152 913	0.01	
BMW FINANCE NV-REG-S 0.75000% 16-15.04.24*	EUR	100 000		100 000				
BMW FINANCE NV-REG-S 1.50000% 19-06.02.29*	EUR	250 000			250 000	224 780	0.02	
BMW FINANCE NV-REG-S 3.25000% 23-22.07.30*	EUR		200 000		200 000	196 749	0.02	
BNG BANK NV -REG-S 1.87500% 22-13.07.32*	EUR	100 000			100 000	90 599	0.01	
BNG BANK NV-REG-S 0.87500% 16-24.10.36*	EUR	400 000	200 000		600 000	455 663	0.04	
BNG BANK NV-REG-S 1.12500% 14-04.09.24*	EUR	100 000			100 000	96 201	0.01	
BNG BANK NV-REG-S 3.50000% 23-27.09.38*	EUR		100 000		100 000	101 263	0.01	
BNP PARIBAS HOME LOAN SFH SA-REG-S 3.00000% 23-25.05.28*	EUR		300 000		300 000	292 328	0.02	
BNP PARIBAS-REG-S 2.10000% 22-07.04.32*	EUR	300 000			300 000	259 794	0.02	
BP CAPITAL MARKETS PLC-REG-S 2.21300% 14-25.09.26*	EUR	100 000			100 000	94 903	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BPCE SA-REG-S 0.50000% 19-24.02.27*	EUR	200 000			200 000	178 197	0.01	
BPCE SA-REG-S 3.87500% 24-11.01.29*	EUR		400 000		400 000	390 675	0.03	
BPCE SFH SA-REG-S 1.75000% 14-27.06.24*	EUR	100 000		100 000				
BRITISH TELECOMMUNICATIONS PLC-REG-S 1.50000% 17-23.06.27*	EUR	300 000			300 000	274 622	0.02	
BULGARIA, REPUBLIC OF-REG-S 3.12500% 15-26.03.35*	EUR	200 000			200 000	182 610	0.02	
CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 1.50000% 22-25.05.32*	EUR	400 000			400 000	351 486	0.03	
CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 3.12500% 23-01.03.30*	EUR	100 000			100 000	98 854	0.01	
CAISSE D'AMORTISSEMENT DE LA DE-REG-S 2.87500% 22-25.05.27*	EUR	400 000			400 000	388 347	0.03	
CAISSE DE REFINANCEMENT DE L'HABITAT 3.90000% 11-20.10.23*	EUR	100 000		100 000				
CAIXABANK SA-REG-S 1.12500% 17-17.05.24*	EUR	100 000		100 000				
CAIXABANK SA-REG-S 4.37500% 23-29.11.33*	EUR		100 000		100 000	102 655	0.01	
CARLSBERG BREWERIES AS-REG-S 4.00000% 23-05.10.28*	EUR		145 000		145 000	144 816	0.01	
CARREFOUR SA-REG-S 0.75000% 16-26.04.24*	EUR	100 000		100 000				
CARREFOUR SA-REG-S 4.37500% 23-14.11.31*	EUR		100 000		100 000	102 145	0.01	
CIE DE FINANCEMENT FONCIER SA-REG-S 3.12500% 23-17.05.29*	EUR		200 000		200 000	195 897	0.02	
CIE DE SAINT-GOBAIN SA-REG-S 1.37500% 17-14.06.27*	EUR	100 000			100 000	91 604	0.01	
CIE DE SAINT-GOBAIN-REG-S 2.62500% 22-10.08.32*	EUR	200 000			200 000	183 649	0.02	
CIE FIN & INDUSTRIELLE DES AUTO-REG-S 1.12500% 17-13.10.27*	EUR	100 000			100 000	90 757	0.01	
COCA-COLA HBC FINANCE BV-REG-S 3.37500% 24-27.02.28*	EUR		110 000		110 000	107 212	0.01	
COMMERZBANK AG-REG-S 0.87500% 18-18.04.28*	EUR	100 000			100 000	89 667	0.01	
COMMERZBANK AG-REG-S 0.37500% 20-01.09.27*	EUR	300 000			300 000	266 123	0.02	
COMMERZBANK AG-REG-S 2.25000% 22-01.09.32*	EUR	225 000			225 000	208 465	0.02	
COMMONWEALTH BK OF AUSTRALIA-REG-S 0.87500% 19-19.02.29*	EUR	100 000			100 000	87 383	0.01	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.25000% 16-24.03.31*	EUR	300 000			300 000	260 544	0.02	
CREDIT AGRICOLE HOME LOAN SFH SA 0.50000% 18-19.02.26*	EUR	100 000			100 000	92 509	0.01	
CREDIT AGRICOLE SA LONDON-REG-S 1.87500% 16-20.12.26*	EUR	200 000			200 000	186 718	0.02	
CREDIT AGRICOLE SA-REG-S 1.00000% 22-18.09.25*	EUR	700 000			700 000	656 913	0.05	
CREDIT MUTUEL ARKEA SAC-REG-S 0.87500% 21-25.10.31*	EUR	100 000		200 000	300 000	240 438	0.02	
CREDIT MUTUEL HOME LOAN SFH SA-REG-S 0.62500% 22-04.03.27*	EUR	400 000			400 000	362 636	0.03	
CRH FUNDING BV-REG-S 1.87500% 15-09.01.24*	EUR	150 000		150 000				
CRH SMW FINANCE DAC-REG-S 4.25000% 23-11.07.35*	EUR		200 000		200 000	203 750	0.02	
CYPRUS GOVERNMENT BOND-REG-S 1.25000% 20-21.01.40*	EUR	100 000			100 000	70 032	0.01	
DAIMLER AG-REG-S 2.00000% 20-22.08.26*	EUR	350 000			350 000	331 200	0.03	
DAIMLER AG-REG-S 2.12500% 17-03.07.37*	EUR	100 000			100 000	85 961	0.01	
DANONE SA-REG-S 1.25000% 15-30.05.24*	EUR	100 000		100 000				
DANSKE BANK AS-REG-S 0.75000% 17-22.11.27*	EUR	100 000			100 000	89 563	0.01	
DEUTSCHE BAHN FINANCE BV 1.00000% 18-17.12.27*	EUR		100 000		100 000	90 552	0.01	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.75000% 20-16.07.35*	EUR	400 000			400 000	298 712	0.02	
DEUTSCHE BANK AG-REG-S 3.12500% 23-19.05.33*	EUR		100 000		100 000	98 877	0.01	
DEUTSCHE LUFTHANSA AG-REG-S 3.50000% 21-14.07.29*	EUR		200 000		200 000	190 654	0.02	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.01000% 21-25.08.26*	EUR	100 000			100 000	89 103	0.01	
DEUTSCHE POST AG-REG-S 2.87500% 12-11.12.24*	EUR	150 000			150 000	145 161	0.01	
DEUTSCHE TELEKOM INTL FIN BV-REG-S 2.00000% 18-01.12.29*	EUR	100 000			100 000	92 084	0.01	
DZ HYP AG-REG-S 0.01000% 21-29.03.30*	EUR	700 000			700 000	574 355	0.05	
E.ON SE-REG-S 3.75000% 23-01.03.29*	EUR		215 000		215 000	213 691	0.02	
EDP FINANCE BV-REG-S 1.87500% 17-29.09.23*	EUR	100 000		100 000				
EDP FINANCE BV-REG-S 0.37500% 19-16.09.26*	EUR	200 000			200 000	180 641	0.01	
EIKA BOLIGKREDIT AS 0.01000% 20-12.03.27*	EUR	150 000			150 000	133 261	0.01	
ELECTRICITE DE FRANCE-REG-S 4.62500% 09-11.09.24*	EUR	300 000			300 000	292 681	0.02	
ELECTRICITE DE FRANCE-REG-S 2.00000% 19-09.12.49*	EUR	200 000			200 000	128 664	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.87500% 21-17.06.36*	EUR	200 000			200 000	140 357	0.01	
ENGIE SA-REG-S 1.75000% 20-27.03.28*	EUR	200 000			200 000	183 032	0.02	
ENGIE SA-REG-S 2.37500% 14-19.05.26*	EUR	200 000			200 000	190 548	0.02	
ENI SPA-REG-S 0.37500% 21-14.06.28*	EUR	400 000			400 000	343 483	0.03	
ERSTE GROUP BANK AG-REG-S 3.12500% 23-14.10.27*	EUR		400 000		400 000	389 025	0.03	
ESSILORLUXOTTICA SA-REG-S 0.37500% 19-27.11.27*	EUR	100 000			100 000	88 286	0.01	
EUROFIMA EURO RAILROADMAT FIN CO-REG-S 0.15000% 19-10.10.34*	EUR		100 000		100 000	73 787	0.01	
EUROGRID GMBH-REG-S 3.72200% 23-27.04.30*	EUR		200 000		200 000	197 012	0.02	
EUROPEAN COMMUNITY-REG-S 0.45000% 21-02.05.46*	EUR	700 000			700 000	399 675	0.03	
EUROPEAN COMMUNITY-REG-S 0.45000% 21-04.07.41*	EUR		1 200 000	400 000	800 000	502 640	0.04	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 3.87500% 12-30.03.32*	EUR	700 000			700 000	736 956	0.06	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 1.70000% 17-13.02.43*	EUR	300 000	300 000		600 000	473 278	0.04	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 2.00000% 17-28.02.56*	EUR	100 000			100 000	76 314	0.01	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.37500% 17-11.10.24*	EUR	200 000			200 000	191 311	0.02	
EUROPEAN INVESTMENT BANK 4.00000% 10-15.04.30*	EUR	400 000	400 000		800 000	835 194	0.07	
EUROPEAN INVESTMENT BANK-REG-S 2.75000% 13-15.03.40*	EUR	400 000			400 000	378 892	0.03	
EUROPEAN INVESTMENT BANK 0.25000% 16-14.09.29*	EUR	500 000			500 000	426 975	0.04	
EUROPEAN INVESTMENT BANK-REG-S 1.12500% 17-13.04.33*	EUR	200 000			200 000	169 713	0.01	
EUROPEAN STABILITY MECHANISM-REG-S 1.85000% 15-01.12.55*	EUR	150 000			150 000	109 118	0.01	
EUROPEAN STABILITY MECHANISM-REG-S 0.75000% 18-05.09.28*	EUR	700 000			700 000	625 433	0.05	
EUROPEAN UNION-REG-S 3.00000% 11-04.09.26*	EUR	200 000			200 000	195 152	0.02	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
EUROPEAN UNION-REG-S 3.375000% 23-04.10.38*	EUR		75 000		75 000	75 331	0.01	
EUROPEAN UNION-REG-S 2.750000% 23-05.10.26*	EUR		1 000 000		1 000 000	969 056	0.08	
EVONIK FINANCE BV-REG-S 0.750000% 16-07.09.28*	EUR	200 000			200 000	177 125	0.01	
EXPORT DEVELOPMENT CANADA-REG-S 0.500000% 22-25.02.27*	EUR	100 000			100 000	90 747	0.01	
FERROVIE DELLO STATO-REG-S 1.500000% 17-27.06.25*	EUR	100 000			100 000	94 692	0.01	
FINNVERA OYJ-REG-S 2.125000% 22-08.03.28*	EUR	300 000			300 000	284 898	0.02	
FRESENIUS MEDICAL CARE AG-REG-S 1.500000% 20-29.05.30*	EUR	100 000			100 000	85 164	0.01	
GOLDMAN SACHS GROUP INC-REG-S 2.875000% 14-03.06.26*	EUR	200 000			200 000	192 781	0.02	
HEIDELBERGCEMENT FIN LUX SA-REG-S 1.625000% 17-07.04.26*	EUR	100 000			100 000	93 734	0.01	
HEINEKEN NV-REG-S 2.875000% 12-04.08.25*	EUR	100 000			100 000	96 322	0.01	
HEINEKEN NV-REG-S 2.250000% 20-30.03.30*	EUR		300 000		300 000	276 917	0.02	
HOLDING D'INFRASTRUCTURES DE TRAN-REG-S 1.475000% 22-18.01.31*	EUR	200 000			200 000	168 722	0.01	
ILE DE FRANCE-REG-S 0.500000% 16-14.06.25*	EUR	300 000			300 000	280 999	0.02	
INFINEON TECHNOLOGIES AG-REG-S 1.625000% 20-24.06.29*	EUR	100 000			100 000	89 525	0.01	
ING BANK NV-REG-S 0.875000% 18-11.04.28*	EUR	300 000			300 000	268 968	0.02	
ING GROEP NV-REG-S 1.125000% 18-14.02.25*	EUR	100 000			100 000	95 139	0.01	
ING-DIBA AG-REG-S 0.010000% 21-07.10.28*	EUR	100 000			100 000	85 362	0.01	
INTERNATIONAL BK FOR RECONST & DEV 0.100000% 20-17.09.35*	EUR	200 000			200 000	142 806	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 0.875000% 19-31.01.25*	EUR	100 000			100 000	95 012	0.01	
ITALGAS SPA-REG-S 0.875000% 19-24.04.30*	EUR	250 000			250 000	209 117	0.02	
KBC GROUP NV-REG-S 1.125000% 19-25.01.24*	EUR	200 000		200 000				
KBC GROUP NV-REG-S 3.000000% 22-25.08.30*	EUR		400 000		400 000	376 651	0.03	
KERING SA-REG-S 3.625000% 23-05.09.31*	EUR		300 000		300 000	297 009	0.02	
KLEPIERRE SA-REG-S 1.875000% 16-19.02.26*	EUR	100 000			100 000	94 126	0.01	
KOMMUNEKREDIT-REG-S 0.010000% 20-04.05.34*	EUR	200 000			200 000	146 940	0.01	
KONINKLIJKE KPN NV-REG-S 0.875000% 21-15.11.33*	EUR	100 000			100 000	77 305	0.01	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.375000% 15-23.04.30*	EUR	150 000	300 000		450 000	382 450	0.03	
KREDITANSTALT FUER WIEDERAUFBAU 1.500000% 14-11.06.24*	EUR	200 000			200 000	193 643	0.02	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.875000% 19-04.07.39*	EUR	300 000	100 000		400 000	292 499	0.02	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.125000% 22-09.01.32*	EUR	200 000	300 000		500 000	400 441	0.03	
LA BANQUE POSTALE-REG-S-SUB 3.000000% 16-09.06.28*	EUR	200 000			200 000	189 278	0.02	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 0.375000% 20-18.02.27*	EUR	300 000			300 000	263 203	0.02	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 0.010000% 20-17.06.26*	EUR	100 000			100 000	90 852	0.01	
LANDESBANK HESSEN-THUERINGE GIROZ-REG-S 0.010000% 22-19.07.27*	EUR	300 000			300 000	264 751	0.02	
LEASEPLAN CORP NV-REG-S 0.250000% 21-07.09.26*	EUR	200 000			200 000	179 267	0.01	
LINDE FINANCE BV-REG-S 1.000000% 16-20.04.28*	EUR	100 000			100 000	90 250	0.01	
LINDE PLC-REG-S 1.375000% 22-31.03.31*	EUR	300 000			300 000	259 821	0.02	
LITHUANIA, REPUBLIC OF-REG-S 0.950000% 17-26.05.27*	EUR	100 000			100 000	90 165	0.01	
LITHUANIA, REPUBLIC OF-REG-S 1.625000% 19-19.06.49*	EUR	100 000			100 000	64 775	0.01	
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 2.375000% 20-09.04.26*	EUR	150 000			150 000	142 723	0.01	
LLOYDS BANK PLC-REG-S 0.625000% 18-26.03.25*	EUR	100 000			100 000	94 474	0.01	
LLOYDS BANK PLC-REG-S 3.250000% 23-02.02.26*	EUR	300 000			300 000	291 020	0.02	
LONDON STOCK EX GROUP PLC-REG-S 1.750000% 18-06.12.27*	EUR	200 000			200 000	185 022	0.02	
MCDONALD'S CORP-REG-S 1.500000% 17-28.11.29*	EUR	200 000			200 000	176 219	0.01	
MCDONALD'S CORP-REG-S 3.875000% 23-20.02.31*	EUR		200 000		200 000	199 663	0.02	
MERCK FINANCIAL SERVICES GMBH-REG-S 0.125000% 20-16.07.25*	EUR	100 000			100 000	93 207	0.01	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.875000% 16-02.11.26*	EUR	200 000			200 000	186 641	0.02	
MIZUHO FINANCIAL GROUP-REG-S 1.631000% 22-08.04.27*	EUR	300 000			300 000	276 026	0.02	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.500000% 15-14.03.25*	EUR	100 000			100 000	94 447	0.01	
MUNICIPALITY FINANCE PLC-REG-S 1.250000% 18-23.02.33*	EUR	100 000			100 000	85 410	0.01	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.750000% 19-30.01.26*	EUR	100 000			100 000	92 762	0.01	
NATIONAL AUSTRALIA BANK LTD-REG-S 3.262700% 23-13.02.26*	EUR		300 000		300 000	291 062	0.02	
NATIONAL GRID TRANSCO PLC-REG-S 0.750000% 21-01.09.33*	EUR	250 000	250 000		500 000	372 711	0.03	
NATURGY FINANCE BV-REG-S 1.250000% 20-15.01.26*	EUR	200 000			200 000	186 361	0.02	
NATWEST MARKETS PLC-REG-S 2.000000% 22-27.08.25*	EUR	300 000			300 000	285 124	0.02	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.750000% 16-04.10.41*	EUR	200 000			200 000	131 336	0.01	
NORDEA BANK ABP-REG-S 1.125000% 22-16.02.27*	EUR	150 000			150 000	136 781	0.01	
NORDEA MORTGAGE BANK PLC-REG-S 0.125000% 19-18.06.27*	EUR	300 000			300 000	265 709	0.02	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 2.150000% 19-21.03.19*	EUR	50 000			50 000	36 406	0.00	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.200000% 21-27.01.51*	EUR	320 000			320 000	149 253	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.600000% 21-04.06.41*	EUR	150 000			150 000	98 518	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 3.400000% 23-07.03.73*	EUR		150 000		150 000	159 416	0.01	
NRW BANK-REG-S 0.500000% 21-17.06.41*	EUR	250 000			250 000	159 533	0.01	
OMV AG-REG-S 3.500000% 12-27.09.27*	EUR	200 000			200 000	196 105	0.02	
ONTARIO TEACHERS' FINANCE TRUST-REG-S 0.100000% 21-19.05.28*	EUR	200 000			200 000	172 131	0.01	
ONTARIO, PROVINCE OF-REG-S 0.010000% 20-25.11.30*	EUR	200 000			200 000	160 450	0.01	
OP CORPORATE BANK PLC 0.250000% 21-24.03.26*	EUR	150 000			150 000	136 660	0.01	
ORANGE SA-REG-S 0.750000% 21-29.06.34*	EUR	200 000			200 000	152 333	0.01	
ORANGE SA-REG-S 1.375000% 18-20.03.28*	EUR	200 000			200 000	181 662	0.02	
POLAND, REPUBLIC OF-REG-S 0.875000% 15-10.05.27*	EUR	200 000			200 000	182 464	0.02	
POLAND, REPUBLIC OF-REG-S 2.750000% 22-25.05.32*	EUR	300 000			300 000	277 883	0.02	



Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PROLOGIS EURO FINANCE LLC 4.25000% 23-31.01.43*	EUR		150 000		150 000	146 972	0.01	
PROSUS NV-REG-S 1.28800% 21-13.07.29*	EUR	100 000			100 000	81 955	0.01	
RABOBANK NEDERLAND NV-REG-S 1.37500% 15-03.02.27*	EUR	100 000			100 000	92 830	0.01	
RABOBANK NEDERLAND NV-REG-S 0.25000% 17-31.05.24*	EUR	100 000		100 000				
RABOBANK NEDERLAND NV-REG-S 2.87500% 23-19.01.33*	EUR	300 000			300 000	291 862	0.02	
RCI BANQUE SA-REG-S 1.75000% 19-10.04.26*	EUR	200 000			200 000	186 537	0.02	
RECKITT BENCKISER TREASURY PLC-REG-S 3.62500% 23-14.09.28*	EUR		250 000		250 000	244 601	0.02	
RENTOKIL INITIAL FINANCE BV-REG-S 4.37500% 22-27.06.30*	EUR	200 000			200 000	204 090	0.02	
ROBERT BOSCH GMBH-REG-S 4.00000% 23-02.06.35*	EUR		200 000	200 000				
ROMANIA-REG-S 2.87500% 14-28.10.24*	EUR	100 000			100 000	96 699	0.01	
ROMANIA-REG-S 3.37500% 18-08.02.38*	EUR	600 000			600 000	462 728	0.04	
ROMANIAN GOVERNMENT INTERNATIONAL-REG-S 2.00000% 21-14.04.33*	EUR		400 000		400 000	299 001	0.02	
ROMANIAN GOVT INTERNATIONAL BD-REG-S 2.12500% 22-07.03.28*	EUR	450 000			450 000	402 447	0.03	
ROYAL BANK OF CANADA-REG-S 0.05000% 19-19.06.26*	EUR	300 000			300 000	271 786	0.02	
RWE AG-REG-S 2.75000% 22-24.05.30*	EUR	200 000			200 000	186 445	0.02	
SANOI-REG-S 1.37500% 18-21.03.30*	EUR	100 000			100 000	88 612	0.01	
SANTANDER UK PLC-REG-S 0.05000% 20-12.01.27*	EUR	300 000			300 000	267 120	0.02	
SCHNEIDER ELECTRIC SE-REG-S 1.50000% 15-08.09.23*	EUR	100 000		100 000				
SCHNEIDER ELECTRIC SE-REG-S 3.25000% 23-12.06.28*	EUR		300 000		300 000	294 593	0.02	
SFIL SA-REG-S 2.87500% 23-18.01.28*	EUR	300 000			300 000	289 650	0.02	
SHELL INTERNATIONAL FINANCE BV-REG-S 0.12500% 19-08.11.27*	EUR	200 000			200 000	174 815	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 1.37500% 18-06.09.30*	EUR	300 000			300 000	264 762	0.02	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.50000% 20-20.02.32*	EUR	100 000		100 000				
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 1.75000% 22-11.11.26*	EUR	300 000			300 000	280 017	0.02	
SNAM SPA-REG-S 0.87500% 16-25.10.26*	EUR	100 000			100 000	91 277	0.01	
SNAM SPA-REG-S 3.87500% 24-19.02.34*	EUR		180 000		180 000	176 295	0.01	
SNCF RESEAU EPIC-REG-S 2.25000% 17-20.12.47*	EUR		200 000		200 000	151 093	0.01	
SNCF RESEAU-REG-S 1.12500% 15-25.05.30*	EUR		400 000		400 000	347 684	0.03	
SNCF RESEAU-REG-S 4.25000% 11-07.10.26*	EUR	600 000		600 000				
SOCIETE DES GRANDS PROJETS EPIC-REG-S 0.87500% 21-10.05.46*	EUR	300 000			300 000	174 895	0.01	
SOCIETE DES GRANDS PROJETS EPIC-REG-S 1.62500% 22-08.04.42*	EUR	100 000			100 000	73 278	0.01	
SOCIETE GENERALE SA -REG-S 2.62500% 22-30.05.29*	EUR	400 000			400 000	376 001	0.03	
SOCIETE GENERALE SFH-REG-S 0.75000% 18-19.01.28*	EUR	300 000			300 000	268 220	0.02	
SOCIETE GENERALE-REG-S 1.75000% 19-22.03.29*	EUR	100 000			100 000	88 905	0.01	
SOCIETE NATIONALE SNCF SA-REG-S 0.62500% 20-17.04.30*	EUR	200 000			200 000	168 402	0.01	
SOCIETE NATIONALE SNCF SA-REG-S 4.62500% 09-02.02.24*	EUR	100 000		100 000				
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	1 400 000			1 400 000	1 206 617	0.10	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 1.75000% 22-11.05.32*	EUR	300 000			300 000	265 524	0.02	
SSE PLC-REG-S 1.75000% 15-08.09.23*	EUR	100 000		100 000				
STATE OF NORTH RHINE-WESTPHA GER-REG-S 1.45000% 22-19.01.22*	EUR	300 000			300 000	158 491	0.01	
SVENSKA HANDELSBANKEN AB-REG-S 3.75000% 23-05.05.26*	EUR		300 000		300 000	293 645	0.02	
SWEDBANK HYPOTEK AB-REG-S 0.50000% 19-05.02.26*	EUR	100 000			100 000	92 413	0.01	
TELEFONICA EMISIONES SA-REG-S 1.46000% 16-13.04.26*	EUR	100 000			100 000	93 557	0.01	
TELENOVA ASA-REG-S 0.25000% 20-14.02.28*	EUR	300 000			300 000	259 960	0.02	
TELIA CO AB-REG-S 1.62500% 15-23.02.35*	EUR	150 000			150 000	123 368	0.01	
TENNET HOLDING BV-REG-S 1.75000% 15-04.06.27*	EUR	300 000			300 000	282 570	0.02	
TESCO CORP TREAS SER PLC-REG-S 4.25000% 23-27.02.31*	EUR	200 000			200 000	201 224	0.02	
THALES SA-REG-S 4.25000% 23-18.10.31*	EUR		200 000		200 000	205 180	0.02	
THUERINGEN, STATE OF 0.50000% 22-02.03.29*	EUR	202 000			202 000	176 585	0.01	
TORONTO-DOMINION BANK/THE-REG-S 1.70700% 22-28.07.25*	EUR	550 000			550 000	523 171	0.04	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.49100% 20-08.04.27*	EUR	200 000			200 000	184 512	0.02	
TOYOTA MOTOR CREDIT CORP-REG-S 3.85000% 23-24.07.30*	EUR		200 000		200 000	199 645	0.02	
TRANSURBAN FINANCE CO PTY LTD-REG-S 3.97400% 24-12.03.36*	EUR		135 000		135 000	132 822	0.01	
TRENA RETE ELECTRICA NAZ SPA-REG-S 0.37500% 20-25.09.30*	EUR	100 000			100 000	80 066	0.01	
UNEDIC ASSEO-REG-S 0.50000% 19-20.03.29*	EUR	500 000			500 000	434 422	0.04	
UNEDIC ASSEO-REG-S 0.01000% 21-25.05.31*	EUR		200 000		200 000	159 511	0.01	
UNEDIC ASSEO-REG-S 1.50000% 17-20.04.32*	EUR	100 000			100 000	88 168	0.01	
UNEDIC ASSEO-REG-S 1.75000% 22-25.11.32*	EUR	100 000			100 000	89 248	0.01	
UNIBAIL-RODAMCO-WESTFIELD-REG-S 2.00000% 20-29.06.32*	EUR	200 000			200 000	170 489	0.01	
UNIBAIL-RODAMCO-WESTFIELD-REG-S 1.37500% 20-04.12.31*	EUR	100 000			100 000	81 647	0.01	
UNICREDIT BANK AUSTRIA AG-REG-S 0.25000% 20-21.06.30*	EUR	100 000			100 000	82 107	0.01	
UNICREDIT BANK GMBH-REG-S 0.01000% 19-19.11.27*	EUR	300 000			300 000	261 709	0.02	
UNICREDIT SPA-REG-S 0.85000% 21-19.01.31*	EUR		400 000		400 000	323 795	0.03	
UNILEVER FINANCE NETHERLANDS BV-REG-S 1.12500% 18-12.02.27*	EUR	100 000			100 000	92 091	0.01	
UNITED OVERSEAS BANK LTD-REG-S 0.38700% 22-17.03.25*	EUR	100 000			100 000	94 274	0.01	
VATTENFALL AB-REG-S 0.50000% 19-24.06.26*	EUR	100 000			100 000	91 047	0.01	
VEOLIA ENVIRONNEMENT-REG-S 1.59000% 15-10.01.28*	EUR	100 000			100 000	91 674	0.01	
VEOLIA ENVIRONNEMENT SA-REG-S 1.50000% 17-03.04.29*	EUR	200 000			200 000	178 366	0.01	
VINCI SA-REG-S 1.62500% 19-18.01.29*	EUR	300 000			300 000	272 165	0.02	
VODAFONE GROUP PLC-REG-S 2.20000% 16-25.08.26*	EUR	150 000			150 000	142 163	0.01	
WESTPAC BANKING CORP-REG-S 0.01000% 21-22.09.28*	EUR	300 000			300 000	253 014	0.02	
<b>TOTAL EUR</b>						<b>50 259 441</b>	<b>4.16</b>	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>GBP</b>								
ANNINGTON FUNDING PLC-REG-S 2.30800% 21-06.10.32*	GBP	200 000			200 000	178 590	0.01	
AT&T INC 7.00000% 09-30.04.40*	GBP	200 000			200 000	260 351	0.02	
BANQUE FEDERATIVE DUCREDIT MUTUEL-REG-S 1.00000% 21-16.07.26*	GBP	100 000			100 000	104 241	0.01	
BAT INTERNATIONAL FINANCE PLC-REG-S 4.00000% 13-04.09.26*	GBP	200 000		200 000				
CITIGROUP INC-SUB 4.50000% 06-03.03.31*	GBP	50 000			50 000	53 376	0.00	
CLARION FUNDING PLC-REG-S 1.87500% 20-22.01.35*	GBP	100 000			100 000	83 687	0.01	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.12500% 09-06.07.39*	GBP	200 000			200 000	242 285	0.02	
ELECTRICITE DE FRANCE-REG-S 5.50000% 11-17.10.41*	GBP	200 000			200 000	213 116	0.02	
ENEL FINANCE INTERNATIONAL NV-REG-S 1.00000% 20-20.10.27*	GBP	200 000			200 000	200 439	0.02	
ENGIE SA-REG-S 5.00000% 10-01.10.60*	GBP		150 000		150 000	158 313	0.01	
EVERSHOLT FUNDING PLC-REG-S 2.74200% 20-30.06.40*	GBP		100 000	100 000				
GATWICK FUNDING LTD-REG-S 2.50000% 21-15.04.30*	GBP	100 000			100 000	99 334	0.01	
HEATHROW FUNDING LTD-REG-S 5.87500% 11-13.05.41*	GBP	100 000			100 000	118 100	0.01	
INTERNATIONAL FINANCE CORP 0.75000% 20-22.07.27*	GBP	150 000			150 000	152 671	0.01	
INTERNATIONAL FINANCE CORP 4.12500% 22-28.11.25*	GBP	200 000			200 000	225 420	0.02	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 1.37500% 19-09.12.24*	GBP	500 000			500 000	554 597	0.05	
KUNTARAOHTUS OYJ-REG-S 1.12500% 22-19.06.25*	GBP	300 000			300 000	326 294	0.03	
LAND SECURITIES CAPITAL MARKETS-REG-S 2.39900% 17-08.02.29*	GBP	200 000			200 000	204 723	0.02	
LLOYDS BANKING GROUP PLC-REG-S 2.25000% 17-16.10.24*	GBP	100 000			100 000	111 772	0.01	
MOTABILITY OPERATIONS GROUP PLC-REG-S 2.37500% 19-03.07.39*	GBP	150 000			150 000	122 762	0.01	
NATIONAL GRID GAS PLC-REG-S 1.12500% 21-14.01.33*	GBP	200 000		200 000				
NESTLE HOLDINGS-REG-S 2.12500% 22-04.04.27*	GBP	100 000			100 000	106 335	0.01	
NETWORK RAIL INFRASTRUC FIN PLC-REG-S 4.37500% 05-09.12.30*	GBP	100 000			100 000	115 520	0.01	
ORANGE-REG-S 5.37500% 10-22.11.50*	GBP	100 000			100 000	117 352	0.01	
ORSTED AS-REG-S 5.12500% 22-13.09.34*	GBP	200 000			200 000	225 664	0.02	
RABOBANK NEDERLAND NV-REG-S-SUB 5.25000% 12-14.09.27*	GBP	100 000			100 000	114 162	0.01	
SEVERN TRENT WATER UTILITIES FNC-REG-S 3.62500% 13-16.01.26*	GBP	100 000			100 000	111 036	0.01	
SMITHKLINE BEECHAM CAPITAL PLC 5.25000% 01-19.12.33*	GBP	82 000			82 000	98 723	0.01	
SOUTHERN WATER SERV FINANCE LTD-REG-S 3.00000% 20-28.05.37*	GBP	100 000			100 000	81 974	0.01	
TELEFONICA EMISIONES SAU-REG-S 5.44500% 10-08.10.29*	GBP	50 000			50 000	58 193	0.00	
THAMES WATER UTILITIES FINANCE-REG-S 2.37500% 20-22.04.40*	GBP	100 000			100 000	67 089	0.01	
VODAFONE GROUP PLC-REG-S 3.00000% 16-12.08.56*	GBP		100 000		100 000	70 578	0.01	
<b>TOTAL GBP</b>						<b>4 576 696</b>	<b>0.38</b>	
<b>SEK</b>								
KOMMUNINVEST I SVERIGE AB-REG-S 0.75000% 20-12.05.28*	SEK		5 000 000		5 000 000	384 641	0.03	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.50000% 21-20.09.28*	SEK	5 000 000			5 000 000	375 216	0.03	
NORDEA HYPOTEK AB-REG-S 1.00000% 21-16.06.27*	SEK	6 000 000			6 000 000	472 050	0.04	
SKANDINAVISKA ENSKILDA BKEN AB-REG-S 0.50000% 21-16.12.26*	SEK	4 000 000			4 000 000	313 318	0.03	
STADSHYPOTEK AB-REG-S 2.00000% 18-01.09.28*	SEK	2 000 000	2 000 000		4 000 000	321 143	0.03	
STADSHYPOTEK AB-REG-S 1.00000% 20-03.09.25*	SEK	2 000 000			2 000 000	162 669	0.01	
SWEDBANK HYPOTEK AB-REG-S 1.00000% 21-17.03.27*	SEK	5 000 000			5 000 000	395 276	0.03	
<b>TOTAL SEK</b>						<b>2 424 313</b>	<b>0.20</b>	
<b>SGD</b>								
HOUSING & DEVELOPMENT BOARD-REG-S 3.22000% 14-01.12.26*	SGD		250 000		250 000	165 911	0.01	
HOUSING & DEVELOPMENT BOARD-REG-S 1.97100% 22-25.01.29*	SGD	250 000			250 000	156 990	0.01	
<b>TOTAL SGD</b>						<b>322 902</b>	<b>0.03</b>	
<b>USD</b>								
3M CO 4.00000% 18-14.09.48*	USD	200 000			200 000	144 685	0.01	
AFRICAN DEVELOPMENT BANK 0.87500% 21-22.07.26*	USD	100 000			100 000	82 669	0.01	
AMERICAN HONDA FINANCE CORP 0.75000% 21-09.08.24*	USD	450 000		450 000				
AMERICAN HONDA FINANCE CORP 5.85000% 23-04.10.30*	USD		500 000		500 000	471 022	0.04	
ASIAN DEVELOPMENT BANK 1.87500% 20-24.01.30*	USD	200 000			200 000	157 084	0.01	
ASIAN DEVELOPMENT BANK 0.50000% 21-04.02.26*	USD	400 000			400 000	333 435	0.03	
ASIAN DEVELOPMENT BANK 1.50000% 22-20.01.27*	USD	600 000			600 000	497 627	0.04	
ASIAN DEVELOPMENT BANK 4.25000% 23-09.01.26*	USD	200 000			200 000	178 569	0.01	
ASIAN DEVELOPMENT BANK 4.12500% 24-12.01.34*	USD		500 000		500 000	441 700	0.04	
AVALONBAY COMMUNITIES INC 2.45000% 20-15.01.31*	USD	100 000			100 000	77 414	0.01	
BANK OF AMERICA CORP-SUB 4.20000% 14-26.08.24*	USD	600 000		600 000				
BANK OF AMERICA CORP 3.87500% 15-01.08.25*	USD	500 000			500 000	443 271	0.04	
BANK OF AMERICA CORP-SUB 4.18300% 16-25.11.27*	USD	200 000			200 000	174 858	0.01	
BANK OF CHINA LTD/FRANKFURT-REG-S 3.12500% 22-16.06.25*	USD	400 000			400 000	351 151	0.03	
BANK OF MONTREAL 1.50000% 22-10.01.25*	USD	400 000			400 000	349 618	0.03	
BANK OF NEW YORK MELLON CORP-SUB 3.00000% 16-30.10.28*	USD	100 000			100 000	83 009	0.01	
BNG BANK NV-REG-S 0.87500% 21-18.05.26*	USD	500 000			500 000	415 314	0.03	
BNP PARIBAS-144A 3.80000% 17-10.01.24*	USD	200 000		200 000				

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 1.25000% 21-28.10.26*	USD	400 000			400 000	331 044	0.03	
CAISSE D'AMORTISSEMENT DE LA DETT-REG-S 4.25000% 24-24.01.27*	USD		500 000		500 000	446 443	0.04	
CATERPILLAR FINANCIAL SERVICES CORP 0.80000% 20-13.11.25*	USD	550 000			550 000	463 563	0.04	
CREDIT AGRICOLE SA-REG-S 2.01500% 22-11.01.27*	USD	250 000			250 000	208 094	0.02	
DEVELOPMENT BANK OF JAPAN-REG-S 1.87500% 16-01.09.26*	USD	200 000			200 000	167 982	0.01	
EUROPEAN BANK FOR RECONSTRUCTION & DEV 0.50000% 21-28.01.26*	USD	150 000			150 000	124 997	0.01	
FIRST ABU DHABI BANK PJSC-REG-S 4.37500% 23-24.04.28*	USD		200 000		200 000	175 805	0.01	
HONG KONG GOVERNMENT INTER BOND-REG-S 1.37500% 21-02.02.31*	USD		200 000		200 000	148 693	0.01	
INDUS&COMM BANK OF CH LTD/HK-REG-S 2.95000% 22-01.06.25*	USD		200 000		200 000	175 377	0.01	
INTERNATIONAL FINANCE CORP 2.12500% 16-07.04.26*	USD	350 000			350 000	299 676	0.02	
JOHN DEERE CAPITAL CORP 1.75000% 20-09.03.27*	USD	100 000			100 000	82 691	0.01	
JOHN DEERE CAPITAL CORP 4.95000% 23-14.07.28*	USD		100 000		100 000	90 749	0.01	
KOMMUNALBANKEN A/S-REG-S 1.12500% 21-26.10.26*	USD	200 000			200 000	164 783	0.01	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 1.62500% 22-10.05.24*	USD	500 000		500 000				
LANDESKREDITBANK BADEN-REG-S 1.37500% 22-27.01.25*	USD	200 000			200 000	174 519	0.01	
MCDONALD'S CORP 3.62500% 19-01.09.49*	USD	200 000			200 000	136 803	0.01	
MCDONALD'S CORP 3.80000% 18-01.04.28*	USD	150 000			150 000	130 256	0.01	
MUNICIPALITY FINANCE PLC-REG-S 0.87500% 21-02.09.26*	USD	200 000			200 000	164 581	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 1.00000% 21-21.04.26*	USD	400 000			400 000	333 668	0.03	
PRUDENTIAL FINANCIAL INC 4.60000% 14-15.05.44*	USD	100 000	200 000		300 000	243 211	0.02	
PRUDENTIAL FINANCIAL INC 1.50000% 20-10.03.26*	USD	300 000			300 000	252 852	0.02	
PUBLIC SERVICE ELECTRIC & GAS CO 3.65000% 18-01.09.28*	USD	100 000			100 000	86 121	0.01	
ROYAL BANK OF CANADA 3.62500% 22-04.05.27*	USD	600 000			600 000	519 927	0.04	
RYDER SYSTEM INC 5.37500% 24-15.03.29*	USD		335 000		335 000	304 239	0.03	
SUMITOMO MITSUI FIN GP INC 3.01000% 16-19.10.26*	USD	200 000			200 000	171 047	0.01	
TEMASEK FINANCIAL I LTD-REG-S 1.00000% 20-06.10.30*	USD	250 000		250 000				
TENCENT HOLDINGS LTD-REG-S 3.59500% 18-19.01.28*	USD	400 000		400 000				
TORONTO-DOMINION BANK/THE 2.80000% 22-10.03.27*	USD	500 000			500 000	424 026	0.04	
TRUIST FINANCIAL CORP 1.20000% 20-05.08.25*	USD	150 000			150 000	127 715	0.01	
<b>TOTAL USD</b>						<b>10 150 287</b>	<b>0.84</b>	
<b>Total Medium term notes, fixed rate</b>						<b>70 281 975</b>	<b>5.81</b>	

### Medium term notes, zero coupon

#### EUR

ACEA SPA -REG-S 0.00000% 21-28.09.25*	EUR	200 000			200 000	183 639	0.02	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 0.00000% 20-25.03.25*	EUR	400 000			400 000	375 266	0.03	
APRR SA-REG-S 0.00000% 21-19.06.28*	EUR	100 000			100 000	85 031	0.01	
BANK NEDERLANDSE GEMEENTEN NV-REG-S 0.00000% 21-20.01.31*	EUR	100 000			100 000	80 378	0.01	
CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	500 000			500 000	435 159	0.04	
EUROPEAN UNION-REG-S 0.00000% 21-04.07.29*	EUR	250 000			250 000	211 605	0.02	
EUROPEAN UNION-REG-S 0.00000% 21-22.04.31*	EUR	400 000	400 000		800 000	645 798	0.05	
EUROPEAN UNION-REG-S 0.00000% 21-04.10.28*	EUR	1 000 000			1 000 000	861 603	0.07	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 14-15.12.27*	EUR	1 200 000			1 200 000	1 055 792	0.09	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 19-30.09.26*	EUR	1 000 000			1 000 000	905 659	0.07	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 21-09.11.28*	EUR	500 000			500 000	430 206	0.04	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 21-15.06.26*	EUR	200 000			200 000	182 444	0.02	
LA POSTE-REG-S 0.00000% 21-18.07.29*	EUR	100 000			100 000	81 818	0.01	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.00000% 19-27.11.29*	EUR	600 000	200 000		800 000	669 936	0.06	
LANXESS AG-REG-S 0.00000% 21-08.09.27*	EUR	200 000			200 000	171 011	0.01	
LATVIA GOVT INTERNATIONAL BOND-REG-S 0.00000% 21-17.03.31*	EUR	300 000			300 000	230 958	0.02	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 0.00000% 20-03.03.33*	EUR	100 000			100 000	75 193	0.01	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 0.00000% 21-14.06.26*	EUR	300 000			300 000	272 581	0.02	
NORTH RHINE WESTPHALIA, STATE OF-REG-S 0.00000% 20-12.10.35*	EUR		300 000	300 000				
RTE EDF TRANSPORT S A-REG-S 0.00000% 19-09.09.27*	EUR	200 000			200 000	174 077	0.01	
<b>TOTAL EUR</b>						<b>7 128 154</b>	<b>0.58</b>	
<b>Total Medium term notes, zero coupon</b>						<b>7 128 154</b>	<b>0.58</b>	

### Medium term notes, floating rate

#### EUR

ASS GENERALI-REG-S-SUB 5.500%/3M EURIBOR+535BP 15-27.10.47*	EUR	200 000			200 000	202 584	0.02	
AXA SA-REG-S SUB 3.875%/VAR 14-PRP*	EUR	300 000			300 000	289 132	0.02	
BANCO SANTANDER SA-REG-S 0.625%/VAR 21-24.06.29*	EUR	400 000			400 000	344 985	0.03	
BANK OF AMERICA CORP-REG-S 2.824%/VAR 22-27.04.33*	EUR	100 000			100 000	91 784	0.01	
BK OF AMERICA CORP-REG-S 1.776%/3M EURIBOR+120BP 17-04.05.27*	EUR	100 000			100 000	93 565	0.01	
BNP PARIBAS SA-REG-S 0.250%/VAR 21-13.04.27*	EUR	300 000			300 000	271 828	0.02	
BNP PARIBAS SA-REG-S-SUB 0.875%/VAR 21-31.08.33*	EUR	100 000			100 000	84 287	0.01	
BNP PARIBAS-REG-S 2.125%/VAR 19-23.01.27*	EUR	200 000			200 000	188 985	0.02	
CAIXABANK SA-REG-S 0.750%/VAR 21-26.05.28*	EUR	300 000			300 000	267 406	0.02	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CITIGROUP INC-REG-S 0.500%/VAR 19-08.10.27*	EUR	100 000			100 000	90 066	0.01	
CNP ASSURANCES-REG-S-SUB 2.500%/VAR 20-30.06.51*	EUR	200 000			200 000	171 928	0.01	
DANSKE BANK A/S-REG-S 1.375%/VAR 22-17.02.27*	EUR	200 000			200 000	185 835	0.02	
DANSKE BANK A/S-REG-S-SUB 4.625%/VAR 24-14.05.34*	EUR		275 000		275 000	268 960	0.02	
DEUTSCHE BANK AG-REG-S 1.375%/VAR 20-10.06.26*	EUR	100 000			100 000	94 404	0.01	
DNB BANK ASA-REG-S 1.625%/VAR 22-31.05.26*	EUR	150 000			150 000	142 433	0.01	
DNB BANK ASA-REG-S 3.625%/VAR 23-16.02.27*	EUR	300 000			300 000	291 433	0.02	
HSBC HOLDINGS PLC-REG-S 4.856%/VAR 23-23.05.33*	EUR		250 000		250 000	259 074	0.02	
JP MORGAN CHASE & CO-REG-S 1.963%/VAR 22-23.03.30*	EUR	100 000			100 000	90 750	0.01	
MEDIOBANCA BANCA DI CREDITO FIN-REG-S 4.625%/VAR 22-07.02.29*	EUR	200 000			200 000	201 580	0.02	
MITSUBISHI UFJ FIN GROUP INC REG-S 2.264%/VAR 22-14.06.25*	EUR	300 000		300 000				
SOCIETE GENERALE SA-SUB 1.000%/VAR 20-24.11.30*	EUR	300 000			300 000	276 376	0.02	
STANDARD CHARTERED PLC-REG-S 3M BBSW+185BP 21-23.09.31*	EUR	200 000			200 000	177 621	0.01	
TOTAL SE-REG-S-SUB 1.625%/VAR 21-PRP*	EUR	250 000			250 000	219 478	0.02	
TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	100 000		100 000				
UNICREDIT SPA-REG-S 1.250%/VAR 19-25.06.25*	EUR	200 000		200 000				
<b>TOTAL EUR</b>						<b>4 304 495</b>	<b>0.36</b>	
<b>GBP</b>								
ANHEUSER-BUSCH INBEV SA 9.750%/RATING LINKED 09-30.07.24*	GBP	200 000			200 000	230 439	0.02	
BANCO SANTANDER SA-REG-S 3.125%/VAR 22-06.10.26*	GBP	200 000			200 000	219 400	0.02	
BANK OF AMERICA CORP-REG-S 1.667%/VAR 21-02.06.29*	GBP	200 000			200 000	199 936	0.02	
BARCLAYS PLC-REG-S-SUB 8.407%/VAR 22-14.11.32*	GBP		200 000		200 000	242 013	0.02	
BNP PARIBAS SA-REG-S-SUB 2.000%/VAR 21-24.05.31*	GBP	100 000			100 000	104 569	0.01	
GOLDMAN SACHS GROUP INC/THE-REG-S 3.625%/VAR 22-29.10.29*	GBP	150 000			150 000	161 271	0.01	
HSBC BANK PLC 5.84400%/6M LIBOR+176BP 03-PRP*	GBP	100 000			100 000	118 989	0.01	
HSBC HOLDINGS PLC-REG-S 2.256%/VAR 17-13.11.26*	GBP	100 000			100 000	108 342	0.01	
JPMORGAN CHASE & CO-REG-S 1.895%/VAR 21-28.04.33*	GBP	150 000			150 000	138 802	0.01	
LEGAL & GENERAL GROUP PLC-REG-S-SUB 5.375%/VAR 15-27.10.45*	GBP	200 000			200 000	226 140	0.02	
M&G PLC-REG-S-SUB 5.000%/VAR 15-20.07.55*	GBP	100 000	100 000		200 000	210 399	0.02	
NATWEST GROUP PLC-REG-S 3.619%/VAR 22-29.03.29*	GBP	200 000			200 000	213 671	0.02	
<b>TOTAL GBP</b>						<b>2 173 972</b>	<b>0.18</b>	
<b>USD</b>								
BANK OF AMERICA CORP 4.083%/VAR 20-20.03.51*	USD	400 000	300 000		700 000	517 018	0.04	
DBS GROUP HOLDINGS LTD-REG-S-SUB 4.520%/VAR 18-11.12.28*	USD		200 000	200 000				
MORGAN STANLEY 1.512%/VAR 21-20.07.27*	USD	400 000	400 000		800 000	661 331	0.05	
STANDARD CHARTERED PLC-REG-S-SUB 3.516%/VAR 19-12.02.30*	USD	400 000			400 000	349 823	0.03	
<b>TOTAL USD</b>						<b>1 528 173</b>	<b>0.13</b>	
<b>Total Medium term notes, floating rate</b>						<b>8 006 640</b>	<b>0.66</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 1.25000% 20-21.05.32*	AUD	800 000	800 000		1 600 000	767 380	0.06	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	1 500 000		700 000	800 000	458 637	0.04	
AUSTRALIA-REG-S 0.25000% 20-21.11.25*	AUD	1 000 000	1 000 000		2 000 000	1 109 914	0.09	
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD	1 300 000			1 300 000	707 824	0.06	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	800 000			800 000	392 909	0.03	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	700 000			700 000	333 890	0.03	
AUSTRALIA-REG-S 1.75000% 21-21.11.32*	AUD	800 000			800 000	395 391	0.03	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	1 000 000			1 000 000	570 699	0.05	
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	800 000			800 000	452 803	0.04	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	800 000			800 000	447 755	0.04	
AUSTRALIA-REG-S 3.00000% 22-21.11.33*	AUD	400 000	1 000 000		1 400 000	759 220	0.06	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	850 000			850 000	401 627	0.03	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	700 000			700 000	403 833	0.03	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	1 500 000		1 500 000				
AUSTRALIA-REG-S 3.50000% 23-21.12.34*	AUD		700 000		700 000	393 468	0.03	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	470 000			470 000	266 630	0.02	
AUSTRALIA-REG-S 4.75000% 23-21.06.54*	AUD		500 000		500 000	313 873	0.03	
AUSTRALIAN CAPITAL TERRITORY 4.50000% 23-23.10.34*	AUD	100 000			100 000	58 277	0.00	
KREDITANSTALT FUER WIEDERAUFBAU 3.80000% 23-24.05.28*	AUD		500 000		500 000	289 401	0.02	
QUEENSLAND TREASURY CORP-144A-REG-S 3.50000% 17-21.08.30*	AUD		500 000		500 000	283 322	0.02	
QUEENSLAND TREASURY CORP-144A-REG-S 2.75000% 16-20.08.27*	AUD	400 000			400 000	226 467	0.02	
QUEENSLAND TREASURY CORP-144A-REG-S 1.75000% 19-21.08.31*	AUD	300 000			300 000	148 217	0.01	
QUEENSLAND TREASURY CORP-144A-REG-S 1.50000% 21-20.08.32*	AUD	800 000			800 000	374 970	0.03	
SOUTH AUSTRALIAN GOV FIN AUTHOR-REG-S 3.00000% 18-24.05.28*	AUD	400 000			400 000	226 609	0.02	
TREASURY CORP OF VICTORIA 2.00000% 21-17.09.35*	AUD	300 000			300 000	131 784	0.01	
<b>TOTAL AUD</b>						<b>9 914 899</b>	<b>0.82</b>	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>CAD</b>								
ALBERTA, PROVINCE OF 2.55000% 17-01.06.27*	CAD	200 000			200 000	127 551	0.01	
ALBERTA, PROVINCE OF 3.05000% 17-01.12.48*	CAD	600 000			600 000	318 199	0.03	
CANADA HOUSING TRUST-144A 1.90000% 16-15.09.26*	CAD	1 000 000			1 000 000	632 093	0.05	
CANADA HOUSING TRUST 2.65000% 18-15.12.28*	CAD	200 000			200 000	126 895	0.01	
CANADA HOUSING TRUST-144A 2.10000% 19-15.09.29*	CAD		400 000		400 000	244 918	0.02	
CANADA HOUSING TRUST-144A 1.80000% 19-15.12.24*	CAD	1 000 000			1 000 000	651 650	0.05	
CANADA HOUSING TRUST-144A 1.10000% 20-15.03.31*	CAD	250 000			250 000	139 633	0.01	
CANADA HOUSING TRUST NO 1-144A 2.15000% 21-15.12.31*	CAD	500 000			500 000	296 991	0.02	
CANADA HOUSING TRUST NO 1-144A 3.55000% 22-15.09.32*	CAD	300 000			300 000	195 983	0.02	
CANADA HOUSING TRUST NO 1-144A 4.25000% 23-15.03.34*	CAD		500 000		500 000	343 309	0.03	
CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD	1 000 000			1 000 000	631 303	0.05	
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD	600 000		600 000				
CANADA, GOVERNMENT 0.25000% 20-01.03.26*	CAD	1 200 000			1 200 000	743 103	0.06	
CANADA, GOVERNMENT 0.25000% 21-01.08.23*	CAD	500 000		500 000				
CANADA, GOVERNMENT 0.75000% 21-01.02.24*	CAD	1 500 000		1 500 000				
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	600 000	1 300 000	900 000	1 000 000	585 270	0.05	
CANADA, GOVERNMENT 1.25000% 19-01.03.25*	CAD	400 000			400 000	258 388	0.02	
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD	500 000			500 000	233 430	0.02	
CANADA, GOVERNMENT 1.25000% 21-01.03.27*	CAD		1 300 000		1 300 000	805 532	0.07	
CANADA, GOVERNMENT 1.50000% 21-01.12.31*	CAD	800 000			800 000	462 790	0.04	
CANADA, GOVERNMENT 1.50000% 22-01.05.24*	CAD	900 000		900 000				
CANADA, GOVERNMENT 2.75000% 14-01.12.64*	CAD		300 000		300 000	176 170	0.01	
CANADA, GOVERNMENT 2.75000% 14-01.12.48*	CAD	500 000			500 000	298 126	0.02	
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	800 000			800 000	402 076	0.03	
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	300 000	500 000		800 000	503 580	0.04	
CANADA, GOVERNMENT 2.00000% 22-01.06.32*	CAD	700 000			700 000	417 933	0.03	
CANADA, GOVERNMENT 2.50000% 22-01.12.32*	CAD	600 000			600 000	370 943	0.03	
CANADA, GOVERNMENT 2.75000% 23-01.06.33*	CAD		1 200 000	600 000	600 000	377 423	0.03	
CANADA, GOVERNMENT 3.75000% 23-01.05.25*	CAD		2 000 000		2 000 000	1 320 077	0.11	
CANADA, GOVERNMENT 3.00000% 23-01.06.34*	CAD		1 000 000		1 000 000	640 049	0.05	
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	600 000			600 000	428 531	0.04	
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD	200 000			200 000	154 667	0.01	
CANADIAN GOVERNMENT BOND 1.00000% 21-01.09.26*	CAD	500 000			500 000	310 691	0.03	
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD		1 100 000		1 100 000	642 488	0.05	
CANADIAN GOVERNMENT BOND 2.75000% 22-01.09.27*	CAD	500 000			500 000	323 207	0.03	
CANADIAN GOVERNMENT BOND 2.75000% 22-01.08.24*	CAD	1 200 000		1 200 000				
EUROPEAN INVESTMENT BANK-REG-S 1.90000% 20-22.01.25*	CAD	200 000			200 000	130 025	0.01	
MANITOBA, PROVINCE OF 4.10000% 10-05.03.41*	CAD	100 000			100 000	63 551	0.01	
NEW BRUNSWICK, PROVINCE OF 4.80000% 10-03.06.41*	CAD	100 000			100 000	69 328	0.01	
ONTARIO, PROVINCE OF 3.45000% 12-02.06.45*	CAD	1 100 000			1 100 000	640 299	0.05	
ONTARIO, PROVINCE OF 2.90000% 15-02.12.46*	CAD	100 000			100 000	52 621	0.00	
ONTARIO, PROVINCE OF 2.40000% 15-02.06.26*	CAD	200 000			200 000	128 186	0.01	
QUEBEC, PROVINCE OF 5.00000% 09-01.12.41*	CAD	600 000			600 000	430 511	0.04	
QUEBEC, PROVINCE OF 3.00000% 12-01.09.23*	CAD	200 000		200 000				
QUEBEC, PROVINCE OF 3.50000% 15-01.12.48*	CAD	200 000	400 000		600 000	347 541	0.03	
QUEBEC, PROVINCE OF 2.50000% 16-01.09.26*	CAD	300 000			300 000	192 254	0.02	
SASKATCHEWAN, PROVINCE OF 3.30000% 16-02.06.48*	CAD	400 000			400 000	222 640	0.02	
<b>TOTAL CAD</b>						<b>15 439 956</b>	<b>1.28</b>	
<b>CZK</b>								
CZECH REPUBLIC 0.05000% 20-29.11.29*	CZK	20 000 000			20 000 000	625 316	0.05	
CZECH REPUBLIC 1.75000% 21-23.06.32*	CZK	16 000 000			16 000 000	522 741	0.04	
CZECH REPUBLIC-REG-S 1.00000% 15-26.06.26*	CZK	5 000 000			5 000 000	180 774	0.01	
<b>TOTAL CZK</b>						<b>1 328 830</b>	<b>0.11</b>	
<b>DKK</b>								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	2 000 000			2 000 000	327 718	0.03	
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	1 500 000			1 500 000	192 129	0.02	
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	4 000 000			4 000 000	487 266	0.04	
NYKREDIT REALKREDIT AS-REG-S 1.00000% 20-01.07.26*	DKK	4 000 000			4 000 000	498 175	0.04	
REALKREDIT DANMARK A/S-REG-S 1.00000% 14-01.01.26*	DKK	2 000 000			2 000 000	251 495	0.02	
<b>TOTAL DKK</b>						<b>1 756 783</b>	<b>0.15</b>	
<b>EUR</b>								
ABN AMRO BANK NV-REG-S 1.12500% 19-23.04.39*	EUR	200 000			200 000	146 720	0.01	
AEROPORTS DE PARIS-REG-S 1.50000% 14-07.04.25*	EUR	100 000			100 000	95 223	0.01	
ALD SA-REG-S 4.87500% 23-06.10.28*	EUR		200 000		200 000	203 576	0.02	
ALTRIA GROUP INC 3.12500% 19-15.06.31*	EUR	200 000			200 000	181 561	0.02	

Security	31.3.2023			31.3.2024			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
AMERICAN INTERNATIONAL GROUP INC 1.875000% 17-21.06.27*	EUR	100 000			100 000		92 138	0.01	
APPLE INC 1.625000% 14-10.11.26*	EUR	100 000	300 000		400 000		374 604	0.03	
ARKEA HOME LOANS SFH-REG-S 0.750000% 17-05.10.27*	EUR	100 000			100 000		89 860	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.500000% 19-20.02.29*	EUR	600 000			600 000		526 472	0.04	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.750000% 20-20.03.51*	EUR	400 000			400 000		230 296	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.700000% 21-20.04.71*	EUR	200 000			200 000		90 311	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.250000% 21-20.10.36*	EUR		600 000		600 000		421 223	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.900000% 22-20.02.32*	EUR	700 000			700 000		592 361	0.05	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.850000% 22-23.05.49*	EUR	200 000			200 000		154 594	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.000000% 22-15.07.26*	EUR	600 000			600 000		572 663	0.05	
AUTOBAHNEN- & SCHNELLSTRASSENFINA-REG-S 0.100000% 19-09.07.29*	EUR	100 000			100 000		84 782	0.01	
BANCO DE SABADELL SA-REG-S 1.000000% 17-26.04.27*	EUR	100 000			100 000		90 920	0.01	
BANCO SANTANDER SA-REG-S 1.000000% 15-07.04.25*	EUR	100 000			100 000		94 715	0.01	
BANCO SANTANDER SA-REG-S 1.125000% 18-25.10.28*	EUR	400 000			400 000		356 437	0.03	
BANK OF NOVA SCOTIA-REG-S 0.010000% 20-14.01.27*	EUR	100 000			100 000		88 980	0.01	
BANK OF NOVA SCOTIA/THE-REG-S 0.375000% 22-26.03.30*	EUR		300 000		300 000		248 859	0.02	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 1.125000% 22-31.07.28*	EUR	300 000			300 000		268 594	0.02	
BELFIUS BANK SA-REG-S 0.375000% 20-02.09.25*	EUR	200 000			200 000		185 671	0.02	
BELGIUM, KINGDOM OF 5.500000% 97-28.03.28*	EUR	500 000			500 000		538 406	0.04	
BELGIUM, KINGDOM OF-144A-REG-S 4.250000% 10-28.03.41*	EUR	200 000	200 000		400 000		443 888	0.04	
BELGIUM, KINGDOM OF-REG-S 3.750000% 13-22.06.45*	EUR	600 000			600 000		627 881	0.05	
BELGIUM, KINGDOM OF-144A-REG-S 0.800000% 15-22.06.25*	EUR	200 000			200 000		188 831	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 1.000000% 16-22.06.26*	EUR	450 000			450 000		420 563	0.03	
BELGIUM, KINGDOM OF-144A-REG-S 2.150000% 16-22.06.66*	EUR	200 000			200 000		148 598	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 1.450000% 17-22.06.37*	EUR	150 000			150 000		121 125	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.900000% 19-22.06.29*	EUR	800 000		800 000					
BELGIUM, KINGDOM OF-REG-S 0.100000% 20-22.06.30*	EUR	600 000			600 000		499 415	0.04	
BELGIUM, KINGDOM OF-144A-REG-S 0.350000% 22-22.06.32*	EUR	800 000			800 000		642 223	0.05	
BELGIUM, KINGDOM OF-144A-REG-S 1.400000% 22-22.06.53*	EUR	400 000			400 000		251 883	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 2.750000% 22-22.04.39*	EUR		500 000	500 000					
BELGIUM, KINGDOM OF-144A-REG-S 3.300000% 23-22.06.54*	EUR		500 000		500 000		482 127	0.04	
BERLIN HYP AG-REG-S 0.750000% 18-26.02.26*	EUR	100 000			100 000		92 848	0.01	
BERLIN HYP AG-REG-S 3.375000% 23-23.08.28*	EUR		100 000		100 000		98 989	0.01	
BPCE SA-REG-S 0.250000% 21-14.01.31*	EUR	300 000			300 000		236 485	0.02	
BPCE SFH SA-REG-S 0.010000% 20-23.03.28*	EUR	400 000			400 000		345 534	0.03	
BPCE SOCIETE DE FINANCEMENT DE-REG-S 0.010000% 20-10.11.27*	EUR	400 000			400 000		349 191	0.03	
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.700000% 22-15.08.32*	EUR	700 000			700 000		653 202	0.05	
CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 1.375000% 14-25.11.24*	EUR	100 000			100 000		95 746	0.01	
CAISSE DE REFIEMT DE L'HAAT SA-REG-S 2.750000% 22-12.04.28*	EUR	300 000			300 000		288 919	0.02	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 3.000000% 23-25.05.28*	EUR		300 000		300 000		292 716	0.02	
CAISSE FRANCAISE DE FINANCEMENT REG-S 0.010000% 21-01.10.29*	EUR	800 000			800 000		662 836	0.05	
CAIXABANK SA-REG-S 1.000000% 15-25.09.25*	EUR	200 000			200 000		187 314	0.02	
CANADIAN IMPERIAL BANK OF COM-REG-S 0.010000% 21-30.04.29*	EUR	300 000			300 000		249 989	0.02	
CK HUTCHISON EUROPE FIN 18 LTD-REG-S 1.250000% 18-13.04.25*	EUR	200 000			200 000		188 984	0.02	
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 0.225000% 16-14.09.26*	EUR	100 000			100 000		90 554	0.01	
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 0.010000% 19-10.11.27*	EUR	300 000			300 000		261 605	0.02	
COUNCIL OF EUROPE DEVELOPMENT BK-REG-S 0.750000% 18-24.01.28*	EUR	300 000			300 000		270 970	0.02	
CREDIT AGRICOLE HOME LOAN-REG-S 3.125000% 23-18.10.30*	EUR		400 000		400 000		393 132	0.03	
CREDIT AGRICOLE ITALIA SPA-REG-S 0.250000% 20-17.01.28*	EUR	200 000			200 000		173 733	0.01	
CREDIT MUTUEL HOME LOAN SFH SA-REG-S 0.750000% 17-15.09.27*	EUR	100 000			100 000		90 011	0.01	
DANSKE KIINNTYLSUOTTOPANKKI OYJ-REG-S 0.010000% 20-14.01.28*	EUR	100 000			100 000		86 595	0.01	
DH EUROPE FINANCE II SARL 0.200000% 19-18.03.26*	EUR	250 000			250 000		228 323	0.02	
ENBW INTERNATIONAL FINANCE BV-REG-S 0.250000% 20-19.10.30*	EUR	400 000			400 000		322 939	0.03	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.700000% 20-20.01.50*	EUR	100 000			100 000		57 220	0.00	
EUROPEAN INVESTMENT BANK-REG-S 0.375000% 16-14.04.26*	EUR	300 000		300 000					
EUROPEAN INVESTMENT BANK 0.200000% 21-17.03.36*	EUR	200 000			200 000		142 213	0.01	
EUROPEAN INVESTMENT BANK-REG-S 0.375000% 22-15.09.27*	EUR	500 000			500 000		448 475	0.04	
EUROPEAN UNION-REG-S 0.400000% 21-04.02.37*	EUR	900 000			900 000		642 296	0.05	
EUROPEAN UNION-REG-S 1.000000% 22-06.07.32*	EUR	700 000			700 000		594 024	0.05	
EUROPEAN UNION-REG-S 0.700000% 21-06.07.51*	EUR	800 000	200 000		1 000 000		539 024	0.04	
FEDEX CORP 0.450000% 21-04.05.29*	EUR	250 000			250 000		210 374	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 2.625000% 12-04.07.42*	EUR	300 000			300 000		277 070	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.750000% 15-15.04.31*	EUR	300 000			300 000		256 212	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.500000% 17-15.09.27*	EUR	300 000			300 000		270 491	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 2.875000% 23-15.04.29*	EUR		300 000		300 000		294 723	0.02	
FRANCE, REPUBLIC OF-OAT 5.750000% 01-25.10.32*	EUR	500 000			500 000		595 560	0.05	
FRANCE, REPUBLIC OF-OAT 4.000000% 05-25.04.55*	EUR	350 000			350 000		387 347	0.03	
FRANCE, REPUBLIC OF-OAT 4.500000% 09-25.04.41*	EUR	800 000			800 000		921 276	0.08	
FRANCE, REPUBLIC OF-OAT 4.000000% 10-25.04.60*	EUR	200 000			200 000		224 789	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 3.250000% 12-25.05.45*	EUR	500 000			500 000		491 284	0.04	
FRANCE, REPUBLIC OF-OAT 2.500000% 13-25.05.30*	EUR		1 600 000		1 600 000		1 545 007	0.13	

Security	31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
FRANCE, REPUBLIC OF-OAT-1.75000% 14-25.11.24*	EUR 1 500 000		1 500 000				
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR 1 600 000			1 600 000	1 507 718	0.12	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR 1 000 000			1 000 000	941 161	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR 1 000 000			1 000 000	900 885	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR 2 500 000			2 500 000	2 313 608	0.19	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR 250 000			250 000	166 074	0.01	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR 1 200 000			1 200 000	967 872	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR	2 300 000		2 300 000	2 094 717	0.17	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR 900 000			900 000	740 215	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR 900 000		900 000				
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	700 000		700 000	543 842	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR 900 000			900 000	755 170	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR 1 200 000			1 200 000	1 072 162	0.09	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR 700 000			700 000	475 956	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR 900 000			900 000	786 836	0.07	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR 850 000			850 000	454 247	0.04	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR 1 300 000			1 300 000	852 005	0.07	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR 400 000	600 000	500 000	500 000	261 230	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 22-25.05.38*	EUR	900 000		900 000	696 357	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR	1 200 000		1 200 000	1 085 253	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR 900 000			900 000	826 480	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 3.00000% 22-25.05.33*	EUR	500 000		500 000	495 473	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 3.50000% 23-25.11.33*	EUR	1 000 000		1 000 000	1 029 135	0.09	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.25000% 24-25.05.55*	EUR	300 000		300 000	288 237	0.02	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR 1 000 000		1 000 000				
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR 100 000			100 000	38 426	0.00	
GERMANY, REPUBLIC OF-REG-S 1.75000% 14-15.02.24*	EUR 1 700 000		1 700 000				
GERMANY, REPUBLIC OF-REG-S 2.50000% 14-15.08.46*	EUR 500 000			500 000	488 421	0.04	
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR 700 000		700 000				
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR 1 000 000			1 000 000	945 713	0.08	
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR 1 000 000			1 000 000	932 095	0.08	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	2 000 000		2 000 000	1 824 882	0.15	
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR 700 000			700 000	532 269	0.04	
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR 500 000			500 000	453 063	0.04	
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	1 100 000		1 100 000	979 109	0.08	
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR 400 000			400 000	322 644	0.03	
GERMANY, REPUBLIC OF-REG-S 1.80000% 22-15.08.53*	EUR	500 000		500 000	420 857	0.03	
GERMANY, REPUBLIC OF-REG-S 0.20000% 22-14.06.24*	EUR 1 500 000		1 500 000				
GERMANY, REPUBLIC OF-REG-S 4.75000% 03-04.07.34*	EUR 500 000			500 000	593 176	0.05	
GERMANY, REPUBLIC OF-REG-S 4.00000% 05-04.01.37*	EUR 500 000			500 000	570 682	0.05	
GERMANY, REPUBLIC OF-REG-S 4.25000% 07-04.07.39*	EUR 650 000			650 000	774 779	0.06	
GERMANY, REPUBLIC OF-REG-S 3.25000% 10-04.07.42*	EUR 500 000			500 000	540 658	0.04	
GERMANY, REPUBLIC OF-REG-S 2.50000% 12-04.07.44*	EUR 150 000	900 000		1 050 000	1 023 302	0.08	
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-15.11.30*	EUR	1 400 000		1 400 000	1 372 609	0.11	
GERMANY, REPUBLIC OF-REG-S 2.50000% 24-15.08.54*	EUR	400 000		400 000	392 705	0.03	
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR	1 400 000		1 400 000	1 366 666	0.11	
GERMANY, REPUBLIC OF-REG-S 2.60000% 23-15.08.33*	EUR	1 000 000		1 000 000	999 098	0.08	
HAMBURG, FREIE HANSESTADT-REG-S 0.25000% 17-20.01.25*	EUR 100 000			100 000	94 751	0.01	
HESSEN, STATE OF-REG-S 0.37500% 16-06.07.26*	EUR 100 000			100 000	91 745	0.01	
HOLCIM FINANCE LUXEMBOURG SA-REG-S 0.50000% 20-23.04.31*	EUR 200 000			200 000	157 363	0.01	
ING BANK NV-REG-S 2.75000% 24-10.01.32*	EUR	300 000		300 000	289 300	0.02	
INTESA SANPAOLO SPA-REG-S 1.12500% 17-16.06.27*	EUR 300 000			300 000	272 956	0.02	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.70000% 21-22.10.46*	EUR 200 000			200 000	122 003	0.01	
INVESTITIONSBANK BERLIN-REG-S 3.12500% 23-01.03.33*	EUR	200 000		200 000	199 989	0.02	
IRELAND, REPUBLIC OF-REG-S 3.00000% 23-18.10.43*	EUR	200 000		200 000	196 088	0.02	
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR 400 000			400 000	395 756	0.03	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR 300 000			300 000	271 486	0.02	
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR 100 000			100 000	70 836	0.01	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR 400 000			400 000	334 006	0.03	
IRELAND, REPUBLIC OF-REG-S 0.35000% 22-18.10.32*	EUR 500 000			500 000	402 536	0.03	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR 250 000			250 000	234 071	0.02	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR 550 000			550 000	467 603	0.04	
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR 800 000			800 000	554 160	0.05	
ITALY, REPUBLIC OF BTP-REG-S 2.80000% 18-01.12.28*	EUR 1 900 000		900 000	1 000 000	958 686	0.08	
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR 300 000			300 000	282 570	0.02	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR 500 000			500 000	467 861	0.04	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR 900 000	600 000		1 500 000	1 431 848	0.12	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR 900 000			900 000	641 543	0.05	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR 600 000			600 000	363 961	0.03	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR 250 000			250 000	152 683	0.01	
ITALY, REPUBLIC OF-BTP 5.00000% 07-01.08.39*	EUR 400 000			400 000	434 888	0.04	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ITALY, REPUBLIC OF-BTP-4.75000% 13-01.09.44*	EUR	550 000			550 000	584 276	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	1 000 000			1 000 000	986 087	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	1 300 000			1 300 000	1 111 366	0.09	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	550 000			550 000	428 756	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR		800 000		800 000	710 702	0.06	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	300 000			300 000	261 465	0.02	
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 18-15.11.25*	EUR	1 000 000			1 000 000	961 180	0.08	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	1 000 000			1 000 000	963 626	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	500 000			500 000	436 806	0.04	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 19-01.02.25*	EUR	1 500 000			1 500 000	1 421 144	0.12	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR		1 100 000		1 100 000	834 616	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	600 000	500 000	1 100 000				
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	1 000 000			1 000 000	869 910	0.07	
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 21-15.07.28*	EUR		1 000 000		1 000 000	871 562	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 21-01.12.31*	EUR		1 300 000		1 300 000	1 058 203	0.09	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.15000% 22-01.09.52*	EUR	300 000			300 000	198 710	0.02	
ITALY, REPUBLIC OF-BTP-REG-S 1.10000% 22-01.04.27*	EUR	700 000	1 000 000		1 700 000	1 558 913	0.13	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR	600 000			600 000	574 490	0.05	
ITALY, REPUBLIC OF-REG-S 0.85000% 19-15.01.27*	EUR		1 000 000		1 000 000	914 352	0.08	
ITALY, REPUBLIC OF-REG-S 0.90000% 20-01.04.31*	EUR	800 000		800 000				
ITALY, REPUBLIC OF-REG-S-144A 0.60000% 21-01.08.31*	EUR	1 000 000			1 000 000	799 504	0.07	
ITALY, REPUBLIC OF-REG-S 2.50000% 22-01.12.32*	EUR	1 200 000			1 200 000	1 082 565	0.09	
ITALY, REPUBLIC OF-REG-S 4.40000% 22-01.05.33*	EUR	1 000 000			1 000 000	1 037 697	0.09	
ITALY, REPUBLIC OF-REG-S 4.20000% 23-01.03.34*	EUR		1 500 000		1 500 000	1 527 713	0.13	
ITALY, REPUBLIC OF-REG-S 4.00000% 23-15.11.30*	EUR	700 000	700 000		700 000	707 066	0.06	
KBC BANK NV-REG-S 3.25000% 23-30.05.28*	EUR	300 000	300 000		300 000	294 512	0.02	
KREDITANSTALT FUER WIEDERAUFBAU 0.37500% 16-09.03.26*	EUR	200 000			200 000	185 054	0.02	
LAND BERLIN-REG-S 1.37500% 18-27.08.38*	EUR	100 000			100 000	79 653	0.01	
MONDELEZ INTERNATIONAL INC 0.25000% 21-17.03.28*	EUR	200 000			200 000	173 129	0.01	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.62500% 18-10.11.27*	EUR	200 000			200 000	179 162	0.01	
NATIONALENEDERLANDEN BANK-REG-S 0.37500% 21-04.03.41*	EUR	100 000			100 000	62 123	0.01	
NEDERLANDSE WATERSCHAPS BANK-REG-S 0.12500% 20-03.09.35*	EUR	250 000		250 000				
NEDERLANDSE WATERSCHAPS BANK NV-REG-S 3.00000% 23-20.04.33*	EUR		200 000		200 000	197 631	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 4.00000% 05-15.01.37*	EUR	500 000			500 000	556 387	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 3.75000% 10-15.01.42*	EUR	460 000			460 000	513 681	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.75000% 14-15.01.47*	EUR	400 000		100 000	300 000	296 321	0.02	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 17-15.07.27*	EUR	400 000			400 000	367 058	0.03	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 18-15.07.28*	EUR	800 000			800 000	723 195	0.06	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 22-15.07.32*	EUR	400 000		400 000				
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.00000% 22-15.01.54*	EUR	200 000			200 000	168 715	0.01	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 23-15.07.33*	EUR	700 000	1 300 000	1 400 000	600 000	580 932	0.05	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 3.25000% 23-15.01.44*	EUR		500 000		500 000	527 250	0.04	
NORDDDEUTSCHE LANDESBANK-GIROZENTR-REG-S 0.50000% 18-29.06.26*	EUR	100 000			100 000	91 638	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 1.00000% 16-16.10.46*	EUR	100 000			100 000	64 873	0.01	
NOVARTIS FINANCE SA-REG-S 1.62500% 14-09.11.26*	EUR	100 000			100 000	93 959	0.01	
NOVARTIS FINANCE SA-REG-S 1.70000% 18-14.08.38*	EUR	200 000			200 000	164 617	0.01	
NRW BANK 0.12500% 18-07.07.23*	EUR	100 000		100 000				
NRW BANK 0.12500% 22-04.02.30*	EUR	300 000			300 000	250 974	0.02	
NRW BANK-REG-S 0.50000% 17-13.09.27*	EUR	100 000			100 000	89 772	0.01	
OP MORTGAGE BANK-REG-S 0.62500% 18-01.09.25*	EUR	100 000			100 000	93 579	0.01	
PORTUGAL, REPUBLIC OF-144A-REG-S 4.10000% 15-15.02.45*	EUR	250 000			250 000	267 732	0.02	
PORTUGAL, REPUBLIC OF-144A-REG-S 2.87500% 15-15.10.25*	EUR	500 000			500 000	484 938	0.04	
PORTUGAL, REPUBLIC OF-144A-REG-S 0.47500% 20-18.10.30*	EUR	300 000			300 000	254 330	0.02	
PORTUGAL, REPUBLIC OF-OT-144A-REG-S 0.90000% 20-12.10.35*	EUR	200 000			200 000	154 219	0.01	
PORTUGAL, REPUBLIC OF-144A-REG-S 4.12500% 17-14.04.27*	EUR	300 000			300 000	304 644	0.03	
PORTUGAL, REPUBLIC OF-144A-REG-S 2.12500% 18-17.10.28*	EUR	650 000			650 000	621 587	0.05	
PORTUGAL, REPUBLIC OF-144A-REG-S 1.65000% 22-16.07.32*	EUR	200 000	600 000		800 000	712 963	0.06	
PPG INDUSTRIES INC 2.75000% 22-01.06.29*	EUR	200 000			200 000	188 259	0.02	
PROGRAMA CEDULAS TDA 1 4.25000% 06-10.04.31*	EUR		300 000		300 000	313 512	0.03	
PROLOGIS EURO FINANCE LLC 1.87500% 18-05.01.29*	EUR	300 000			300 000	271 168	0.02	
QUEBEC, PROVINCE OF-REG-S 0.87500% 17-04.05.27*	EUR	400 000			400 000	364 568	0.03	
RELX FINANCE BV-REG-S 1.50000% 18-13.05.27*	EUR	300 000			300 000	277 688	0.02	
RHEINLAND-PFALZ, STATE OF-REG-S 0.50000% 15-21.01.25*	EUR	100 000			100 000	94 928	0.01	
RHEINLAND-PFALZ, STATE OF-REG-S 0.01000% 21-21.01.31*	EUR	300 000			300 000	243 821	0.02	
RICHEMONT INTERNATIONAL HOLDING SA-REG-S 1.50000% 18-26.03.30*	EUR	200 000			200 000	178 016	0.01	
SACHSEN-ANHALT, STATE OF-REG-S 0.01000% 21-09.11.26*	EUR	100 000			100 000	90 198	0.01	
SAP SE-REG-S 0.37500% 20-18.05.29*	EUR	200 000			200 000	171 010	0.01	
SCHLESWIG-HOLSTEIN, STATE OF-REG-S 0.62500% 18-31.08.28*	EUR	300 000			300 000	266 142	0.02	
SKY PLC-REG-S 2.25000% 15-17.11.25*	EUR	100 000			100 000	95 407	0.01	
SLOVAKIA, REPUBLIC OF-REG-S 1.00000% 20-14.05.32*	EUR	400 000			400 000	325 795	0.03	
SLOVAKIA, REPUBLIC OF-REG-S 0.75000% 19-09.04.30*	EUR	600 000			600 000	506 528	0.04	



Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SLOVENIA, REPUBLIC OF-REG-S 1.50000% 15-25.03.35*	EUR	100 000			100 000	82 982	0.01	
SLOVENIA, REPUBLIC OF-REG-S 1.25000% 17-22.03.27*	EUR	500 000			500 000	464 501	0.04	
SPAIN GOVERNMENT BOND-144A-REG-S 0.25000% 19-30.07.24*	EUR	1 000 000		1 000 000				
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	200 000			200 000	238 002	0.02	
SPAIN, KINGDOM OF-144A-REG-S 3.80000% 14-30.04.24*	EUR	1 600 000		1 600 000				
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	800 000			800 000	737 511	0.06	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	1 300 000			1 300 000	1 237 647	0.10	
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	500 000			500 000	433 280	0.04	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	200 000			200 000	180 882	0.01	
SPAIN, KINGDOM OF-144A-REG-S 1.30000% 16-31.10.26*	EUR	700 000			700 000	653 738	0.05	
SPAIN, KINGDOM OF-144A-REG-S 2.70000% 18-31.10.48*	EUR		700 000		700 000	577 115	0.05	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.07.28*	EUR	800 000			800 000	734 174	0.06	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 19-30.04.29*	EUR	1 000 000			1 000 000	910 883	0.08	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	800 000			800 000	677 505	0.06	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	400 000			400 000	215 913	0.02	
SPAIN, KINGDOM OF-144A-REG-S 1.25000% 20-31.10.30*	EUR		600 000		600 000	526 870	0.04	
SPAIN, KINGDOM OF-144A-REG-S 1.20000% 20-31.10.40*	EUR	1 100 000			1 100 000	759 894	0.06	
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	300 000	700 000		1 000 000	711 085	0.06	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR	500 000			500 000	321 885	0.03	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR	1 000 000			1 000 000	815 170	0.07	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR	300 000			300 000	199 806	0.02	
SPAIN, KINGDOM OF-144A-REG-S 3.15000% 23-30.04.33*	EUR	600 000	600 000		1 200 000	1 175 124	0.10	
SPAIN, KINGDOM OF-144A-REG-S 3.55000% 23-31.10.33*	EUR		900 000		900 000	907 013	0.08	
SPAIN, KINGDOM OF-REG-S-144A 1.45000% 21-31.10.71*	EUR	150 000			150 000	73 209	0.01	
TAKEDA PHARMACEUTICAL CO LTD-REG-S 3.00000% 18-21.11.30*	EUR	100 000			100 000	94 845	0.01	
UNEDIC ASSEO-REG-S 0.62500% 15-17.02.25*	EUR	100 000			100 000	94 692	0.01	
UNICREDIT BANK GMBH-REG-S 0.25000% 20-15.01.32*	EUR	100 000			100 000	79 614	0.01	
VF CORP 0.62500% 16-20.09.23*	EUR	100 000		100 000				
WALMART INC 4.87500% 09-21.09.29*	EUR	250 000			250 000	266 531	0.02	
<b>TOTAL EUR</b>						<b>110 840 224</b>	<b>9.17</b>	

## GBP

COMCAST CORP 5.50000% 10-23.11.29*	GBP	200 000			200 000	238 039	0.02	
LCR FINANCE PLC-REG-S 4.50000% 99-07.12.28*	GBP	150 000			150 000	172 845	0.01	
NATIONAL GRID ELEC DISTRI PLC-REG-S 3.50000% 18-16.10.26*	GBP	100 000			100 000	109 161	0.01	
NOTTING HILL GENESIS-REG-S 5.25000% 10-07.07.42*	GBP	100 000			100 000	111 955	0.01	
PEABODY CAPITAL NO 2 PLC-REG-S 2.75000% 22-02.03.34*	GBP		100 000		100 000	93 114	0.01	
SOUTHERN ELECTRIC POWER DISTRIB-REG-S 5.50000% 01-07.06.32*	GBP		150 000		150 000	179 053	0.01	
UK TREASURY GILT STRIP-REG-S 4.12500% 22-29.01.27*	GBP		700 000		700 000	796 825	0.07	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	700 000			700 000	499 623	0.04	
UNITED KINGDOM OF GRET BRT & N IRL-REG-S 3.75000% 22-29.01.38*	GBP	1 000 000			1 000 000	1 087 800	0.09	
UNITED KINGDOM GILT-REG-S 4.50000% 09-07.09.34*	GBP	800 000			800 000	952 142	0.08	
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	1 000 000			1 000 000	1 036 772	0.09	
UNITED KINGDOM GILT-REG-S 0.25000% 21-31.01.25*	GBP	1 500 000		1 500 000				
UNITED KINGDOM GILT-REG-S 0.25000% 20-31.07.31*	GBP	200 000			200 000	176 497	0.01	
UNITED KINGDOM GREAT BRITAIN IRL-REG-S 4.25000% 00-07.06.32*	GBP	1 000 000		1 000 000				
UNITED KINGDOM OF GB & N IRL-REG-S 1.62500% 18-22.10.71*	GBP	450 000			450 000	245 152	0.02	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.50000% 21-31.01.29*	GBP	1 500 000			1 500 000	1 458 949	0.12	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.62500% 20-22.10.50*	GBP	500 000			500 000	237 353	0.02	
UNITED KINGDOM OF GB & N IRL-REG-S 3.25000% 23-31.01.33*	GBP		600 000		600 000	651 288	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.25000% 05-07.12.55*	GBP	400 000			400 000	443 837	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.25000% 08-07.12.49*	GBP	150 000	400 000		550 000	610 882	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.00000% 09-22.01.60*	GBP	400 000			400 000	426 421	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.25000% 10-07.12.40*	GBP	600 000			600 000	679 793	0.06	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 3.75000% 11-22.07.52*	GBP	530 000			530 000	540 544	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 3.25000% 12-22.01.44*	GBP	600 000			600 000	580 829	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 3.50000% 13-22.07.68*	GBP	330 000			330 000	317 960	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 17-22.07.57*	GBP	400 000	350 000		750 000	468 751	0.04	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	250 000			250 000	165 305	0.01	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 17-22.07.27*	GBP		1 000 000		1 000 000	1 044 714	0.09	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 18-22.01.49*	GBP	560 000			560 000	385 235	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.75000% 14-07.09.24*	GBP	700 000		700 000				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.62500% 19-22.10.54*	GBP	500 000			500 000	308 005	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 19-22.10.29*	GBP		600 000		600 000	584 857	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 19-07.06.25*	GBP	1 600 000		800 000	800 000	870 398	0.07	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.37500% 20-22.10.30*	GBP	900 000			900 000	824 854	0.07	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-30.01.26*	GBP	1 400 000			1 400 000	1 481 396	0.12	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 21-31.07.51*	GBP	1 000 000	350 000	1 000 000	350 000	201 227	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.00000% 21-31.01.32*	GBP	800 000			800 000	738 018	0.06	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 21-31.07.53*	GBP	50 000	500 000		550 000	330 342	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.50000% 20-22.10.61*	GBP	500 000			500 000	176 637	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
UNITED KINGDOM OF GRT BRTN&N IRL-REG-S 0.125000% 20-31.01.28*	GBP	700 000			700 000	691 506	0.06	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.500000% 23-07.06.28*	GBP		1 520 000		1 520 000	1 767 605	0.15	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.125000% 20-31.01.24*	GBP	1 350 000		1 350 000				
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.500000% 14-22.01.45*	GBP	600 000			600 000	599 902	0.05	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.875000% 21-31.01.46*	GBP	600 000			600 000	349 398	0.03	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.625000% 15-31.01.34*	GBP		920 000		920 000	1 105 806	0.09	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.500000% 15-22.07.65*	GBP	350 000			350 000	261 521	0.02	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.500000% 16-22.07.26*	GBP		900 000		900 000	967 136	0.08	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.750000% 16-07.09.37*	GBP	700 000			700 000	603 005	0.05	
UNITED KINGDOM TREASURY GILT 4.250000% 09-07.09.39*	GBP	650 000			650 000	740 615	0.06	
UNITED KINGDOM TREASURY GILT-REG-S 1.125000% 21-31.01.39*	GBP		1 000 000		1 000 000	752 108	0.06	
UNITED KINGDOM TREASURY GILT-REG-S 4.000000% 23-22.10.63*	GBP		440 000	200 000	240 000	255 106	0.02	
UNITED KINGDOM TREASURY GILT STRIP-REG-S 0.375000% 21-22.10.26*	GBP	1 200 000			1 200 000	1 244 358	0.10	
UNITEDKINGDOM GREAT BRITAIN IRL-REG-S 4.250000% 03-07.03.36*	GBP	500 000			500 000	580 813	0.05	
UNITEDKINGDOM GREAT BRITAIN IRL-REG-S 4.750000% 04-07.12.38*	GBP	200 000			200 000	241 428	0.02	
UNITEDKINGDOM GREAT BRITAIN IRL-REG-S 4.250000% 06-07.12.46*	GBP	300 000			300 000	334 038	0.03	
VERIZON COMMUNICATIONS INC 3.125000% 16-02.11.35*	GBP	200 000			200 000	188 080	0.02	
WELLCOME TRUST LTD/THE-REG-S 2.517000% 18-07.02.2118*	GBP	100 000			100 000	62 286	0.01	
WELLTOWER OP LLC 4.800000% 13-20.11.28*	GBP	100 000			100 000	112 414	0.01	
<b>TOTAL GBP</b>						<b>30 083 698</b>	<b>2.49</b>	
<b>HUF</b>								
HUNGARY GOVERNMENT BOND 1.000000% 19-26.11.25*	HUF	250 000 000			250 000 000	564 668	0.05	
HUNGARY, REPUBLIC OF 3.000000% 19-21.08.30*	HUF	100 000 000			100 000 000	200 631	0.02	
<b>TOTAL HUF</b>						<b>765 299</b>	<b>0.06</b>	
<b>IDR</b>								
INDONESIA, REPUBLIC OF 7.000000% 19-15.09.30*	IDR	7 000 000 000			7 000 000 000	405 710	0.03	
INDONESIA, REPUBLIC OF 5.500000% 20-15.04.26*	IDR	30 000 000 000			30 000 000 000	1 674 433	0.14	
INDONESIA, REPUBLIC OF 7.125000% 21-15.06.42*	IDR	15 000 000 000			15 000 000 000	867 808	0.07	
INDONESIA, REPUBLIC OF 7.000000% 22-15.02.33*	IDR	20 000 000 000			20 000 000 000	1 161 339	0.10	
INDONESIA, REPUBLIC OF 7.125000% 22-15.06.38*	IDR		10 000 000 000		10 000 000 000	580 126	0.05	
<b>TOTAL IDR</b>						<b>4 689 416</b>	<b>0.39</b>	
<b>ILS</b>								
ISRAEL GOVERNMENT BOND 1.500000% 20-31.05.37*	ILS	400 000	1 500 000		1 900 000	324 284	0.03	
ISRAEL, STATE OF 0.500000% 21-27.02.26*	ILS	1 000 000			1 000 000	229 971	0.02	
ISRAEL, STATE OF 1.000000% 19-31.03.30*	ILS	3 000 000			3 000 000	614 771	0.05	
ISRAEL, STATE OF 2.000000% 16-31.03.27*	ILS	500 000			500 000	115 950	0.01	
<b>TOTAL ILS</b>						<b>1 284 975</b>	<b>0.11</b>	
<b>JPY</b>								
JAPAN 0.005000% 21-20.06.26*	JPY	130 000 000	70 000 000		200 000 000	1 185 369	0.10	
JAPAN 0.005000% 22-01.04.24*	JPY	300 000 000		300 000 000				
JAPAN 0.005000% 22-20.12.26*	JPY		200 000 000		200 000 000	1 184 131	0.10	
JAPAN 0.005000% 22-20.03.27*	JPY	300 000 000		300 000 000				
JAPAN 0.005000% 23-01.10.25*	JPY		300 000 000		300 000 000	1 782 624	0.15	
JAPAN 0.100000% 16-20.03.26*	JPY	80 000 000	200 000 000		280 000 000	1 663 649	0.14	
JAPAN 0.100000% 16-20.06.26*	JPY	280 000 000			280 000 000	1 663 049	0.14	
JAPAN 0.100000% 16-20.12.26*	JPY	280 000 000			280 000 000	1 662 132	0.14	
JAPAN 0.100000% 17-20.06.27*	JPY	250 000 000			250 000 000	1 482 336	0.12	
JAPAN 0.100000% 17-20.09.27*	JPY	300 000 000			300 000 000	1 777 410	0.15	
JAPAN 0.100000% 17-20.12.27*	JPY	250 000 000			250 000 000	1 479 420	0.12	
JAPAN 0.100000% 18-20.03.28*	JPY	260 000 000			260 000 000	1 536 538	0.13	
JAPAN 0.100000% 18-20.06.28*	JPY	90 000 000			90 000 000	531 391	0.04	
JAPAN 0.100000% 18-20.09.28*	JPY	100 000 000			100 000 000	589 352	0.05	
JAPAN 0.100000% 19-20.12.23*	JPY	400 000 000		400 000 000				
JAPAN 0.100000% 19-20.03.24*	JPY	150 000 000		150 000 000				
JAPAN 0.100000% 19-20.06.24*	JPY	280 000 000		280 000 000				
JAPAN 0.100000% 19-20.09.24*	JPY	330 000 000		330 000 000				
JAPAN 0.100000% 19-20.12.28*	JPY	250 000 000			250 000 000	1 470 627	0.12	
JAPAN 0.100000% 19-20.03.29*	JPY	290 000 000			290 000 000	1 703 459	0.14	
JAPAN 0.100000% 19-20.06.29*	JPY	250 000 000			250 000 000	1 466 788	0.12	
JAPAN 0.100000% 19-20.09.29*	JPY	200 000 000			200 000 000	1 172 323	0.10	
JAPAN 0.100000% 20-20.03.25*	JPY		200 000 000		200 000 000	1 190 808	0.10	
JAPAN 0.100000% 20-20.06.25*	JPY	280 000 000			280 000 000	1 666 965	0.14	
JAPAN 0.100000% 20-20.12.25*	JPY	320 000 000			320 000 000	1 902 684	0.16	
JAPAN 0.100000% 20-20.06.30*	JPY		200 000 000	100 000 000	100 000 000	583 960	0.05	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
JAPAN 0.10000% 20-20.09.30*	JPY	260 000 000		260 000 000				
JAPAN 0.10000% 21-20.12.30*	JPY	200 000 000			200 000 000	1 163 266	0.10	
JAPAN 0.10000% 21-20.03.31*	JPY	200 000 000			200 000 000	1 160 742	0.10	
JAPAN 0.10000% 21-20.06.31*	JPY	250 000 000			250 000 000	1 447 848	0.12	
JAPAN 0.10000% 21-20.09.31*	JPY	220 000 000			220 000 000	1 270 178	0.11	
JAPAN 0.10000% 22-20.03.27*	JPY	200 000 000			200 000 000	1 186 464	0.10	
JAPAN 0.10000% 22-20.09.27*	JPY		200 000 000		200 000 000	1 184 940	0.10	
JAPAN 0.10000% 23-20.03.28*	JPY		200 000 000		200 000 000	1 181 953	0.10	
JAPAN 0.10000% 23-20.06.28*	JPY		300 000 000		300 000 000	1 771 536	0.15	
JAPAN 0.20000% 16-20.06.36*	JPY	150 000 000			150 000 000	820 066	0.07	
JAPAN 0.20000% 22-20.06.32*	JPY	150 000 000			150 000 000	866 334	0.07	
JAPAN 0.20000% 22-20.09.32*	JPY	250 000 000			250 000 000	1 440 052	0.12	
JAPAN 0.30000% 14-20.12.24*	JPY	90 000 000		90 000 000				
JAPAN 0.30000% 16-20.06.46*	JPY	80 000 000			80 000 000	365 277	0.03	
JAPAN 0.30000% 19-20.06.39*	JPY	140 000 000	150 000 000	140 000 000	150 000 000	786 616	0.07	
JAPAN 0.30000% 23-20.12.27*	JPY	200 000 000			200 000 000	1 192 260	0.10	
JAPAN 0.30000% 23-20.09.28*	JPY		300 000 000		300 000 000	1 783 659	0.15	
JAPAN 0.40000% 15-20.03.25*	JPY	120 000 000			120 000 000	716 549	0.06	
JAPAN 0.40000% 15-20.09.25*	JPY	300 000 000			300 000 000	1 793 282	0.15	
JAPAN 0.40000% 16-20.03.56*	JPY	80 000 000			80 000 000	318 580	0.03	
JAPAN 0.40000% 19-20.09.49*	JPY	30 000 000			30 000 000	132 581	0.01	
JAPAN 0.40000% 20-20.03.40*	JPY	140 000 000			140 000 000	735 242	0.06	
JAPAN 0.40000% 20-20.06.40*	JPY	150 000 000			150 000 000	784 492	0.06	
JAPAN 0.40000% 20-20.09.40*	JPY	70 000 000	90 000 000		160 000 000	832 716	0.07	
JAPAN 0.40000% 20-20.12.49*	JPY	100 000 000			100 000 000	440 551	0.04	
JAPAN 0.40000% 20-20.03.50*	JPY	30 000 000			30 000 000	131 410	0.01	
JAPAN 0.40000% 21-20.06.41*	JPY	140 000 000			140 000 000	717 728	0.06	
JAPAN 0.40000% 23-20.06.33*	JPY		400 000 000	100 000 000	300 000 000	1 745 916	0.14	
JAPAN 0.50000% 14-20.09.24*	JPY	300 000 000		150 000 000	150 000 000	894 722	0.07	
JAPAN 0.50000% 16-20.09.36*	JPY	150 000 000			150 000 000	848 132	0.07	
JAPAN 0.50000% 18-20.06.38*	JPY	140 000 000			140 000 000	770 427	0.06	
JAPAN 0.50000% 19-20.03.49*	JPY	60 000 000			60 000 000	275 193	0.02	
JAPAN 0.50000% 19-20.03.59*	JPY	90 000 000			90 000 000	356 748	0.03	
JAPAN 0.50000% 20-20.03.60*	JPY	30 000 000			30 000 000	117 511	0.01	
JAPAN 0.50000% 21-20.03.41*	JPY	140 000 000			140 000 000	734 342	0.06	
JAPAN 0.50000% 22-20.12.41*	JPY	140 000 000			140 000 000	723 777	0.06	
JAPAN 0.50000% 23-20.12.32*	JPY	250 000 000	150 000 000		400 000 000	2 358 382	0.20	
JAPAN 0.50000% 23-20.03.33*	JPY		550 000 000	250 000 000	300 000 000	1 765 180	0.15	
JAPAN 0.60000% 14-20.06.24*	JPY	150 000 000		150 000 000				
JAPAN 0.60000% 17-20.06.37*	JPY	80 000 000			80 000 000	453 251	0.04	
JAPAN 0.60000% 17-20.09.37*	JPY	150 000 000			150 000 000	846 820	0.07	
JAPAN 0.60000% 20-20.06.50*	JPY	40 000 000			40 000 000	184 357	0.02	
JAPAN 0.60000% 20-20.09.50*	JPY	90 000 000		90 000 000				
JAPAN 0.70000% 17-20.03.37*	JPY	80 000 000			80 000 000	460 626	0.04	
JAPAN 0.70000% 18-20.09.38*	JPY	70 000 000			70 000 000	395 016	0.03	
JAPAN 0.70000% 18-20.06.48*	JPY	130 000 000			130 000 000	635 098	0.05	
JAPAN 0.70000% 19-20.12.48*	JPY		150 000 000		150 000 000	727 484	0.06	
JAPAN 0.70000% 20-20.12.50*	JPY	100 000 000			100 000 000	470 177	0.04	
JAPAN 0.70000% 21-20.03.51*	JPY		70 000 000		70 000 000	328 003	0.03	
JAPAN 0.70000% 21-20.06.51*	JPY	100 000 000			100 000 000	466 910	0.04	
JAPAN 0.70000% 21-20.09.51*	JPY		140 000 000		140 000 000	651 290	0.05	
JAPAN 0.70000% 21-20.03.61*	JPY	90 000 000			90 000 000	375 371	0.03	
JAPAN 0.80000% 17-20.03.47*	JPY	100 000 000			100 000 000	507 950	0.04	
JAPAN 0.80000% 17-20.09.47*	JPY	120 000 000			120 000 000	605 855	0.05	
JAPAN 0.80000% 17-20.12.47*	JPY		60 000 000		60 000 000	302 085	0.02	
JAPAN 0.80000% 18-20.03.48*	JPY	80 000 000			80 000 000	401 523	0.03	
JAPAN 0.80000% 18-20.03.58*	JPY		70 000 000		70 000 000	313 535	0.03	
JAPAN 0.80000% 22-20.03.42*	JPY	160 000 000			160 000 000	869 614	0.07	
JAPAN 0.80000% 23-20.09.33*	JPY		320 000 000		320 000 000	1 925 880	0.16	
JAPAN 0.90000% 17-20.03.57*	JPY	40 000 000			40 000 000	186 726	0.02	
JAPAN 0.90000% 22-20.06.42*	JPY	150 000 000			150 000 000	826 743	0.07	
JAPAN 1.00000% 15-20.12.35*	JPY	100 000 000			100 000 000	604 147	0.05	
JAPAN 1.00000% 22-20.03.52*	JPY	120 000 000			120 000 000	602 148	0.05	
JAPAN 1.00000% 22-20.03.62*	JPY	110 000 000			110 000 000	504 108	0.04	
JAPAN 1.10000% 03-20.03.33*	JPY	70 000 000			70 000 000	433 509	0.04	
JAPAN 1.10000% 23-20.03.43*	JPY		190 000 000		190 000 000	1 074 165	0.09	
JAPAN 1.10000% 23-20.06.43*	JPY		170 000 000		170 000 000	957 827	0.08	
JAPAN 1.20000% 14-20.12.34*	JPY	160 000 000			160 000 000	992 973	0.08	
JAPAN 1.20000% 15-20.09.35*	JPY	80 000 000			80 000 000	494 515	0.04	
JAPAN 1.20000% 23-20.06.53*	JPY		60 000 000		60 000 000	314 807	0.03	
JAPAN 1.30000% 23-20.03.63*	JPY		50 000 000		50 000 000	250 678	0.02	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
JAPAN 1.40000% 15-20.09.45*	JPY	40 000 000			40 000 000	233 136	0.02	
JAPAN 1.40000% 15-20.03.55*	JPY	30 000 000			30 000 000	163 763	0.01	
JAPAN 1.40000% 22-20.09.52*	JPY	40 000 000			40 000 000	221 141	0.02	
JAPAN 1.40000% 23-20.12.42*	JPY	160 000 000			160 000 000	954 094	0.08	
JAPAN 1.50000% 12-20.06.32*	JPY	70 000 000			70 000 000	447 502	0.04	
JAPAN 1.50000% 14-20.09.34*	JPY	100 000 000			100 000 000	639 319	0.05	
JAPAN 1.50000% 14-20.06.34*	JPY	80 000 000			80 000 000	511 265	0.04	
JAPAN 1.50000% 14-20.12.44*	JPY	50 000 000			50 000 000	298 098	0.02	
JAPAN 1.50000% 15-20.03.45*	JPY	100 000 000			100 000 000	595 351	0.05	
JAPAN 1.50000% 23-20.09.43*	JPY		150 000 000	150 000 000				
JAPAN 1.60000% 10-20.06.30*	JPY	70 000 000			70 000 000	446 923	0.04	
JAPAN 1.60000% 13-20.12.33*	JPY	60 000 000			60 000 000	387 105	0.03	
JAPAN 1.60000% 23-20.12.52*	JPY	50 000 000	50 000 000	100 000 000				
JAPAN 1.70000% 12-20.09.32*	JPY	150 000 000			150 000 000	974 841	0.08	
JAPAN 1.70000% 13-20.06.33*	JPY	70 000 000			70 000 000	455 747	0.04	
JAPAN 1.70000% 13-20.09.33*	JPY	170 000 000			170 000 000	1 106 995	0.09	
JAPAN 1.70000% 14-20.03.44*	JPY	120 000 000			120 000 000	743 444	0.06	
JAPAN 1.70000% 14-20.09.44*	JPY	30 000 000			30 000 000	185 475	0.02	
JAPAN 1.80000% 12-20.03.32*	JPY	150 000 000	100 000 000		250 000 000	1 632 889	0.14	
JAPAN 1.80000% 13-20.09.43*	JPY	60 000 000			60 000 000	379 410	0.03	
JAPAN 1.80000% 23-20.09.53*	JPY		70 000 000		70 000 000	422 886	0.03	
JAPAN 1.90000% 12-20.09.42*	JPY	140 000 000		140 000 000				
JAPAN 1.90000% 13-20.03.53*	JPY	40 000 000	40 000 000		80 000 000	494 996	0.04	
JAPAN 2.10000% 09-20.03.29*	JPY	100 000 000			100 000 000	645 812	0.05	
JAPAN 2.10000% 09-20.09.29*	JPY	90 000 000			90 000 000	585 553	0.05	
JAPAN 2.10000% 10-20.03.30*	JPY	150 000 000			150 000 000	982 777	0.08	
JAPAN 2.10000% 10-20.12.30*	JPY	70 000 000			70 000 000	462 204	0.04	
JAPAN 2.20000% 09-20.09.39*	JPY	70 000 000			70 000 000	477 122	0.04	
JAPAN 2.20000% 11-20.03.31*	JPY	60 000 000			60 000 000	399 528	0.03	
JAPAN 2.30000% 09-20.03.39*	JPY	150 000 000			150 000 000	1 035 973	0.09	
JAPAN GOVERNMENT 0.10000% 22-20.12.31*	JPY	230 000 000			230 000 000	1 324 327	0.11	
JAPAN GOVERNMENT FIVE YEAR BOND 0.00500% 20.09.26*	JPY	300 000 000			300 000 000	1 777 000	0.15	
JAPAN GOVERNMENT TEN YEAR BOND TB 0.20000% 22-20.03.32*	JPY	230 000 000	200 000 000		430 000 000	2 490 631	0.21	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY	80 000 000			80 000 000	370 947	0.03	
JAPAN GOVERNMENT THIRTY YEAR BOND 1.30000% 22-20.06.52*	JPY	80 000 000			80 000 000	432 231	0.04	
<b>TOTAL JPY</b>						<b>102 951 342</b>	<b>8.52</b>	
<b>KRW</b>								
KOREA TREASURY BOND 1.75000% 21-10.09.26*	KRW	1 000 000 000			1 000 000 000	642 930	0.05	
KOREA TREASURY BOND 1.87500% 21-10.03.51*	KRW	1 000 000 000			1 000 000 000	503 830	0.04	
KOREA, REPUBLIC OF 0.87500% 20-10.12.23*	KRW	1 500 000 000		1 500 000 000				
KOREA, REPUBLIC OF 1.87500% 21-10.12.24*	KRW	1 400 000 000			1 400 000 000	925 041	0.08	
KOREA, REPUBLIC OF 1.50000% 20-10.03.50*	KRW	600 000 000			600 000 000	284 489	0.02	
KOREA, REPUBLIC OF 1.37500% 20-10.06.30*	KRW		1 000 000 000		1 000 000 000	593 058	0.05	
KOREA, REPUBLIC OF 1.500000% 20-10.09.40*	KRW	700 000 000			700 000 000	357 928	0.03	
KOREA, REPUBLIC OF 1.50000% 20-10.12.30*	KRW	800 000 000			800 000 000	473 845	0.04	
KOREA, REPUBLIC OF 1.87500% 21-10.09.41*	KRW	400 000 000			400 000 000	214 995	0.02	
KOREA, REPUBLIC OF 2.37500% 22-10.03.27*	KRW	1 000 000 000			1 000 000 000	649 818	0.05	
KOREA, REPUBLIC OF 2.62500% 18-10.03.48*	KRW	1 000 000 000			1 000 000 000	591 380	0.05	
KOREA, REPUBLIC OF 2.37500% 18-10.09.38*	KRW		500 000 000		500 000 000	294 660	0.02	
KOREA, REPUBLIC OF 2.37500% 18-10.12.28*	KRW	1 400 000 000			1 400 000 000	894 543	0.07	
KOREA, REPUBLIC OF 2.00000% 19-10.03.49*	KRW	500 000 000			500 000 000	260 378	0.02	
KOREA, REPUBLIC OF 2.00000% 21-10.06.31*	KRW	1 000 000 000			1 000 000 000	607 888	0.05	
KOREA, REPUBLIC OF 2.37500% 21-10.12.31*	KRW	800 000 000		800 000 000				
KOREA, REPUBLIC OF 2.50000% 22-10.03.52*	KRW	800 000 000	600 000 000		1 400 000 000	796 500	0.07	
KOREA, REPUBLIC OF 3.00000% 12-10.12.42*	KRW	300 000 000			300 000 000	189 275	0.02	
KOREA, REPUBLIC OF 3.12500% 22-10.06.25*	KRW	1 000 000 000			1 000 000 000	666 405	0.06	
KOREA, REPUBLIC OF 3.37500% 22-10.06.32*	KRW	500 000 000	400 000 000		900 000 000	598 690	0.05	
KOREA, REPUBLIC OF 3.12500% 22-10.09.52*	KRW		500 000 000		500 000 000	322 394	0.03	
KOREA, REPUBLIC OF 3.25000% 23-10.03.53*	KRW	500 000 000			500 000 000	331 374	0.03	
KOREA, REPUBLIC OF 3.25000% 23-10.06.33*	KRW	700 000 000			700 000 000	461 685	0.04	
KOREA, REPUBLIC OF 4.25000% 22-10.12.32*	KRW	900 000 000			900 000 000	637 787	0.05	
KOREA, REPUBLIC OF 3.25000% 23-10.03.28*	KRW		1 000 000 000		1 000 000 000	665 993	0.06	
<b>TOTAL KRW</b>						<b>11 964 887</b>	<b>0.99</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 15-13.03.25*	NOK	2 000 000			2 000 000	162 173	0.01	
NORWAY, KINGDOM OF-144A-REG-S 2.00000% 18-26.04.28*	NOK	5 000 000			5 000 000	390 589	0.03	
<b>TOTAL NOK</b>						<b>552 762</b>	<b>0.05</b>	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>NZD</b>								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD	2 000 000			2 000 000	911 464	0.08	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD	300 000			300 000	103 223	0.01	
NEW ZEALAND LOC GOV FUNDAGENCY-REG-S 4.50000% 23-15.05.30*	NZD		500 000		500 000	263 297	0.02	
NEW ZEALAND-REG-S 3.50000% 15-14.04.33*	NZD	400 000			400 000	198 867	0.02	
<b>TOTAL NZD</b>						<b>1 476 850</b>	<b>0.12</b>	
<b>PLN</b>								
POLAND, REPUBLIC OF 2.75000% 19-25.10.29*	PLN	3 500 000			3 500 000	695 369	0.06	
POLAND, REPUBLIC OF 0.75000% 20-25.04.25*	PLN	3 000 000			3 000 000	647 291	0.05	
POLAND, REPUBLIC OF 0.25000% 21-25.10.26*	PLN	1 500 000			1 500 000	299 886	0.02	
POLAND, REPUBLIC OF 3.75000% 22-25.05.27*	PLN		2 000 000		2 000 000	432 630	0.04	
POLAND, REPUBLIC OF 6.00000% 22-25.10.33*	PLN		1 500 000		1 500 000	351 908	0.03	
<b>TOTAL PLN</b>						<b>2 427 084</b>	<b>0.20</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK	2 000 000	4 000 000		6 000 000	432 650	0.04	
SWEDEN, KINGDOM OF-REG-S 2.50000% 13-12.05.25*	SEK	2 000 000			2 000 000	167 178	0.01	
SWEDEN, KINGDOM OF-REG-S 1.00000% 15-12.11.26*	SEK	5 000 000			5 000 000	403 547	0.03	
SWEDISH COVERED BOND CORP-REG-S 2.00000% 17-17.06.26*	SEK	6 000 000			6 000 000	491 493	0.04	
<b>TOTAL SEK</b>						<b>1 494 868</b>	<b>0.12</b>	
<b>SGD</b>								
SINGAPORE, REPUBLIC OF 2.75000% 16-01.03.46*	SGD	200 000			200 000	127 337	0.01	
SINGAPORE, REPUBLIC OF 3.00000% 09-01.09.24*	SGD	300 000		300 000				
SINGAPORE, REPUBLIC OF 1.25000% 21-01.11.26*	SGD	1 000 000			1 000 000	634 007	0.05	
SINGAPORE, REPUBLIC OF 1.87500% 20-01.03.50*	SGD		300 000		300 000	159 555	0.01	
SINGAPORE, REPUBLIC OF 1.62500% 21-01.07.31*	SGD	1 300 000			1 300 000	785 075	0.06	
SINGAPORE, REPUBLIC OF 1.87500% 21-01.10.51*	SGD		300 000		300 000	158 240	0.01	
<b>TOTAL SGD</b>						<b>1 864 213</b>	<b>0.15</b>	
<b>USD</b>								
AFRICAN DEVELOPMENT BANK 4.37500% 23-14.03.28*	USD	100 000			100 000	89 718	0.01	
ALBERTA, PROVINCE OF 1.30000% 20-22.07.30*	USD	100 000			100 000	74 434	0.01	
AMERICAN WATER CAPITAL CORP 6.59300% 08-15.10.37*	USD	200 000			200 000	203 452	0.02	
BANCO SANTANDER SA 6.93800% 23-07.11.33*	USD		400 000		400 000	397 944	0.03	
BANK OF MONTREAL-144A 4.68900% 23-28.06.28*	USD		250 000		250 000	224 048	0.02	
BIOGEN INC 4.05000% 15-15.09.25*	USD	100 000			100 000	88 394	0.01	
BRITISH TELECOMMUNICATIONS PLC STEP-UP/DOWN 00-15.12.30*	USD	100 000			100 000	110 483	0.01	
COMMONWEALTH EDISON CO 4.70000% 14-15.01.44*	USD	100 000			100 000	81 930	0.01	
COMMONWEALTH EDISON CO 3.00000% 20-01.03.50*	USD	100 000			100 000	60 216	0.00	
DEVELOPMENT BANK OF JAPAN-REG-S 1.87500% 19-02.10.24*	USD	200 000			200 000	176 797	0.01	
DTE ELECTRIC CO 3.65000% 22-01.03.52*	USD	250 000			250 000	170 432	0.01	
DUKE ENERGY CAROLINAS LLC 2.95000% 16-01.12.26*	USD	100 000			100 000	85 855	0.01	
DUKE ENERGY CAROLINAS LLC 2.55000% 21-15.04.31*	USD	400 000			400 000	311 061	0.03	
DUKE ENERGY PROGRESS INC 3.60000% 17-15.09.47*	USD	400 000			400 000	268 773	0.02	
ENTERGY ARKANSAS LLC 2.65000% 20-15.06.51*	USD	350 000	150 000		500 000	273 986	0.02	
EUROPEAN INVESTMENT BANK 3.25000% 14-29.01.24*	USD	100 000		100 000				
EUROPEAN INVESTMENT BANK 1.75000% 22-15.03.29*	USD	500 000			500 000	398 893	0.03	
EUROPEAN INVESTMENT BANK 2.75000% 22-15.08.25*	USD	150 000			150 000	131 271	0.01	
FLORIDA POWER & LIGHT CO 3.95000% 18-01.03.48*	USD		200 000		200 000	147 665	0.01	
GENERAL MOTORS CO 6.60000% 16-01.04.36*	USD		200 000		200 000	191 499	0.02	
HESS CORP 6.00000% 09-15.01.40*	USD		150 000		150 000	142 586	0.01	
ING GROEP NV-144A 4.62500% 18-06.01.26*	USD	200 000			200 000	178 143	0.01	
INTER-AMERICAN DEVELOPMENT BANK 2.12500% 15-15.01.25*	USD	300 000			300 000	263 868	0.02	
INTER-AMERICAN DEVELOPMENT BANK 1.12500% 21-20.07.28*	USD	700 000			700 000	550 853	0.05	
INTERNATIONAL BANK RECONSTRUCTION & DLP 3.12500% 22-15.06.27*	USD	500 000			500 000	432 228	0.04	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.75000% 20-11.03.25*	USD	200 000			200 000	172 957	0.01	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.87500% 20-14.05.30*	USD	100 000			100 000	73 292	0.01	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.75000% 20-26.08.30*	USD	100 000			100 000	72 083	0.01	
INTL BK FOR RECONSTR & DEVT WORLD BANK 1.12500% 21-13.09.28*	USD	200 000			200 000	156 746	0.01	
ISRAEL, STATE OF 2.87500% 16-16.03.26*	USD	200 000			200 000	171 639	0.01	
ITALY, REPUBLIC OF 6.87500% 93-27.09.23*	USD	100 000		100 000				
JP MORGAN CHASE & CO-SUB 4.25000% 15-01.10.27*	USD	100 000			100 000	88 028	0.01	
KINDER MORGAN INC 4.30000% 14-01.06.25*	USD	500 000			500 000	443 951	0.04	
KOMMUNINVEST I SVERIGE AB-REG-S 2.75000% 22-01.03.25*	USD	600 000			600 000	528 319	0.04	
KREDITANSTALT FUER WIEDERAUFBAU 3.00000% 22-20.05.27*	USD	600 000			600 000	517 283	0.04	
LOUISVILLE GAS & ELECTRIC CO 4.25000% 19-01.04.49*	USD		200 000		200 000	150 987	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
LYB INTERNATIONAL FINANCE BV 4.87500% 14-15.03.44*	USD	100 000			100 000	79 729	0.01	
MIDAMERICAN ENERGY CO 5.30000% 24-01.02.55*	USD		200 000		200 000	178 194	0.01	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 2.37500% 16-24.03.26*	USD	200 000			200 000	172 051	0.01	
NORTHERN STATES POWER CO 5.35000% 09-01.11.39*	USD	200 000			200 000	179 739	0.01	
PACIFIC GAS AND ELECTRIC 6.40000% 23-15.06.33*	USD		500 000		500 000	474 191	0.04	
PERU, REPUBLIC OF 2.78300% 20-23.01.31*	USD	500 000			500 000	386 879	0.03	
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	100 000	300 000		400 000	445 058	0.04	
PUBLIC SERVICE CO OF COLORADO 4.10000% 18-15.06.48*	USD	100 000			100 000	71 178	0.01	
REYNOLDS AMERICAN INC 4.45000% 15-12.06.25*	USD	200 000		76 000	124 000	110 193	0.01	
SAN DIEGO GAS & ELECTRIC CO 3.00000% 22-15.03.32*	USD	400 000			400 000	312 974	0.03	
SOUTHERN CALIFORNIA EDISON CO 5.95000% 22-01.11.32*	USD	300 000			300 000	283 355	0.02	
SOUTHERN CALIFORNIA 5.87500% 23-01.12.53*	USD		200 000		200 000	185 654	0.02	
SOUTHERN CALIFORNIA GAS CO 3.75000% 12-15.09.42*	USD	110 000			110 000	79 367	0.01	
UNION ELECTRIC CO 3.90000% 22-01.04.52*	USD	200 000			200 000	142 465	0.01	
UNITEDHEALTH GROUP INC 5.80000% 06-15.03.36*	USD	400 000			400 000	386 234	0.03	
URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50*	USD	200 000			200 000	174 229	0.01	
<b>TOTAL USD</b>						<b>11 091 302</b>	<b>0.92</b>	
<b>Total Bonds, fixed rate</b>						<b>310 203 773</b>	<b>25.66</b>	

### Bonds, zero coupon

#### DKK

DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK	1 500 000	4 000 000		5 500 000	606 155	0.05	
<b>TOTAL DKK</b>						<b>606 155</b>	<b>0.05</b>	

#### EUR

AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR	350 000		350 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 22-20.10.28*	EUR		1 000 000		1 000 000	862 737	0.07	
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR	800 000			800 000	708 734	0.06	
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	200 000	800 000		1 000 000	795 160	0.07	
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	300 000	600 000		900 000	736 123	0.06	
CCEP FINANCE IRELAND DAC-REG-S 0.00000% 21-06.09.25*	EUR	150 000			150 000	138 423	0.01	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.00000% 21-20.07.26*	EUR	800 000			800 000	727 869	0.06	
EUROPEAN INVESTMENT BANK-REG-S 0.00000% 21-28.09.28*	EUR	700 000			700 000	604 099	0.05	
EUROPEAN STABILITY MECHANISM-REG-S 0.00000% 20-16.12.24*	EUR	300 000			300 000	284 660	0.02	
EUROPEAN UNION-REG-S 0.00000% 21-06.07.26*	EUR	1 000 000			1 000 000	912 496	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	1 000 000		1 000 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	1 000 000	700 000	700 000	1 000 000	941 044	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	1 500 000			1 500 000	1 260 790	0.10	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	1 200 000			1 200 000	1 104 723	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	1 600 000			1 600 000	1 308 931	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	700 000			700 000	629 368	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR	700 000			700 000	548 182	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR	1 500 000		1 500 000				
FRESENIUS FINANCE IRELAND PLC-REG-S 0.00000% 21-01.10.25*	EUR	300 000			300 000	276 669	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	800 000			800 000	690 350	0.06	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.50*	EUR	750 000			750 000	388 910	0.03	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	1 100 000			1 100 000	939 370	0.08	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	300 000			300 000	253 637	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	400 000			400 000	356 857	0.03	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	1 000 000		1 000 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	500 000			500 000	365 759	0.03	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	800 000			800 000	700 594	0.06	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	1 000 000			1 000 000	827 827	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	1 000 000			1 000 000	495 240	0.04	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-05.04.24*	EUR	1 500 000		1 500 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	1 500 000			1 500 000	1 367 217	0.11	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 21-15.04.24*	EUR	1 600 000		800 000	800 000	777 216	0.06	
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR	1 300 000			1 300 000	1 175 683	0.10	
ITALY, REPUBLIC OF-REG-S 0.00000% 20-15.01.24*	EUR	1 000 000		1 000 000				
ITALY, REPUBLIC OF-REG-S 0.00000% 21-15.08.24*	EUR	1 000 000		1 000 000				
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	600 000			600 000	500 133	0.04	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 22-15.01.26*	EUR		900 000		900 000	831 759	0.07	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	200 000			200 000	180 948	0.01	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	250 000			250 000	119 999	0.01	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.00000% 20-15.01.29*	EUR	800 000			800 000	683 556	0.06	
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR	700 000		700 000				
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	700 000			700 000	661 659	0.05	
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	300 000			300 000	276 387	0.02	
<b>TOTAL EUR</b>						<b>23 433 112</b>	<b>1.94</b>	
<b>Total Bonds, zero coupon</b>						<b>24 039 267</b>	<b>1.99</b>	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, floating rate</b>								
<b>EUR</b>								
BPCE SA-REG-S 4.625%/VAR 23-02.03.30*	EUR	100 000			100 000	100 976	0.01	
DEUTSCHE BANK AG 1.375%/VAR 21-17.02.32*	EUR	200 000			200 000	163 092	0.01	
NN GROUP NV-REG-S-SUB 4.500%/VAR 14-PRP*	EUR	200 000			200 000	194 431	0.02	
<b>TOTAL EUR</b>						<b>458 498</b>	<b>0.04</b>	
<b>GBP</b>								
AVIVA PLC-REG-S-SUB 4.375%/FLR 16-12.09.49*	GBP	100 000			100 000	106 597	0.01	
<b>TOTAL GBP</b>						<b>106 597</b>	<b>0.01</b>	
<b>USD</b>								
BPCE SA-REG-S 2.045%/VAR 21-19.10.27*	USD	250 000			250 000	205 436	0.02	
DEUTSCHE TELEKOM INTL FIN 8.250%/RATING LINKED 00-15.06.30*	USD	200 000			200 000	212 946	0.02	
<b>TOTAL USD</b>						<b>418 382</b>	<b>0.03</b>	
<b>Total Bonds, floating rate</b>						<b>983 477</b>	<b>0.08</b>	
<b>Strip on bonds, zero coupon</b>								
<b>EUR</b>								
SPAIN, KINGDOM OF STRIP 0.00000% 22-31.05.25*	EUR	1 000 000			1 000 000	936 149	0.08	
<b>TOTAL EUR</b>						<b>936 149</b>	<b>0.08</b>	
<b>Total Strip on bonds, zero coupon</b>						<b>936 149</b>	<b>0.08</b>	
<b>Treasury notes, fixed rate</b>								
<b>EUR</b>								
FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 23-25.05.54*	EUR		800 000		800 000	736 558	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 2.50000% 23-24.09.26*	EUR		1 300 000		1 300 000	1 254 446	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.50000% 23-01.10.53*	EUR		1 000 000	400 000	600 000	615 043	0.05	
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR	1 000 000		1 000 000				
SPAIN, KINGDOM OF 144A-REG-S2.80000% 23-31.05.26*	EUR		500 000		500 000	484 012	0.04	
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	1 000 000			1 000 000	800 232	0.07	
<b>TOTAL EUR</b>						<b>3 890 291</b>	<b>0.32</b>	
<b>GBP</b>								
UNITED KINGDOM TREASURY GILT-REG-S 4.75000% 23-22.10.43*	GBP		580 000		580 000	692 052	0.06	
<b>TOTAL GBP</b>						<b>692 052</b>	<b>0.06</b>	
<b>USD</b>								
AMERICA, UNITED STATES OF 6.12500% 99-15.08.29*	USD	400 000			400 000	392 579	0.03	
AMERICA, UNITED STATES OF 6.25000% 99-15.05.30*	USD	400 000			400 000	398 700	0.03	
AMERICA, UNITED STATES OF 4.50000% 06-15.02.36*	USD	600 000			600 000	562 142	0.05	
AMERICA, UNITED STATES OF 4.50000% 08-15.05.38*	USD	700 000			700 000	650 267	0.05	
AMERICA, UNITED STATES OF 4.25000% 09-15.05.39*	USD	500 000			500 000	449 382	0.04	
AMERICA, UNITED STATES OF 4.62500% 10-15.02.40*	USD	500 000			500 000	466 605	0.04	
AMERICA, UNITED STATES OF 3.12500% 11-15.11.41*	USD	700 000			700 000	529 685	0.04	
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	500 000			500 000	357 835	0.03	
AMERICA, UNITED STATES OF 3.75000% 13-15.11.43*	USD	1 400 000			1 400 000	1 140 645	0.09	
AMERICA, UNITED STATES OF 3.12500% 14-15.08.44*	USD	600 000			600 000	442 596	0.04	
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	400 000		400 000				
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD	1 500 000			1 500 000	1 051 655	0.09	
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	1 400 000			1 400 000	909 679	0.08	
AMERICA, UNITED STATES OF 3.00000% 17-15.02.47*	USD	2 300 000			2 300 000	1 629 694	0.13	
AMERICA, UNITED STATES OF 3.00000% 17-15.05.47*	USD	1 200 000			1 200 000	849 008	0.07	
AMERICA, UNITED STATES OF 2.75000% 17-15.11.47*	USD		800 000		800 000	538 393	0.04	
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD	1 300 000			1 300 000	915 825	0.08	
AMERICA, UNITED STATES OF 3.00000% 18-15.08.48*	USD	1 200 000			1 200 000	843 562	0.07	
AMERICA, UNITED STATES OF 3.37500% 18-15.11.48*	USD	1 400 000			1 400 000	1 053 756	0.09	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	1 400 000			1 400 000	959 182	0.08	
AMERICA, UNITED STATES OF 2.37500% 19-15.11.49*	USD	1 500 000			1 500 000	925 416	0.08	
AMERICA, UNITED STATES OF 1.37500% 20-15.08.50*	USD	1 200 000			1 200 000	570 776	0.05	
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	1 300 000			1 300 000	724 821	0.06	
AMERICA, UNITED STATES OF 1.12500% 20-15.05.40*	USD	800 000			800 000	450 209	0.04	
AMERICA, UNITED STATES OF 1.62500% 20-15.11.50*	USD	800 000			800 000	406 976	0.03	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 1.37500% 20-15.11.40*	USD	800 000		800 000				
AMERICA, UNITED STATES OF 1.87500% 21-15.02.51*	USD		1 700 000		1 700 000	922 422	0.08	
AMERICA, UNITED STATES OF TB 1.87500% 21-15.02.41*	USD	1 300 000	1 600 000	1 300 000	1 600 000	1 004 675	0.08	
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	1 900 000			1 900 000	1 161 766	0.10	
AMERICA, UNITED STATES OF 2.25000% 21-15.05.41*	USD	1 500 000			1 500 000	998 194	0.08	
AMERICA, UNITED STATES OF 2.00000% 21-15.08.51*	USD	1 300 000			1 300 000	725 461	0.06	
AMERICA, UNITED STATES OF 1.75000% 21-15.08.41*	USD	1 400 000	1 000 000		2 400 000	1 458 796	0.12	
AMERICA, UNITED STATES OF 1.87500% 21-15.11.51*	USD	1 000 000		1 000 000				
AMERICA, UNITED STATES OF 2.00000% 21-15.11.41*	USD	1 700 000			1 700 000	1 074 225	0.09	
AMERICA, UNITED STATES OF 2.25000% 22-15.02.52*	USD	800 000	400 000		1 200 000	710 948	0.06	
AMERICA, UNITED STATES OF 2.37500% 22-15.02.42*	USD	1 500 000			1 500 000	1 004 896	0.08	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	1 500 000	1 500 000	1 500 000	1 500 000	1 022 259	0.08	
AMERICA, UNITED STATES OF 3.25000% 22-15.05.42*	USD	1 700 000			1 700 000	1 301 571	0.11	
AMERICA, UNITED STATES OF 3.62500% 22-15.08.52*	USD	1 100 000	300 000		1 400 000	979 476	0.08	
AMERICA, UNITED STATES OF 3.37500% 22-15.08.42*	USD	1 100 000	700 000		1 800 000	1 400 363	0.12	
AMERICA, UNITED STATES OF 4.00000% 22-15.11.52*	USD	1 000 000	2 000 000	1 000 000	2 000 000	1 693 668	0.14	
AMERICA, UNITED STATES OF 4.00000% 22-15.11.42*	USD	1 700 000			1 700 000	1 442 309	0.12	
AMERICA, UNITED STATES OF 3.62500% 23-15.02.53*	USD		1 300 000		1 300 000	1 028 205	0.09	
AMERICA, UNITED STATES OF 3.87500% 23-15.02.43*	USD		3 200 000	1 700 000	1 500 000	1 248 930	0.10	
AMERICA, UNITED STATES OF 3.62500% 23-15.05.53*	USD		1 300 000		1 300 000	1 028 754	0.09	
AMERICA, UNITED STATES OF 3.87500% 23-15.05.43*	USD		1 600 000		1 600 000	1 330 052	0.11	
AMERICA, UNITED STATES OF 4.12500% 23-15.08.53*	USD		800 000		800 000	692 526	0.06	
AMERICA, UNITED STATES OF 4.37500% 23-15.08.43*	USD		3 000 000	1 200 000	1 800 000	1 602 008	0.13	
AMERICA, UNITED STATES OF 4.75000% 23-15.11.53*	USD		1 200 000		1 200 000	1 153 797	0.10	
AMERICA, UNITED STATES OF 4.75000% 23-15.11.43*	USD		2 200 000	800 000	1 400 000	1 308 070	0.11	
AMERICA, UNITED STATES OF 1.50000% 16-15.08.26*	USD	2 500 000			2 500 000	2 098 525	0.17	
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	2 000 000			2 000 000	1 681 987	0.14	
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	2 500 000		2 500 000				
AMERICA, UNITED STATES OF 2.75000% 18-15.02.28*	USD	1 400 000			1 400 000	1 190 345	0.10	
AMERICA, UNITED STATES OF 2.62500% 18-31.03.25*	USD	2 500 000			2 500 000	2 199 566	0.18	
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD		2 200 000		2 200 000	1 875 110	0.16	
AMERICA, UNITED STATES OF 2.87500% 18-15.08.28*	USD	1 000 000			1 000 000	850 528	0.07	
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	1 500 000			1 500 000	1 255 052	0.10	
AMERICA, UNITED STATES OF 2.37500% 19-15.05.29*	USD	1 800 000			1 800 000	1 483 136	0.12	
AMERICA, UNITED STATES OF 1.75000% 19-30.06.24*	USD	2 000 000		2 000 000				
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	2 000 000		2 000 000				
AMERICA, UNITED STATES OF 2.25000% 14-15.11.24*	USD	3 300 000		3 300 000				
AMERICA, UNITED STATES OF 2.00000% 15-15.02.25*	USD	2 500 000			2 500 000	2 191 894	0.18	
AMERICA, UNITED STATES OF 2.25000% 15-15.11.25*	USD	1 500 000			1 500 000	1 297 800	0.11	
AMERICA, UNITED STATES OF 2.50000% 14-15.05.24*	USD	3 000 000		3 000 000				
AMERICA, UNITED STATES OF 2.37500% 17-15.05.27*	USD	2 500 000			2 500 000	2 118 932	0.18	
AMERICA, UNITED STATES OF 1.25000% 19-31.08.24*	USD	2 900 000		2 900 000				
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	700 000			700 000	585 765	0.05	
AMERICA, UNITED STATES OF 1.50000% 20-31.01.27*	USD	2 500 000			2 500 000	2 076 536	0.17	
AMERICA, UNITED STATES OF 1.50000% 20-15.02.30*	USD	800 000			800 000	619 485	0.05	
AMERICA, UNITED STATES OF TB 0.37500% 20-30.04.25*	USD	2 300 000			2 300 000	1 971 752	0.16	
AMERICA, UNITED STATES OF 0.25000% 20-31.05.25*	USD	1 500 000			1 500 000	1 279 592	0.11	
AMERICA, UNITED STATES OF 0.37500% 20-31.07.27*	USD	2 700 000			2 700 000	2 133 129	0.18	
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD		3 200 000		3 200 000	2 308 156	0.19	
AMERICA, UNITED STATES OF 0.50000% 20-31.08.27*	USD	2 000 000			2 000 000	1 582 417	0.13	
AMERICA, UNITED STATES OF 0.25000% 20-31.08.25*	USD	2 000 000			2 000 000	1 688 953	0.14	
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	2 500 000			2 500 000	1 963 860	0.16	
AMERICA, UNITED STATES OF 0.25000% 20-30.09.25*	USD	1 000 000			1 000 000	841 697	0.07	
AMERICA, UNITED STATES OF 0.87500% 20-15.11.30*	USD	2 000 000			2 000 000	1 458 078	0.12	
AMERICA, UNITED STATES OF 0.37500% 21-31.01.26*	USD	2 300 000			2 300 000	1 915 349	0.16	
AMERICA, UNITED STATES OF 1.12500% 21-15.02.31*	USD	1 500 000			1 500 000	1 107 914	0.09	
AMERICA, UNITED STATES OF 0.12500% 21-15.02.24*	USD	2 000 000		2 000 000				
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	2 500 000			2 500 000	2 081 198	0.17	
AMERICA, UNITED STATES OF 0.25000% 21-15.03.24*	USD	3 000 000		3 000 000				
AMERICA, UNITED STATES OF 0.75000% 21-31.03.26*	USD	2 400 000			2 400 000	2 002 932	0.17	
AMERICA, UNITED STATES OF 0.37500% 21-15.04.24*	USD	3 000 000		3 000 000				
AMERICA, UNITED STATES OF 1.25000% 21-30.04.28*	USD	1 000 000	2 000 000		3 000 000	2 395 686	0.20	
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	1 300 000	2 500 000		3 800 000	2 884 393	0.24	
AMERICA, UNITED STATES OF 0.75000% 21-31.05.26*	USD	2 500 000			2 500 000	2 074 513	0.17	
AMERICA, UNITED STATES OF 1.25000% 21-30.06.28*	USD	1 900 000			1 900 000	1 510 917	0.12	
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD	2 000 000		2 000 000				
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	1 500 000			1 500 000	1 100 525	0.09	
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD		3 000 000		3 000 000	2 469 994	0.20	
AMERICA, UNITED STATES OF 1.25000% 21-30.09.28*	USD	1 000 000			1 000 000	790 259	0.07	
AMERICA, UNITED STATES OF 1.12500% 21-31.10.26*	USD	2 500 000			2 500 000	2 068 092	0.17	
AMERICA, UNITED STATES OF 1.37500% 21-15.11.31*	USD	1 300 000	1 500 000		2 800 000	2 059 929	0.17	



Security	31.3.2023			31.3.2024			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
AMERICA, UNITED STATES OF 1.25000% 21-30.11.26*	USD		3 000 000		3 000 000	2 484 560	0.21
AMERICA, UNITED STATES OF 1.500000% 21-30.11.28*	USD	1 400 000			1 400 000	1 115 327	0.09
AMERICA, UNITED STATES OF 1.00000% 21-15.12.24*	USD	2 000 000		2 000 000			
AMERICA, UNITED STATES OF 1.12500% 22-15.01.25*	USD	3 000 000			3 000 000	2 619 295	0.22
AMERICA, UNITED STATES OF 1.75000% 22-31.01.29*	USD	1 000 000			1 000 000	803 382	0.07
AMERICA, UNITED STATES OF 1.87500% 22-15.02.32*	USD	2 700 000	2 400 000	5 100 000			
AMERICA, UNITED STATES OF 1.87500% 22-28.02.29*	USD	1 000 000			1 000 000	806 901	0.07
AMERICA, UNITED STATES OF 1.87500% 22-28.02.27*	USD	1 500 000			1 500 000	1 257 110	0.10
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD	3 000 000			3 000 000	2 619 299	0.22
AMERICA, UNITED STATES OF 2.37500% 22-31.03.29*	USD		1 500 000		1 500 000	1 238 216	0.10
AMERICA, UNITED STATES OF 2.50000% 22-31.03.27*	USD	2 500 000			2 500 000	2 131 950	0.18
AMERICA, UNITED STATES OF 2.50000% 22-30.04.24*	USD	3 000 000		3 000 000			
AMERICA, UNITED STATES OF 2.87500% 22-30.04.29*	USD	1 000 000			1 000 000	844 828	0.07
AMERICA, UNITED STATES OF 2.75000% 22-30.04.27*	USD		3 000 000		3 000 000	2 573 117	0.21
AMERICA, UNITED STATES OF 2.87500% 22-15.05.32*	USD	1 500 000			1 500 000	1 226 658	0.10
AMERICA, UNITED STATES OF 2.50000% 22-31.05.24*	USD	3 000 000		3 000 000			
AMERICA, UNITED STATES OF 2.62500% 22-31.05.27*	USD	2 500 000			2 500 000	2 133 797	0.18
AMERICA, UNITED STATES OF 3.00000% 22-15.07.25*	USD	2 500 000			2 500 000	2 198 975	0.18
AMERICA, UNITED STATES OF 3.00000% 22-31.07.24*	USD	2 000 000		2 000 000			
AMERICA, UNITED STATES OF 2.75000% 22-31.07.27*	USD	2 500 000			2 500 000	2 138 459	0.18
AMERICA, UNITED STATES OF 2.62500% 22-31.07.29*	USD	1 500 000			1 500 000	1 248 296	0.10
AMERICA, UNITED STATES OF 3.12500% 22-15.08.25*	USD		3 000 000		3 000 000	2 640 564	0.22
AMERICA, UNITED STATES OF 2.75000% 22-15.08.32*	USD	1 300 000			1 300 000	1 050 206	0.09
AMERICA, UNITED STATES OF 4.25000% 22-15.10.25*	USD	2 500 000			2 500 000	2 233 191	0.18
AMERICA, UNITED STATES OF 4.00000% 22-31.10.29*	USD	1 500 000			1 500 000	1 335 059	0.11
AMERICA, UNITED STATES OF 3.87500% 22-30.11.29*	USD		2 000 000		2 000 000	1 768 890	0.15
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD	1 700 000			1 700 000	1 506 428	0.12
AMERICA, UNITED STATES OF 4.00000% 22-15.12.25*	USD		3 000 000		3 000 000	2 668 852	0.22
AMERICA, UNITED STATES OF 3.87500% 23-31.12.27*	USD		3 000 000		3 000 000	2 658 508	0.22
AMERICA, UNITED STATES OF 3.50000% 23-31.01.30*	USD	2 200 000			2 200 000	1 906 768	0.16
AMERICA, UNITED STATES OF 4.00000% 23-15.02.26*	USD		3 000 000		3 000 000	2 668 535	0.22
AMERICA, UNITED STATES OF 3.50000% 23-15.02.33*	USD		2 400 000	800 000	1 600 000	1 364 842	0.11
AMERICA, UNITED STATES OF 4.00000% 23-28.02.30*	USD		2 300 000		2 300 000	2 046 686	0.17
AMERICA, UNITED STATES OF 3.62500% 23-31.03.28*	USD		3 000 000		3 000 000	2 634 125	0.22
AMERICA, UNITED STATES OF 3.50000% 23-30.04.30*	USD		2 300 000		2 300 000	1 990 688	0.16
AMERICA, UNITED STATES OF 3.37500% 23-15.05.33*	USD		2 900 000	1 200 000	1 700 000	1 434 414	0.12
AMERICA, UNITED STATES OF 4.50000% 23-15.07.26*	USD		2 500 000		2 500 000	2 248 408	0.19
AMERICA, UNITED STATES OF 3.87500% 23-15.08.33*	USD		1 600 000		1 600 000	1 402 840	0.12
AMERICA, UNITED STATES OF 4.37500% 23-31.08.28*	USD		3 000 000		3 000 000	2 713 183	0.22
AMERICA, UNITED STATES OF 4.62500% 23-15.10.26*	USD		3 000 000		3 000 000	2 709 805	0.22
AMERICA, UNITED STATES OF 4.87500% 23-31.10.28*	USD		3 000 000		3 000 000	2 769 969	0.23
AMERICA, UNITED STATES OF 4.50000% 23-15.11.33*	USD		2 100 000		2 100 000	1 933 437	0.16
AMERICA, UNITED STATES OF 4.37500% 23-30.11.30*	USD		3 400 000		3 400 000	3 087 860	0.26
AMERICA, UNITED STATES OF 4.12500% 22-15.11.32*	USD	1 300 000			1 300 000	1 162 906	0.10
<b>TOTAL USD</b>						<b>180 103 087</b>	<b>14.90</b>
<b>Total Treasury notes, fixed rate</b>						<b>184 685 430</b>	<b>15.28</b>
<b>Treasury notes, zero coupon</b>							
<b>EUR</b>							
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR		1 900 000		1 900 000	1 703 889	0.14
<b>TOTAL EUR</b>						<b>1 703 889</b>	<b>0.14</b>
<b>Total Treasury notes, zero coupon</b>						<b>1 703 889</b>	<b>0.14</b>
<b>Total Securities traded on an exchange</b>						<b>737 050 432</b>	<b>60.97</b>

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

### Mortgage Backed Securities, fixed rate

#### USD

BBCMS MORTGAGE TRUST 2.03700% 20-01.04.53*	USD	2 850 000	1 500 000		4 350 000	3 300 553	0.27
BENCHMARK MORTGAGE TRUST-SUB 4.26100% 18-01.10.51*	USD	1 450 000			1 450 000	1 235 398	0.10
CITIGROUP COMMERCIAL MORTGAGE TRUST-SUB 2.90200% 16-01.07.49*	USD	1 500 000			1 500 000	1 268 452	0.10
COMM CCRE26 MORTGAGE TRUST-SUB 3.63000% 15-01.10.48*	USD	1 250 000	545 000		1 795 000	1 565 849	0.13
COMM MORTGAGE TRUST-SUB 4.22800% 18-01.05.51*	USD	1 900 000		1 900 000			
FANNIE MAE 1.50000% 21-01.08.36*	USD	1 771 647			671 647	403 884	0.03
FANNIE MAE 1.50000% 22-01.06.36*	USD	175 000			175 000	109 558	0.01
FANNIE MAE 1.50000% 22-01.08.36*	USD	425 000			425 000	281 864	0.02

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
FANNIE MAE 1.50000% 21-01.10.36*	USD	520 000			520 000	317 862	0.03	
FANNIE MAE 1.50000% 20-01.01.51*	USD		1 250 000		1 250 000	687 295	0.06	
FANNIE MAE 1.50000% 20-01.12.50*	USD	700 000			700 000	378 643	0.03	
FANNIE MAE 1.50000% 21-01.04.36*	USD		250 000		250 000	137 307	0.01	
FANNIE MAE 2.00000% 21-01.02.51*	USD	690 000			690 000	412 553	0.03	
FANNIE MAE 2.00000% 21-01.06.36*	USD	775 000			775 000	462 371	0.04	
FANNIE MAE 2.00000% 21-01.05.36*	USD		550 000		550 000	323 757	0.03	
FANNIE MAE 2.00000% 22-01.02.52*	USD	1 000 000			1 000 000	659 581	0.05	
FANNIE MAE 2.00000% 22-01.02.52*	USD	1 000 000			1 000 000	595 818	0.05	
FANNIE MAE 2.00000% 21-01.11.51*	USD	825 000			825 000	523 446	0.04	
FANNIE MAE 2.00000% 22-01.02.52*	USD	660 000			660 000	428 737	0.04	
FANNIE MAE 2.00000% 22-01.04.37*	USD	350 000	400 000	350 000	400 000	249 096	0.02	
FANNIE MAE 2.00000% 20-01.07.50*	USD		550 000		550 000	175 268	0.01	
FANNIE MAE 2.00000% 20-01.11.50*	USD	1 300 000			1 300 000	766 623	0.06	
FANNIE MAE 2.00000% 21-01.09.51*	USD	1 025 000			1 025 000	635 596	0.05	
FANNIE MAE 2.00000% 21-01.01.52*	USD	325 000			325 000	206 904	0.02	
FANNIE MAE 2.00000% 22-01.11.51*	USD	4 596 627			4 596 627	2 855 724	0.24	
FANNIE MAE 2.00000% 20-01.12.50*	USD	745 000			745 000	410 373	0.03	
FANNIE MAE 2.00000% 21-01.02.51*	USD		2 525 000	500 000	2 025 000	1 224 716	0.10	
FANNIE MAE 2.00000% 22-01.03.52*	USD	1 000 000			1 000 000	636 520	0.05	
FANNIE MAE 2.00000% 22-01.12.36*	USD	75 000			75 000	48 004	0.00	
FANNIE MAE 2.00000% 21-01.01.37*	USD	613 885			613 885	382 449	0.03	
FANNIE MAE 2.00000% 22-01.02.37*	USD	1 000 000	2 000 000		3 000 000	1 894 520	0.16	
FANNIE MAE 2.00000% 22-01.03.37*	USD		425 000	425 000				
FANNIE MAE 2.50000% 21-01.12.51*	USD	225 000			225 000	138 425	0.01	
FANNIE MAE 2.50000% 22-01.02.52*	USD		200 000		200 000	135 604	0.01	
FANNIE MAE 2.50000% 20-01.12.50*	USD		475 000		475 000	265 857	0.02	
FANNIE MAE 2.50000% 21-01.04.51*	USD	690 000			690 000	378 940	0.03	
FANNIE MAE 2.50000% 21-01.10.51*	USD		250 000		250 000	159 689	0.01	
FANNIE MAE 2.50000% 22-01.02.36*	USD	700 000			700 000	437 541	0.04	
FANNIE MAE 2.50000% 22-01.02.52*	USD	665 000			665 000	439 609	0.04	
FANNIE MAE 2.50000% 22-01.02.52*	USD	1 000 000		1 000 000				
FANNIE MAE 2.50000% 23-01.05.52*	USD		1 075 000		1 075 000	752 237	0.06	
FANNIE MAE 2.50000% 22-01.09.50*	USD	2 850 000			2 850 000	1 906 983	0.16	
FANNIE MAE 2.50000% 23-01.01.52*	USD		2 975 000	500 000	2 475 000	1 773 989	0.15	
FANNIE MAE 2.50000% 16-01.01.32*	USD	1 020 000			1 020 000	189 195	0.02	
FANNIE MAE 2.50000% 21-01.07.36*	USD	250 000			250 000	139 178	0.01	
FANNIE MAE 2.50000% 20-01.09.50*	USD	1 500 000			1 500 000	604 785	0.05	
FANNIE MAE 3.00000% 13-01.05.43*	USD	3 000 000			3 000 000	500 351	0.04	
FANNIE MAE 3.00000% 16-01.11.46*	USD	1 435 000			1 435 000	336 779	0.03	
FANNIE MAE 3.00000% 19-01.12.49*	USD	1 190 000			1 190 000	336 198	0.03	
FANNIE MAE 3.00000% 22-01.06.37*	USD	125 000			125 000	82 142	0.01	
FANNIE MAE 3.00000% 22-01.02.52*	USD	500 000			500 000	299 491	0.02	
FANNIE MAE 3.00000% 20-01.07.50*	USD	1 500 000			1 500 000	769 962	0.06	
FANNIE MAE 3.00000% 21-01.06.51*	USD		2 500 000		2 500 000	1 580 686	0.13	
FANNIE MAE 3.00000% 22-01.05.52*	USD	1 750 000		1 750 000				
FANNIE MAE 3.00000% 22-01.02.52*	USD	475 000			475 000	328 223	0.03	
FANNIE MAE 3.00000% 20-01.02.35*	USD	1 250 000			1 250 000	292 903	0.02	
FANNIE MAE 3.00000% 21-01.09.50*	USD	125 000			125 000	62 816	0.01	
FANNIE MAE 3.00000% 21-01.10.51*	USD		1 450 000		1 450 000	898 444	0.07	
FANNIE MAE 3.00000% 22-01.06.51*	USD	750 000			750 000	453 224	0.04	
FANNIE MAE 3.00000% 22-01.03.37*	USD	1 125 000			1 125 000	771 850	0.06	
FANNIE MAE 3.00000% 22-01.12.50*	USD	2 500 000			2 500 000	1 640 177	0.14	
FANNIE MAE 3.00000% 23-01.06.51*	USD		350 000		350 000	258 733	0.02	
FANNIE MAE 3.00000% 23-01.11.38*	USD		225 000		225 000	179 798	0.01	
FANNIE MAE 3.00000% 21-01.01.52*	USD	475 000			475 000	304 574	0.03	
FANNIE MAE 3.50000% 23-01.06.52*	USD		1 225 000		1 225 000	862 631	0.07	
FANNIE MAE 3.50000% 22-01.05.52*	USD		500 000		500 000	369 638	0.03	
FANNIE MAE 3.50000% 22-01.07.52*	USD	250 000			250 000	181 637	0.02	
FANNIE MAE 3.50000% 22-01.04.52*	USD	200 000			200 000	140 384	0.01	
FANNIE MAE 3.50000% 22-01.05.52*	USD	500 000			500 000	365 296	0.03	
FANNIE MAE 3.50000% 22-01.03.52*	USD		475 000		475 000	319 588	0.03	
FANNIE MAE 3.50000% 18-01.02.48*	USD	10 000 000			10 000 000	1 297 584	0.11	
FANNIE MAE 3.50000% 19-01.01.35*	USD	2 046 294			2 046 294	333 401	0.03	
FANNIE MAE 3.50000% 19-01.01.50*	USD	1 680 000			1 680 000	239 378	0.02	
FANNIE MAE 3.50000% 22-01.12.52*	USD		300 000	300 000				
FANNIE MAE 4.00000% 14-01.11.44*	USD	11 725 000			11 725 000	1 251 928	0.10	
FANNIE MAE 4.00000% 22-01.05.51*	USD		800 000		800 000	517 921	0.04	
FANNIE MAE 4.00000% 22-01.09.37*	USD	525 000			525 000	349 187	0.03	
FANNIE MAE 4.00000% 18-01.03.48*	USD	2 595 000			2 595 000	310 834	0.03	
FANNIE MAE 4.00000% 22-01.07.52*	USD	600 000			600 000	456 388	0.04	

Security	31.3.2023			31.3.2024			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
FANNIE MAE 4.00000% 22-01.09.52*	USD	1 225 000			1 225 000	939 117	0.08
FANNIE MAE 4.00000% 23-01.07.53*	USD		1 075 000		1 075 000	860 249	0.07
FANNIE MAE 4.50000% 16-01.11.46*	USD	1 700 000			1 700 000	280 293	0.02
FANNIE MAE 4.50000% 22-01.07.52*	USD	375 000			375 000	281 611	0.02
FANNIE MAE 4.50000% 22-01.07.52*	USD	800 000			800 000	640 719	0.05
FANNIE MAE 5.00000% 22-01.10.52*	USD	500 000			500 000	406 532	0.03
FANNIE MAE 5.00000% 23-01.03.53*	USD		974 679		974 679	788 710	0.07
FANNIE MAE 5.00000% 22-01.10.37*	USD		250 000		250 000	170 005	0.01
FANNIE MAE 5.00000% 20-01.09.49*	USD	700 000			700 000	193 409	0.02
FANNIE MAE 5.00000% 23-01.11.52*	USD	175 000			175 000	144 095	0.01
FANNIE MAE 5.50000% 23-01.03.53*	USD		900 000		900 000	710 050	0.06
FANNIE MAE 5.50000% 23-01.03.53*	USD		275 000		275 000	229 612	0.02
FANNIE MAE 5.50000% 22-01.08.52*	USD	450 000			450 000	330 801	0.03
FANNIE MAE 5.50000% 23-01.06.53*	USD		1 000 000		1 000 000	839 750	0.07
FANNIE MAE 5.50000% 23-01.06.53*	USD		375 000		375 000	321 065	0.03
FANNIE MAE 5.50000% 23-01.06.53*	USD		700 000		700 000	616 209	0.05
FANNIE MAE 6.00000% 23-01.01.53*	USD	475 000			475 000	382 263	0.03
FANNIE MAE 6.00000% 23-01.03.53*	USD		250 000		250 000	211 820	0.02
FANNIE MAE 6.00000% 23-01.07.53*	USD		725 000		725 000	624 352	0.05
FANNIE MAE 6.00000% 23-01.04.53*	USD		175 000		175 000	147 367	0.01
FANNIE MAE 6.00000% 23-01.05.53*	USD		825 000		825 000	704 645	0.06
FANNIE MAE 6.00000% 23-01.06.53*	USD		625 000		625 000	538 894	0.04
FANNIE MAE 6.00000% 23-01.06.53*	USD		450 000		450 000	386 075	0.03
FANNIE MAE 6.00000% 22-01.11.52*	USD	200 000			200 000	154 640	0.01
FANNIE MAE 6.50000% 23-01.10.53*	USD		800 000		800 000	733 915	0.06
FANNIE MAE 6.50000% 23-01.04.53*	USD		725 000		725 000	588 016	0.05
FANNIE MAE 6.50000% 22-01.01.53*	USD		575 000		575 000	484 833	0.04
FANNIE MAE 6.50000% 23-01.05.53*	USD		600 000		600 000	504 810	0.04
FANNIE MAE 6.50000% 23-01.05.53*	USD		420 150		420 150	357 955	0.03
FANNIE MAE POOL 1.50000% 20-01.09.35*	USD	355 000			355 000	143 131	0.01
FANNIE MAE POOL 1.50000% 21-01.10.51*	USD	575 000		575 000			
FANNIE MAE POOL 2.50000% 22-01.03.52*	USD	1 000 000			1 000 000	642 626	0.05
FANNIE MAE POOL 2.50000% 22-01.02.52*	USD	3 925 000			3 925 000	2 568 714	0.21
FREDDIE MAC 1.50000% 20-01.09.35*	USD		1 250 000		1 250 000	495 167	0.04
FREDDIE MAC 1.50000% 21-01.10.36*	USD	750 000			750 000	450 940	0.04
FREDDIE MAC 1.50000% 22-01.05.37*	USD	100 000			100 000	65 334	0.01
FREDDIE MAC 1.50000% 20-01.11.50*	USD		400 000		400 000	213 376	0.02
FREDDIE MAC 1.50000% 20-01.12.50*	USD	150 000			150 000	80 571	0.01
FREDDIE MAC 1.50000% 21-01.04.51*	USD	2 000 000			2 000 000	1 115 515	0.09
FREDDIE MAC 2.00000% 20-01.07.35*	USD	3 500 000			3 500 000	1 274 403	0.11
FREDDIE MAC 2.00000% 20-01.01.36*	USD	775 000			775 000	369 845	0.03
FREDDIE MAC 2.00000% 22-01.01.52*	USD		4 125 000	975 000	3 150 000	2 042 748	0.17
FREDDIE MAC 2.00000% 21-01.05.51*	USD	825 000			825 000	459 855	0.04
FREDDIE MAC 2.00000% 21-01.05.51*	USD	710 000			710 000	408 347	0.03
FREDDIE MAC 2.00000% 21-01.11.51*	USD	707 592			707 592	447 465	0.04
FREDDIE MAC 2.00000% 20-01.12.50*	USD	720 000			720 000	406 860	0.03
FREDDIE MAC 2.00000% 21-01.03.51*	USD		750 000		750 000	425 502	0.04
FREDDIE MAC 2.00000% 22-01.04.52*	USD	1 875 000			1 875 000	1 241 704	0.10
FREDDIE MAC 2.50000% 20-01.08.35*	USD	600 000			600 000	209 994	0.02
FREDDIE MAC 2.50000% 22-01.06.37*	USD	125 000			125 000	84 280	0.01
FREDDIE MAC 2.50000% 22-01.02.37*	USD	1 789 759			1 789 759	1 157 340	0.10
FREDDIE MAC 2.50000% 20-01.09.50*	USD	940 000			940 000	380 377	0.03
FREDDIE MAC 2.50000% 22-01.06.52*	USD	430 000			430 000	295 008	0.02
FREDDIE MAC 2.50000% 20-01.09.50*	USD	1 000 000			1 000 000	503 774	0.04
FREDDIE MAC 2.50000% 21-01.10.51*	USD	1 000 000			1 000 000	582 355	0.05
FREDDIE MAC 2.50000% 22-01.01.52*	USD		500 000		500 000	329 154	0.03
FREDDIE MAC 2.50000% 22-01.04.52*	USD		600 000	600 000			
FREDDIE MAC 2.50000% 21-01.12.51*	USD	1 000 000			1 000 000	688 999	0.06
FREDDIE MAC 2.50000% 22-01.02.52*	USD	650 000			650 000	418 054	0.03
FREDDIE MAC 2.50000% 22-01.03.37*	USD		300 000		300 000	205 563	0.02
FREDDIE MAC 3.00000% 17-01.08.32*	USD	1 205 000			1 205 000	172 265	0.01
FREDDIE MAC 3.00000% 21-01.08.51*	USD	275 000			275 000	186 172	0.02
FREDDIE MAC 3.00000% 22-01.02.52*	USD		200 000		200 000	134 238	0.01
FREDDIE MAC 3.00000% 23-01.01.52*	USD		300 000		300 000	222 450	0.02
FREDDIE MAC 3.50000% 17-01.04.47*	USD	2 645 000			2 645 000	305 186	0.03
FREDDIE MAC 3.50000% 18-01.03.33*	USD	1 330 000			1 330 000	162 446	0.01
FREDDIE MAC 3.50000% 18-01.12.45*	USD	3 750 000			3 750 000	491 717	0.04
FREDDIE MAC 3.50000% 20-01.04.35*	USD	950 000		950 000			
FREDDIE MAC 3.50000% 22-01.05.52*	USD	575 000		575 000			
FREDDIE MAC 3.50000% 22-01.06.52*	USD		700 000		700 000	505 884	0.04
FREDDIE MAC 3.50000% 19-01.08.49*	USD	3 000 000			3 000 000	488 371	0.04

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
FREDDIE MAC 3.50000% 15-01.10.45*	USD	1 445 000			1 445 000	277 599	0.02	
FREDDIE MAC 3.50000% 23-01.09.50*	USD		450 000		450 000	341 355	0.03	
FREDDIE MAC 3.50000% 22-01.06.37*	USD	200 000		200 000				
FREDDIE MAC 4.00000% 22-01.04.50*	USD	1 750 000		925 000	825 000	333 626	0.03	
FREDDIE MAC 4.00000% 22-01.07.52*	USD	275 000			275 000	209 149	0.02	
FREDDIE MAC 4.00000% 17-01.08.47*	USD	2 145 000			2 145 000	271 492	0.02	
FREDDIE MAC 4.00000% 22-01.06.52*	USD	225 000			225 000	173 089	0.01	
FREDDIE MAC 4.00000% 22-01.09.52*	USD	350 000			350 000	272 053	0.02	
FREDDIE MAC 4.50000% 23-01.06.53*	USD		300 000		300 000	246 968	0.02	
FREDDIE MAC 4.50000% 22-01.10.52*	USD	450 000			450 000	354 268	0.03	
FREDDIE MAC 4.50000% 20-01.03.50*	USD	2 000 000			2 000 000	414 225	0.03	
FREDDIE MAC 4.50000% 22-01.06.52*	USD		1 150 000		1 150 000	872 254	0.07	
FREDDIE MAC 5.00000% 22-01.07.52*	USD	300 000			300 000	209 881	0.02	
FREDDIE MAC 5.00000% 22-01.08.52*	USD	425 000			425 000	338 586	0.03	
FREDDIE MAC 5.00000% 23-01.05.53*	USD		350 000		350 000	292 299	0.02	
FREDDIE MAC 5.00000% 22-01.09.52*	USD	400 000			400 000	314 716	0.03	
FREDDIE MAC 5.00000% 22-01.11.52*	USD	150 000			150 000	120 685	0.01	
FREDDIE MAC 5.00000% 23-01.03.53*	USD		525 000		525 000	417 334	0.03	
FREDDIE MAC 5.50000% 22-01.04.50*	USD	200 000			200 000	134 183	0.01	
FREDDIE MAC 5.50000% 23-01.05.53*	USD		175 000		175 000	147 242	0.01	
FREDDIE MAC 5.50000% 22-01.06.52*	USD	840 000			840 000	571 192	0.05	
FREDDIE MAC 5.50000% 22-01.11.52*	USD	303 066			303 066	250 584	0.02	
FREDDIE MAC 6.00000% 23-01.10.52*	USD	675 000			675 000	546 658	0.05	
FREDDIE MAC 6.50000% 23-01.04.53*	USD		940 132		940 132	789 594	0.07	
FREDDIE MAC 6.50000% 23-01.11.53*	USD		500 000		500 000	445 124	0.04	
FREDDIE MAC POOL 5.00000% 22-01.08.52*	USD	350 000			350 000	275 316	0.02	
GINNIE MAE 2.00000% 20-01.11.50*	USD	830 000			830 000	405 545	0.03	
GINNIE MAE 2.00000% 20-01.12.50*	USD	2 750 000			2 750 000	1 374 897	0.11	
GINNIE MAE 2.00000% 22-01.05.52*	USD	275 000			275 000	179 205	0.01	
GINNIE MAE 2.00000% 21-20.06.51*	USD	4 470 000			4 470 000	2 494 574	0.21	
GINNIE MAE 2.50000% 21-01.01.51*	USD	500 000			500 000	227 401	0.02	
GINNIE MAE 2.50000% 20-01.10.50*	USD	1 010 000			1 010 000	408 371	0.03	
GINNIE MAE 2.50000% 20-01.11.50*	USD	700 000			700 000	287 517	0.02	
GINNIE MAE 2.50000% 21-01.06.51*	USD	3 500 000			3 500 000	1 990 366	0.16	
GINNIE MAE 2.50000% 22-01.03.52*	USD	1 850 000			1 850 000	1 224 912	0.10	
GINNIE MAE 3.00000% 19-01.11.49*	USD	8 325 000			8 325 000	1 431 399	0.12	
GINNIE MAE 3.00000% 20-01.01.50*	USD	720 000			720 000	133 150	0.01	
GINNIE MAE 3.00000% 20-01.06.50*	USD	1 075 000			1 075 000	283 148	0.02	
GINNIE MAE 3.00000% 20-01.08.50*	USD	330 000			330 000	100 913	0.01	
GINNIE MAE 3.00000% 22-01.05.52*	USD	325 000			325 000	229 056	0.02	
GINNIE MAE 3.00000% 21-01.07.51*	USD	360 000			360 000	200 714	0.02	
GINNIE MAE 3.00000% 20-01.03.50*	USD	9 775 000		4 625 000	5 150 000	1 047 130	0.09	
GINNIE MAE 3.50000% 15-20.05.45*	USD	2 710 000			2 710 000	225 140	0.02	
GINNIE MAE 3.50000% 17-01.07.47*	USD	3 310 000			3 310 000	420 205	0.03	
GINNIE MAE 3.50000% 20-01.11.50*	USD	4 000 000			4 000 000	1 341 236	0.11	
GINNIE MAE 3.50000% 22-01.09.52*	USD	250 000			250 000	188 868	0.02	
GINNIE MAE 3.50000% 22-20.10.52*	USD	225 000			225 000	171 575	0.01	
GINNIE MAE 4.00000% 17-01.07.47*	USD	1 935 000			1 935 000	197 140	0.02	
GINNIE MAE 4.00000% 18-01.10.48*	USD	2 403 949			2 403 949	231 617	0.02	
GINNIE MAE 4.00000% 20-01.04.50*	USD	3 800 000		2 275 000	1 525 000	302 881	0.03	
GINNIE MAE 4.00000% 23-01.05.53*	USD		375 000		375 000	304 350	0.03	
GINNIE MAE 4.00000% 22-01.09.52*	USD	550 000			550 000	429 063	0.04	
GINNIE MAE 4.00000% 23-01.10.53*	USD		225 000		225 000	186 742	0.02	
GINNIE MAE 4.50000% 17-01.10.47*	USD	1 095 000			1 095 000	101 727	0.01	
GINNIE MAE 4.50000% 19-01.11.49*	USD	900 000			900 000	124 334	0.01	
GINNIE MAE 4.50000% 22-01.10.52*	USD	600 000			600 000	482 656	0.04	
GINNIE MAE 4.50000% 23-01.03.53*	USD		550 000		550 000	456 095	0.04	
GINNIE MAE 5.00000% 22-01.08.52*	USD	500 000			500 000	399 120	0.03	
GINNIE MAE 5.00000% 23-01.01.53*	USD		200 000		200 000	166 454	0.01	
GINNIE MAE 5.00000% 23-01.04.53*	USD	175 000			175 000	148 810	0.01	
GINNIE MAE 5.00000% 23-01.08.53*	USD	375 000			375 000	326 628	0.03	
GINNIE MAE 5.00000% 23-01.12.53*	USD	425 000			425 000	373 342	0.03	
GINNIE MAE 5.50000% 23-01.05.53*	USD	450 000			450 000	388 092	0.03	
GINNIE MAE 5.50000% 22-01.09.52*	USD	225 000			225 000	176 168	0.01	
GINNIE MAE 5.50000% 22-01.12.52*	USD		450 000		450 000	367 920	0.03	
GINNIE MAE II 2.00000% 21-01.05.51*	USD	850 000			850 000	468 394	0.04	
GINNIE MAE II 2.00000% 21-20.12.51*	USD	3 400 000			3 400 000	2 129 582	0.18	
GINNIE MAE II 2.50000% 21-01.07.51*	USD	755 000			755 000	445 878	0.04	
GINNIE MAE II 2.50000% 22-01.02.52*	USD	1 175 000			1 175 000	774 441	0.06	
GINNIE MAE II 3.00000% 22-01.02.52*	USD	677 160			677 160	457 524	0.04	
GINNIE MAE II 3.00000% 18-20.11.46*	USD	1 250 000			1 250 000	396 784	0.03	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GINNIE MAE II 4.00000% 22-01.08.52*	USD	725 000			725 000	562 034	0.05	
GINNIE MAE II 4.50000% 22-01.08.52*	USD	525 000			525 000	415 271	0.03	
GINNIE MAE II POOL 2.00000% 21-01.01.52*	USD	4 050 000		2 900 000	1 150 000	729 744	0.06	
GINNIE MAE II POOL 2.50000% 21-01.01.52*	USD	3 000 000		1 325 000	1 675 000	1 093 924	0.09	
GINNIE MAE II POOL 3.50000% 22-01.01.52*	USD	2 975 000		1 050 000	1 925 000	1 340 259	0.11	
WELLS FARGO COMM MORTGAGE TRT 2016-C34 3.09600% 16-01.06.49*	USD	465 000	1 550 000		2 015 000	1 710 323	0.14	
WELLS FARGO COMM MRTG TRT-SUB 3.49800% 15-01.07.58*	USD	500 000		500 000				
<b>TOTAL USD</b>						<b>118 612 530</b>	<b>9.81</b>	
<b>Total Mortgage Backed Securities, fixed rate</b>						<b>118 612 530</b>	<b>9.81</b>	

### Mortgage Backed Securities, floating rate

#### USD

FHLMC MULTIFAMILY STRUCTURED 3.329%/VAR 15-01.05.25*	USD	350 000		350 000				
<b>TOTAL USD</b>							<b>0.00</b>	
<b>Total Mortgage Backed Securities, floating rate</b>							<b>0.00</b>	

### Notes, fixed rate

#### CAD

BANK OF MONTREAL 3.65000% 22-01.04.27*	CAD	300 000			300 000	194 247	0.02	
HYDRO ONE INC 4.91000% 22-27.01.28*	CAD	300 000			300 000	203 804	0.02	
MANITOBA, PROVINCE OF 2.05000% 20-05.09.52*	CAD	250 000			250 000	102 755	0.01	
ONTARIO, PROVINCE OF 3.75000% 22-02.12.53*	CAD		500 000		500 000	304 261	0.03	
TELLUS CORP-REG-S 2.85000% 21-13.11.31*	CAD	300 000			300 000	174 179	0.01	
<b>TOTAL CAD</b>						<b>979 246</b>	<b>0.08</b>	

#### USD

7-ELEVEN INC-144A 1.80000% 21-10.02.31*	USD	300 000			300 000	217 076	0.02	
ALIMENTATION COUCHE TARD INC-144A 2.95000% 20-25.01.30*	USD	200 000			200 000	162 203	0.01	
AP MOLLER - MAERSK A/S-144A 5.87500% 23-14.09.33*	USD		200 000		200 000	185 343	0.02	
APA INFRASTRUCTURE LTD-144A 5.00000% 15-23.03.35*	USD	200 000			200 000	168 800	0.01	
APPALACHIAN POWER CO 4.50000% 22-01.08.32*	USD	300 000			300 000	253 428	0.02	
AVOLON HOLDINGS FUNDING LTD-144A 2.52800% 21-18.11.27*	USD		300 000		300 000	240 322	0.02	
AXA EQUITABLE HOLDINGS INC 5.00000% 19-20.04.48*	USD		200 000		200 000	163 666	0.01	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 5.89600% 23-13.07.26*	USD		200 000		200 000	182 535	0.02	
BAXTER INTERNATIONAL INC 2.53900% 22-01.02.32*	USD	300 000			300 000	223 288	0.02	
BERKSHIRE HATHAWAY ENERGY CO 4.60000% 23-01.05.53*	USD	250 000			250 000	194 892	0.02	
BERRY GLOBAL INC 1.65000% 21-15.01.27*	USD	300 000			300 000	245 297	0.02	
BMW US CAPITAL LLC-144A 3.90000% 20-09.04.25*	USD	150 000			150 000	133 181	0.01	
BROADCOM INC-144A 2.45000% 21-15.02.31*	USD	400 000			400 000	303 723	0.03	
BROADCOM INC-144A 3.13700% 21-15.11.35*	USD	272 000	200 000		472 000	343 463	0.03	
BROOKLYN UNION GAS CO/THE-144A 6.38800% 23-15.09.33*	USD		250 000		250 000	232 611	0.02	
CARGIL INC-144A 4.00000% 22-22.06.32*	USD	100 000			100 000	83 668	0.01	
CARGILL INC-144A 4.75000% 23-24.04.33*	USD		200 000		200 000	176 452	0.01	
CARRIER GLOBAL CORP 6.20000% 24-15.03.54*	USD		200 000		200 000	198 357	0.02	
CARRIER GLOBAL CORP-144A 6.20000% 23-15.03.54*	USD		200 000	200 000				
CDP FINANCIAL INC-144A 3.15000% 14-24.07.24*	USD	250 000			250 000	223 558	0.02	
CHENIERE CORPUS CHRISTI HLDGS LLC 3.70000% 20-15.11.29*	USD	100 000			100 000	83 780	0.01	
CINTAS CORP 4.00000% 22-01.05.32*	USD	250 000			250 000	212 408	0.02	
COLUMBIA PIPELINES OPERATING CO LLC-144A 6.54400% 23-15.11.53*	USD		150 000		150 000	146 376	0.01	
COMCAST CORP 2.88700% 22-01.11.51*	USD	300 000	200 000		500 000	292 333	0.02	
COMCAST CORP 2.93700% 22-01.11.56*	USD	300 000			300 000	170 126	0.01	
CONOCOPHILLIPS CO 2.40000% 22-07.03.25*	USD	400 000		356 000	44 000	38 581	0.00	
CONSTELLATION ENERGY GENERATION LLC 5.75000% 24-15.03.54*	USD		150 000		150 000	135 332	0.01	
CPPIB CAPITAL INC-REG-S 4.25000% 23-20.07.28*	USD		500 000		500 000	445 797	0.04	
DAIMLER TRUCKS FINANCE NORTH AMERI-144A 2.00000% 21-14.12.26*	USD	300 000			300 000	248 415	0.02	
ELECTRICITE DE FRANCE SA-144A 4.75000% 15-13.10.35*	USD	150 000			150 000	125 261	0.01	
ELECTRICITE DE FRANCE-144A 4.50000% 18-21.09.28*	USD	200 000			200 000	174 338	0.01	
ERAC USA FINANCE LLC-144A 5.40000% 23-01.05.53*	USD		200 000		200 000	180 825	0.01	
FANNIE MAE 0.50000% 20-17.06.25*	USD	250 000			250 000	213 545	0.02	
FANNIE MAE 0.75000% 20-08.10.27*	USD	700 000			700 000	555 833	0.05	
FANNIE MAE 0.87500% 20-05.08.30*	USD	300 000			300 000	218 776	0.02	
FEDERATION DES CAISSES DESJARDINS-144A 5.70000% 23-14.03.28*	USD		200 000		200 000	182 879	0.02	
FIRSTENERGY TRANSMISSION LLC-144A 4.55000% 19-01.04.49*	USD	200 000			200 000	152 426	0.01	
GE CAPITAL FUNDING LLC 4.55000% 21-15.05.32*	USD	200 000			200 000	174 675	0.01	
GE HEALTHCARE HOLDINGS LLC-144A 5.85700% 22-15.03.30*	USD		200 000	200 000				
GE HEALTHCARE TECHNOLOGIES INC 5.85700% 23-15.03.30*	USD		200 000		200 000	187 515	0.02	
HCA INC 3.37500% 23-15.03.29*	USD		100 000		100 000	82 594	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
HCA INC-144A 3.37500% 22-15.03.29*	USD	100 000		100 000				
INTEL CORP 4.00000% 12-15.12.32*	USD	150 000			150 000	126 269	0.01	
INTERNATIONAL FLAVORS & FRAG INC-144A 1.83200% 21-15.10.27*	USD	350 000		350 000				
INTERNATIONAL FLAVORS & FRAGRANCES-144A 3.46800% 21-01.12.50*	USD		300 000		300 000	180 096	0.01	
INTESA SANPAOLO SPA-144A 6.62500% 23-20.06.33*	USD		200 000		200 000	186 917	0.02	
JOHN DEERE CAPITAL CORP 4.35000% 22-15.09.32*	USD		300 000	300 000				
MAGALLANES INC-144A 5.05000% 22-15.03.42*	USD	600 000		600 000				
MERCEDES-BENZ FIN NORTH AMERCA LLC-144A 1.45000% 21-02.03.26*	USD	300 000			300 000	252 142	0.02	
MERCEDES-BENZ FIN NORTH AMERCA LLC-144A 5.00000% 24-11.01.34*	USD		300 000		300 000	267 937	0.02	
MICROSOFT CORP-144A 3.40000% 23-15.06.27*	USD		100 000		100 000	86 831	0.01	
NESTLE HOLDINGS INC-144A 4.12500% 22-01.10.27*	USD	300 000			300 000	264 557	0.02	
NESTLE HOLDINGS INC-144A 4.85000% 23-14.03.33*	USD		300 000		300 000	272 602	0.02	
NORDEA BANK ABP-144A 5.37500% 22-22.09.27*	USD		300 000		300 000	272 048	0.02	
OCCIDENTAL PETROLEUM CORP 6.45000% 19-15.09.36*	USD		300 000		300 000	288 115	0.02	
ONTARIO TEACHERS' FINANCE TRUST-144A 0.87500% 21-21.09.26*	USD	250 000			250 000	205 149	0.02	
OTIS WORLDWIDE CORP 2.56500% 20-15.02.30*	USD		200 000		200 000	158 399	0.01	
PARKER-HANNIFIN CORP 4.25000% 22-15.09.27*	USD	300 000			300 000	264 968	0.02	
PHILLIPS 66 CO-144A 4.68000% 22-15.02.45*	USD	220 000		220 000				
PHILLIPS 66 COMPANY 4.68000% 23-15.02.45*	USD		220 000		220 000	175 899	0.01	
PINE STREET TRUST I-144A 4.57200% 19-15.02.29*	USD	100 000			100 000	85 604	0.01	
REALTY INCOME CORP 2.20000% 21-15.06.28*	USD	100 000		100 000				
ROCHE HOLDINGS INC-144A 2.60700% 21-13.12.51*	USD	200 000			200 000	114 650	0.01	
ROGERS COMMUNI INC-144A 3.80000% 22-15.03.32*	USD	100 000		100 000				
ROGERS COMMUNICATIONS INC-144A 4.55000% 22-15.03.52*	USD		200 000	200 000				
ROGERS COMMUNICATIONS INC 4.55000% 23-15.03.52*	USD		200 000		200 000	151 575	0.01	
S&P GLOBAL INC 2.90000% 23-01.03.32*	USD	150 000			150 000	117 741	0.01	
SCENTRE GROUP TRUST 1 / 2-REG-S 3.75000% 17-23.03.27*	USD	300 000			300 000	258 761	0.02	
SIEMENS FINANCIERINGSMAATSCH NV-144A 2.15000% 21-11.03.31*	USD	250 000	250 000		500 000	379 369	0.03	
SYNCHRONY BANK 5.62500% 22-23.08.27*	USD	300 000			300 000	265 143	0.02	
WARNERMEDIA HOLDINGS 5.05000% 23-15.03.42*	USD		600 000		600 000	464 487	0.04	
WEA FINANCE LLC-144A 4.62500% 18-20.09.48*	USD	100 000			100 000	63 631	0.01	
<b>TOTAL USD</b>						<b>12 856 570</b>	<b>1.06</b>	
<b>Total Notes, fixed rate</b>						<b>13 835 816</b>	<b>1.14</b>	
<b>Notes, floating rate</b>								
<b>USD</b>								
BNP PARIBAS SA-144A 2.871%/VAR 21-19.04.32*	USD	400 000	300 000		700 000	534 547	0.04	
COOPERATIEVE RABOBANK UA-144A 1.980%/VAR 21-15.12.27*	USD	600 000			600 000	492 598	0.04	
FIFTH THIRD BANCORP 4.337%/VAR 22-25.04.33*	USD	100 000			100 000	82 214	0.01	
SOCIETE GENERALE SA-144A 5.634%/VAR 24-19.01.30*	USD		400 000		400 000	358 745	0.03	
SVENSKA HANDELSBANKEN AB-REG-S 1.418%/VAR 21-11.06.27*	USD	250 000			250 000	205 364	0.02	
UBS GROUP AG-144A 3.179%/VAR 21-11.02.43*	USD	400 000			400 000	263 568	0.02	
UBS GROUP AG-144A 4.751%/VAR 22-12.05.28*	USD	200 000			200 000	176 512	0.01	
<b>TOTAL USD</b>						<b>2 113 548</b>	<b>0.17</b>	
<b>Total Notes, floating rate</b>						<b>2 113 548</b>	<b>0.17</b>	
<b>Medium term notes, fixed rate</b>								
<b>AUD</b>								
TREASURY CORP OF VICTORIA 4.75000% 22-15.09.36*	AUD	500 000			500 000	288 640	0.02	
<b>TOTAL AUD</b>						<b>288 640</b>	<b>0.02</b>	
<b>CAD</b>								
BELL CANADA 3.60000% 17-29.09.27*	CAD	500 000			500 000	321 102	0.03	
CU INC 3.54800% 17-22.11.47*	CAD	300 000			300 000	165 948	0.01	
ENBRIDGE GAS INC 2.90000% 20-01.04.30*	CAD	300 000			300 000	184 171	0.02	
ENBRIDGE INC 4.24000% 12-27.08.42*	CAD	100 000			100 000	56 807	0.00	
ENBRIDGE PIPELINES INC 4.33000% 19-22.02.49*	CAD		200 000		200 000	112 995	0.01	
HYDRO-QUEBEC 6.50000% 99-15.02.35*	CAD		400 000		400 000	318 529	0.03	
QUEBEC, PROVINCE OF 2.85000% 21-01.12.53*	CAD	500 000			500 000	253 469	0.02	
TRANSCANADA PIPELINES LTD-REG-S 4.18000% 18-03.07.48*	CAD	400 000	100 000		500 000	273 710	0.02	
<b>TOTAL CAD</b>						<b>1 686 729</b>	<b>0.14</b>	
<b>USD</b>								
NEW YORK LIFE GLOBAL FUNDING-144A 4.85000% 23-09.01.28*	USD		400 000		400 000	359 014	0.03	
<b>TOTAL USD</b>						<b>359 014</b>	<b>0.03</b>	
<b>Total Medium term notes, fixed rate</b>						<b>2 334 383</b>	<b>0.19</b>	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, floating rate</b>								
<b>AUD</b>								
NATIONAL AUSTRALIA BANK-SUB 6.322%/VAR 22-03.08.32*	AUD	400 000			400 000	241 675	0.02	
<b>TOTAL AUD</b>						<b>241 675</b>	<b>0.02</b>	
<b>USD</b>								
BANK OF NEW YORK MELLON CORP/THE 3.992%/VAR 22-13.06.28*	USD	500 000			500 000	436 922	0.04	
COMMONWEALTH BANK AUSTRALIA-144A-SUB 3.610%/VAR 19-12.09.34*	USD	200 000			200 000	162 212	0.01	
NATIONAL AUSTRALIA BANK LTD-144A-SUB 3.933%/VAR 19-02.08.34*	USD	250 000			250 000	206 612	0.02	
<b>TOTAL USD</b>						<b>805 746</b>	<b>0.07</b>	
<b>Total Medium term notes, floating rate</b>						<b>1 047 421</b>	<b>0.09</b>	
<b>Bonds, fixed rate</b>								
<b>CAD</b>								
ALBERTA, PROVINCE OF 1.65000% 21-01.06.31*	CAD	100 000			100 000	57 037	0.00	
NOVA SCOTIA, PROVINCE OF 2.00000% 20-01.09.30*	CAD	400 000			400 000	237 226	0.02	
ONTARIO, PROVINCE OF 3.50000% 13-02.06.24*	CAD	900 000			900 000	597 440	0.05	
ONTARIO, PROVINCE OF 1.90000% 20-02.12.51*	CAD	900 000		500 000	400 000	164 636	0.01	
ONTARIO, PROVINCE OF 2.25000% 21-02.12.31*	CAD	800 000			800 000	471 521	0.04	
PROVINCE OF BRITISH COLUMBIA CAN 2.75000% 21-18.06.52*	CAD	150 000	300 000		450 000	224 660	0.02	
<b>TOTAL CAD</b>						<b>1 752 519</b>	<b>0.14</b>	
<b>JPY</b>								
JAPAN EXPRESSWAY HOLDING & DEBT AGENCY 0.37900% 15-26.12.25*	JPY	80 000 000			80 000 000	477 443	0.04	
WEST NIPPON EXPRESSWAY CO LTD 0.04000% 21-19.06.26*	JPY	100 000 000			100 000 000	590 616	0.05	
<b>TOTAL JPY</b>						<b>1 068 059</b>	<b>0.09</b>	
<b>MYR</b>								
MALAYSIA 3.58200% 22-15.07.32*	MYR	4 000 000			4 000 000	747 202	0.06	
MALAYSIA 3.72600% 19-31.03.26*	MYR	2 500 000		2 500 000				
MALAYSIA 3.82800% 19-05.07.34*	MYR		3 000 000		3 000 000	568 908	0.05	
MALAYSIA 4.06500% 20-15.06.50*	MYR	1 500 000			1 500 000	279 133	0.02	
MALAYSIA 4.36900% 18-31.10.28*	MYR	3 000 000			3 000 000	589 175	0.05	
MALAYSIA 4.66200% 22-31.03.38*	MYR		1 000 000		1 000 000	204 679	0.02	
MALAYSIA 4.6960% 22-15.10.42*	MYR	1 500 000			1 500 000	308 404	0.03	
MALAYSIA 4.76200% 17-07.04.37*	MYR	1 000 000			1 000 000	205 583	0.02	
<b>TOTAL MYR</b>						<b>2 903 086</b>	<b>0.24</b>	
<b>USD</b>								
BPCE SA-144A 1.00000% 21-20.01.26*	USD	250 000			250 000	208 704	0.02	
CONSUMERS ENERGY CO 4.20000% 22-01.09.52*	USD	150 000			150 000	113 871	0.01	
FEDERAL HOME LOAN BANK SYSTEM 3.25000% 14-08.03.24*	USD	250 000		250 000				
FEDERAL HOME LOAN BANK SYSTEM 2.75000% 14-13.12.24*	USD	300 000		300 000				
FEDERAL HOME LOAN BANK SYSTEM 3.25000% 18-16.11.28*	USD	900 000		900 000				
ONCOR ELECTRIC DELIVERY CO 4.60000% 23-01.06.52*	USD	300 000		100 000	200 000	158 464	0.01	
<b>TOTAL USD</b>						<b>481 039</b>	<b>0.04</b>	
<b>Total Bonds, fixed rate</b>						<b>6 204 703</b>	<b>0.51</b>	
<b>Other bonds, fixed rate</b>								
<b>CAD</b>								
HYDRO-QUEBEC 4.00000% 14-15.02.55*	CAD	500 000			500 000	315 880	0.03	
<b>TOTAL CAD</b>						<b>315 880</b>	<b>0.03</b>	
<b>Total Other bonds, fixed rate</b>						<b>315 880</b>	<b>0.03</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>144 464 281</b>	<b>11.95</b>	

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

### Mortgage Backed Securities, fixed rate

<b>USD</b>								
FANNIE MAE 2.50000% 22-01.04.37**	USD	75 000			75 000	50 659	0.00	
FANNIE MAE 5.00000% 22-01.10.50**	USD	125 000			125 000	76 129	0.01	

Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
FANNIE MAE POOL 2.00000% 20-01.12.50**	USD	1 000 000			1 000 000	588 221	0.05	
FANNIE MAE POOL 4.50000% 22-01.04.50**	USD	750 000			750 000	438 022	0.04	
FREDDIE MAC 1.50000% 22-01.04.37**	USD		145 000		145 000	86 863	0.01	
FREDDIE MAC 2.00000% 21-01.08.36**	USD	1 306 445		625 000	681 445	413 940	0.03	
FREDDIE MAC 4.50000% 22-01.10.52**	USD	825 000			825 000	647 116	0.05	
FREDDIE MAC POOL 2.00000% 21-01.02.36**	USD	550 000			550 000	310 660	0.03	
FREDDIE MAC POOL 2.00000% 22-01.05.52**	USD	500 000			500 000	327 549	0.03	
GINNIE MAE 5.00000% 22-20.07.52**	USD	375 000			375 000	297 474	0.02	
GINNIE MAE II 2.50000% 22-20.06.52**	USD	175 000			175 000	116 975	0.01	
<b>TOTAL USD</b>						<b>3 353 607</b>	<b>0.28</b>	
<b>Total Mortgage Backed Securities, fixed rate</b>						<b>3 353 607</b>	<b>0.28</b>	

#### Notes, fixed rate

##### CAD

ALBERTA, PROVINCE OF GPN 2.95000% 21-01.06.52**	CAD		100 000		100 000	51 780	0.00	
BANK OF NOVA SCOTIA/THE 2.95000% 22-08.03.27**	CAD	800 000			800 000	508 260	0.04	
FORTIS INC 2.18000% 21-15.05.28**	CAD	300 000			300 000	183 335	0.02	
GREATER TORONTO AIRPORTS AUTHORITY 3.15000% 21-05.10.51**	CAD	200 000			200 000	102 992	0.01	
HYDRO ONE INC 3.10000% 21-15.09.51**	CAD	300 000			300 000	150 299	0.01	
INTER PIPELINE LTD 6.59000% 23-09.02.34**	CAD		300 000		300 000	210 405	0.02	
MANULIFE BANK OF CANADA 2.86400% 22-16.02.27**	CAD	300 000			300 000	190 584	0.02	
ROGERS COMMUNICATIONS 3.10000% 22-15.04.25**	CAD	300 000		300 000				
ROYAL BANK OF CANADA 1.78200% 21-20.05.26**	CAD	300 000			300 000	188 418	0.02	
ROYAL BANK OF CANADA 1.58900% 21-04.05.26**	CAD	600 000			600 000	376 225	0.03	
TORONTO-DOMINION BANK 1.88800% 21-08.03.28**	CAD	600 000			600 000	364 677	0.03	
<b>TOTAL CAD</b>						<b>2 326 976</b>	<b>0.19</b>	

##### USD

KONOCOPHILLIPS CO 4.02500% 22-15.03.62**	USD	100 000			100 000	71 379	0.01	
KENVUE INC 5.05000% 23-22.03.28**	USD		300 000		300 000	273 113	0.02	
NORTHERN TRUST CORP 4.00000% 22-10.05.27**	USD		200 000		200 000	175 499	0.01	
NXP BV / NXP FNDING LLC / NXP USA INC 4.30000% 22-18.06.29**	USD	300 000			300 000	260 439	0.02	
REALTY INCOME 3.10000% 21-15.12.29**	USD	300 000		300 000				
<b>TOTAL USD</b>						<b>780 431</b>	<b>0.06</b>	
<b>Total Notes, fixed rate</b>						<b>3 107 407</b>	<b>0.26</b>	

#### Notes, floating rate

##### AUD

AUST & NEW ZLAND BNK-SUB 6.405%/VAR 22-20.09.34**	AUD	200 000			200 000	121 988	0.01	
<b>TOTAL AUD</b>						<b>121 988</b>	<b>0.01</b>	

##### CAD

NATIONAL BANK OF CANADA-SUB 5.426%/VAR 22-16.08.32**	CAD	300 000			300 000	202 029	0.02	
<b>TOTAL CAD</b>						<b>202 029</b>	<b>0.02</b>	

#### Total Notes, floating rate

						<b>324 017</b>	<b>0.03</b>	
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#### Medium term notes, fixed rate

##### AUD

ASIAN DEVELOPMENT BANK 3.70000% 22-17.06.25**	AUD	400 000			400 000	233 289	0.02	
<b>TOTAL AUD</b>						<b>233 289</b>	<b>0.02</b>	

##### CAD

407 INTERNATIONAL INC-144A-REG-S 2.59000% 20-25.05.32**	CAD	200 000			200 000	116 555	0.01	
ENBRIDGE INC 5.76000% 23-26.05.53**	CAD		150 000		150 000	103 810	0.01	
PEMBINA PIPELINE CORP 4.49000% 21-10.12.51**	CAD	200 000			200 000	112 287	0.01	
<b>TOTAL CAD</b>						<b>332 652</b>	<b>0.03</b>	

#### Total Medium term notes, fixed rate

						<b>565 940</b>	<b>0.05</b>	
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#### Medium term notes, floating rate

##### AUD

COMMONWEALTH BANK OF AUSTRALIA-SUB 6.446%/VAR 23-25.10.33**	AUD		400 000		400 000	244 044	0.02	
<b>TOTAL AUD</b>						<b>244 044</b>	<b>0.02</b>	



Security		31.3.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	31.3.2024 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>USD</b>								
TRUIST FINANCIAL CORP-SUB 4.916%/VAR 22-28.07.33**	USD	300 000			300 000	251 656	0.02	
<b>TOTAL USD</b>						<b>251 656</b>	<b>0.02</b>	
<b>Total Medium term notes, floating rate</b>						<b>495 701</b>	<b>0.04</b>	

### Bonds, fixed rate

<b>CAD</b>								
HYDRO-QUEBEC 3.40000% 23-01.09.29**	CAD		100 000		100 000	64 969	0.01	
NEW BRUNSWICK, PROVINCE OF 3.95000% 22-14.08.32**	CAD	500 000			500 000	328 938	0.03	
NEWFOUNDLAND, PROVINCE OF 2.85000% 17-02.06.28**	CAD	400 000			400 000	254 682	0.02	
PSP CAPITAL INC-REG-S 3.75000% 22-15.06.29**	CAD		500 000		500 000	330 586	0.03	
<b>TOTAL CAD</b>						<b>979 175</b>	<b>0.08</b>	

<b>JPY</b>								
JAPAN EXPRESSWAY HOLDING & DEBT AGENCY 0.13000% 17-30.06.27**	JPY		72 000 000		72 000 000	426 446	0.04	
MAJOR JOINT LOCAL GOVT BOND 0.13500% 20-25.04.30**	JPY	100 000 000			100 000 000	582 394	0.05	
MAJOR JOINT LOCAL GOVERNMENT BOND 0.70100% 23-25.05.33**	JPY		150 000 000		150 000 000	890 094	0.07	
MAJOR JOINT LOCAL GVT BONDS 0.19900% 22-25.03.32**	JPY	50 000 000			50 000 000	287 329	0.02	
<b>TOTAL JPY</b>						<b>2 186 263</b>	<b>0.18</b>	

<b>MYR</b>								
MALAYSIA 3.65500% 19-15.10.24**	MYR	3 000 000			3 000 000	571 506	0.05	
MALAYSIA 5.35700% 22-15.05.52**	MYR		1 000 000		1 000 000	223 719	0.02	
<b>TOTAL MYR</b>						<b>795 225</b>	<b>0.07</b>	

<b>USD</b>								
NATIONAL RURAL UTILITIES COOP FIN CORP 4.02300% 13-01.11.32**	USD	100 000			100 000	83 085	0.01	
PRINCIPAL LIFE GLOBAL FUNDING II-144A 1.50000% 20-27.08.30**	USD	400 000			400 000	286 998	0.01	
<b>TOTAL USD</b>						<b>370 083</b>	<b>0.02</b>	
<b>Total Bonds, fixed rate</b>						<b>4 330 745</b>	<b>0.35</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>12 177 417</b>	<b>1.00</b>	
<b>Total securities and similar instruments</b>						<b>893 692 130</b>	<b>73.92</b>	
(thereof in lending)							0.00	
Bank deposits at sight						328 506 238	27.17	
Derivative financial instruments						-19 519 926	-1.61	
Other assets						6 278 606	0.52	
<b>Total fund assets</b>						<b>1 208 957 048</b>	<b>100.00</b>	
Short-term bank liabilities						-300 596 478		
Other liabilities						0		
<b>Net fund assets</b>						<b>908 360 570</b>		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	881 505 937	72.92
Investments valuation based on market-observed parameters	-7 333 733	-0.61
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>TOTAL</b>	<b>874 172 204</b>	<b>72.31</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on interest rate instruments/bonds</b>					
FANNIE MAE (TBA-US01F0306450) 3.00000% APR 24 11.04.24*	600 000	USD	465 184	-3 250	0.00
FANNIE MAE (TBA-US01F0324438) 3.50000% APR 16 16.04.24*	225 000	USD	192 509	-1 139	0.00
FANNIE MAE (TBA-US01F0206460) 2.50000% JAN 23 11.04.24*	525 000	USD	374 411	-3 827	0.00
FANNIE MAE (TBA-US01F0606420) 6.00000% APR 24 11.04.24*	400 000	USD	363 606	-560	0.00
			1 395 710	-8 776	0.00

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
KRW	17 627 000 000	USD	13 264 005	03.04.2024	164 085	0.01
IDR	84 420 900 000	USD	5 390 346	03.04.2024	63 679	0.01
SEK	46 370 000	CHF	3 939 802	03.04.2024	34 742	0.00
CZK	31 980 000	CHF	1 198 012	03.04.2024	-31 752	0.00
CAD	41 700 000	CHF	26 919 456	03.04.2024	-826 078	-0.07
HUF	342 400 000	CHF	826 590	03.04.2024	-18 133	0.00
PLN	10 680 000	CHF	2 349 712	03.04.2024	-61 566	-0.01
DKK	17 560 000	CHF	2 244 406	03.04.2024	-45 169	0.00
SGD	3 380 000	CHF	2 207 349	03.04.2024	-47 906	0.00
AUD	24 790 000	CHF	14 140 900	03.04.2024	-421 926	-0.03
ILS	5 540 000	CHF	1 357 675	03.04.2024	-3 939	0.00
NZD	2 740 000	CHF	1 462 225	03.04.2024	-13 395	0.00
NOK	8 590 000	CHF	710 488	03.04.2024	-2 484	0.00
GBP	36 710 000	CHF	40 758 929	03.04.2024	-994 791	-0.08
JPY	18 738 700 000	CHF	110 057 640	03.04.2024	-1 478 761	-0.12
USD	526 055 000	CHF	461 285 004	03.04.2024	-12 350 649	-1.02
EUR	237 165 000	CHF	225 771 831	03.04.2024	-4 874 479	-0.40
CHF	2 000 595	JPY	339 400 000	03.04.2024	19 580	0.00
CHF	1 922 456	EUR	2 010 000	03.04.2024	32 297	0.00
CHF	4 282 948	USD	4 850 000	03.04.2024	83 769	0.01
USD	200 000	CHF	176 193	03.04.2024	-3 877	0.00
EUR	185 000	CHF	178 669	03.04.2024	-1 246	0.00
EUR	370 000	CHF	359 680	03.04.2024	-150	0.00
USD	5 341 743	IDR	84 420 900 000	03.04.2024	-19 840	0.00
IDR	84 420 900 000	USD	5 336 677	03.05.2024	21 727	0.00
KRW	17 627 000 000	USD	13 078 835	03.05.2024	-9 002	0.00
USD	13 059 939	KRW	17 627 000 000	03.04.2024	19 868	0.00
CHF	27 763 860	CAD	41 700 000	03.04.2024	-18 326	0.00
CZK	31 980 000	CHF	1 229 515	03.05.2024	3 982	0.00
CAD	41 975 000	CHF	27 866 191	03.05.2024	17 000	0.00
AUD	25 100 000	CHF	14 714 938	03.05.2024	5 803	0.00
DKK	17 560 000	CHF	2 295 625	03.05.2024	10 147	0.00
ILS	5 540 000	CHF	1 359 973	06.05.2024	1 281	0.00
HUF	342 400 000	CHF	841 533	03.05.2024	1 223	0.00
CHF	846 107	HUF	342 400 000	03.04.2024	-1 384	0.00
CHF	1 363 256	ILS	5 540 000	03.04.2024	-1 642	0.00
SEK	46 370 000	CHF	3 922 281	03.05.2024	25 339	0.00
CHF	2 416 705	PLN	10 680 000	03.04.2024	-5 427	0.00
PLN	10 680 000	CHF	2 407 148	06.05.2024	4 707	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
CHF	2 265 613	SGD	3 380 000	03.04.2024	-10 358	0.00
SGD	3 380 000	CHF	2 261 227	03.05.2024	10 266	0.00
NOK	8 590 000	CHF	716 092	03.05.2024	4 929	0.00
NZD	2 740 000	CHF	1 474 651	03.05.2024	3 807	0.00
JPY	18 338 500 000	CHF	109 867 956	07.05.2024	571 864	0.05
CHF	110 079 871	JPY	18 399 300 000	03.04.2024	-563 645	-0.05
CHF	471 819 072	USD	521 203 062	03.04.2024	-2 551 879	-0.21
EUR	239 085 000	CHF	233 064 122	03.05.2024	1 034 131	0.09
GBP	37 530 000	CHF	42 723 026	03.05.2024	169 228	0.01
USD	526 540 000	CHF	475 062 817	03.05.2024	2 540 112	0.20
USD	500 000	CHF	449 566	03.05.2024	861	0.00
CHF	451 115	USD	500 000	02.04.2024	-765	0.00
EUR	1 300 000	CHF	1 264 632	03.05.2024	2 992	0.00
					-19 511 150	-1.61

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
FANNIE MAE (TBA-US01F0506430) 5.00000% APR 23-13.04.23	USD	525 000	525 000
FANNIE MAE (TBA-US01F0424428) 4.50000% APR 23 17.04.23	USD	250 000	0
FANNIE MAE (TBA-US01F0126437) 1.50000% APR 23 13.04.23	USD	550 000	325 000
FANNIE MAE (TBA-US01F0606420) 6.00000% APR 23-13.04.23	USD	250 000	250 000
FANNIE MAE (TBA-US01F0226427) 2.50000% APR 23-13.04.23	USD	500 000	500 000
FANNIE MAE (TBA-US01F0204481) 2.00000% APR 23 17.04.23	USD	500 000	500 000
FANNIE MAE (TBA-US01F0124523) 1.50000% MAY 21 16.05.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0206536) 2.00000% MAY 21-11.05.23	USD	650 000	650 000
FANNIE MAE (TBA-US01F0526560) 5.50000% MAY 17 11.05.23	USD	275 000	275 000
FANNIE MAE (TBA-US01F0606594) 6.00000% MAY 14 11.05.23	USD	175 000	175 000
FANNIE MAE (TBA-US01F0226591) 2.50000% MAY 13 11.05.23	USD	600 000	600 000
FANNIE MAE (TBA-US01F0326581) 3.50000% MAY 13 11.05.23	USD	475 000	475 000
GINNIE MAE (TBA-US21H0526523) 5.50000% MAY 23-18.05.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0204630) 2.00000% JUN 23-15.06.23	USD	400 000	400 000
FANNIE MAE (TBA-US01F0306609) 3.00000% JUN 22 13.06.23	USD	725 000	725 000
FANNIE MAE (TBA-US01F0124606) 1.50000% JUN 22 15.06.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0226674) 2.50000% JUNE 23-13.06.23	USD	1 075 000	1 075 000
FANNIE MAE (TBA-US01F0206619) 2.00000% JUNE 23-13.06.23	USD	1 550 000	1 550 000
FANNIE MAE (TBA-US01F0406698) 4.00000% JUN 23-13.06.23	USD	700 000	700 000
FANNIE MAE (TBA-US01F0224695) 2.50000% MAY 23-15.06.23	USD	300 000	300 000
GINNIE MAE (TBA-US21H0506640) 5.00000% JUNE 21 20.06.23	USD	650 000	650 000
FREDDIE MAC (TBA-US01F0626717) 6.50000% JUL 23-13.07.23	USD	625 000	625 000
FANNIE MAE (TBA-US01F0204713) 2.00000% JUL 23-18.07.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0206791) 2.00000% MAY 23-13.07.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0526727) 5.50000% JUL 23-13.07.23	USD	700 000	700 000
FANNIE MAE (TBA-US01F0226757) 4.00000% JULY 23-13.07.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0124788) 1.50000% JUL 23 18.07.23	USD	100 000	100 000
FANNIE MAE (TBA-US01F0126841) 1.50000% AUG 21 14.08.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0206874) 2.00000% AUG 23-14.08.23	USD	325 000	325 000
FANNIE MAE (TBA-US01F0204895) 2.00000% AUG 23-17.08.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0506844) 5.00000% AUG 23 14.08.23	USD	1 025 000	1 025 000
FANNIE MAE (TBA-US01F0206874) 2.00000% AUG 23-14.08.23	USD	675 000	675 000
FANNIE MAE (TBA-US01F0226831) 2.50000% AUG 23-14.08.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0306864) 3.00000% AUG 22 14.08.23	USD	300 000	300 000
FANNIE MAE (TBA-US01F0526800) 5.50000% AUG 23-14.08.23	USD	375 000	375 000
FANNIE MAE (TBA-US01F0606834) 6.00000% AUG 06 14.08.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0226914) 2.50000% SEP 23-14.09.23	USD	425 000	425 000
FANNIE MAE (TBA-US01F0306948) 3.000000% SEP 23-14.09.23	USD	425 000	425 000

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
FANNIE MAE (TBA-US01F0206957) 2.00000% SEP 23-14.09.23	USD	325 000	325 000
FANNIE MAE (TBA-US01F0626972) 6.50000% SEPT 23-14.09.23	USD	450 000	450 000
GINNIE MAE (TBA-US21H0526945) 5.50000% SEP 23-21.09.23	USD	450 000	450 000
GINNIE MAE (TBA-US21H0506988) 5.00000% SEP 23 21.09.23	USD	175 000	175 000
GINNIE MAE (TBA-US21H0406999) 4.00000% SEP 23-21.09.23	USD	375 000	375 000
FANNIE MAE (TBA-US01F0526A56) 5.50000% OCT 23-12.10.23	USD	175 000	175 000
FANNIE MAE (TBA-US01F0626A48) 6.50000% OCT 23-12.10.23	USD	575 000	575 000
FANNIE MAE (TBA-US01F0206A20) 2.00000% OCT 23-12.10.23	USD	900 000	900 000
FANNIE MAE (TBA-US01F0226A83) 2.50000% OCT 23-12.10.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0506A92) 5.00000% OCT 23-12.10.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 23-13.11.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0226B66) 2.50000% NOV 23-13.11.23	USD	425 000	425 000
FANNIE MAE (TBA-US01F0606B66) 6.00000% NOV 23-13.11.23	USD	250 000	250 000
FANNIE MAE (TBA-US01F0204B21) 2.00000% NOV 23-15.11.23	USD	400 000	400 000
FANNIE MAE (TBA-US01F0326B57) 3.50000% NOV 23-13.11.23	USD	300 000	300 000
FANNIE MAE (TBA-US01F0626B21) 6.50000% NOV 23-13.11.23	USD	600 000	600 000
FANNIE MAE (TBA-US01F0526B30) 5.50000% NOV 23-13.11.23	USD	700 000	700 000
FANNIE MAE (TBA-US01F0326C31) 3.50000% DEC 23 13.12.23	USD	1 225 000	1 225 000
FANNIE MAE (TBA-US01F0426C22) 4.50000% DEC 23 13.12.23	USD	1 025 000	1 025 000
FANNIE MAE (TBA-US01F0406C67) 4.00000% DEC 23 13.12.23	USD	1 075 000	1 075 000
FANNIE MAE (TBA-US01F0206C85) 2.00000% DEC 23 13.12.23	USD	3 875 000	3 875 000
FANNIE MAE (TBA-US01F0526C13) 5.50000% DEC 23 13.12.23	USD	975 000	975 000
FANNIE MAE (TBA-US01F0606C40) 6.00000% DEC 23 13.12.23	USD	475 000	475 000
FANNIE MAE (TBA-US01F0226C40) 2.50000% DEC 23 13.12.23	USD	2 750 000	2 750 000
GINNIE MAE (TBA-US21H0506C11) 5.00000% DEC 23 20.12.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0304C94) 3.00000% DEC 23-18.12.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0204C04) 2.00000% DEC 23 18.12.23	USD	1 625 000	1 625 000
FANNIE MAE (TBA-US01F0126197) 1.50000% JAN 24 16.01.24	USD	1 075 000	1 075 000
FANNIE MAE (TBA-US01F0626147) 6.50000% JAN 24 16.01.24	USD	825 000	825 000
FANNIE MAE (TBA-US01F0306112) 3.00000% JAN 24 16.01.24	USD	350 000	350 000
FANNIE MAE (TBA-US01F0606180) 6.00000% JAN 24 16.01.24	USD	825 000	825 000
FANNIE MAE (TBA-US01F0226187) 4.00000% JAN 24 16.01.24	USD	375 000	375 000
FANNIE MAE (TBA-US01F0206122) 2.00000% JAN 24 16.01.24	USD	250 000	250 000
FANNIE MAE (TBA-US01F0326177) 3.50000% JAN 24 16.01.24	USD	450 000	450 000
FANNIE MAE (TBA-US01F0504112) 5.00000% JAN 24 18.01.24	USD	200 000	200 000
FANNIE MAE (TBA-US01F0204143) 2.00000% JAN 24 18.01.24	USD	350 000	350 000
GINNIE MAE (TBA-US21H0406163) 4.00000% JAN 24 22.01.24	USD	225 000	225 000
FANNIE MAE (TBA-US01F0206205) 2.00000% FEB 24 13.02.24	USD	925 000	925 000
FANNIE MAE (TBA-US01F0226260) 2.50000% FEB 24 13.02.24	USD	500 000	500 000
FANNIE MAE (TBA-US01F0306294) 3.00000% FEB 24 13.02.24	USD	1 075 000	1 075 000
FANNIE MAE (TBA-US01F0124291) 1.50000% FEB 2 15.02.24	USD	350 000	350 000
GINNIE MAE (TBA-US21H0506236) 5.00000% FEB 24 20.02.24	USD	425 000	425 000
FANNIE MAE (TBA-US01F0206387) 2.00000% MAR 24 13.03.24	USD	375 000	375 000
FANNIE MAE (TBA-US01F0226344) 2.50000% MAR 24 13.03.24	USD	500 000	500 000
FANNIE MAE (TBA-US01F0626303) 6.50000% MAR 08 13.03.24	USD	500 000	500 000

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
FANNIE MAE (TBA-US01F0126437) 1.50000% APR 23 13.04.23	USD	325 000	550 000
FANNIE MAE (TBA-US01F0424428) 4.50000% APR 23 17.04.23	USD	0	250 000
FANNIE MAE (TBA-US01F0226427) 2.50000% APR 23 13.04.23	USD	500 000	500 000
FANNIE MAE (TBA-US01F0506430) 5.00000% APR 23-13.04.23	USD	525 000	525 000
FANNIE MAE (TBA-US01F0204481) 2.00000% APR 23 17.04.23	USD	500 000	500 000
FANNIE MAE (TBA-US01F0606420) 6.00000% APR 23 13.04.23	USD	250 000	250 000
FANNIE MAE (TBA-US01F0226591) 2.50000% MAY 23-11.05.23	USD	600 000	600 000
FANNIE MAE (TBA-US01F0526560) 5.50000% MAY 23 11.05.23	USD	275 000	275 000
FANNIE MAE (TBA-US01F0124523) 1.50000% MAY 21 16.05.23	USD	200 000	200 000

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
FANNIE MAE (TBA-US01F0326581) 3.50000% MAY 23 11.05.23	USD	475 000	475 000
FANNIE MAE (TBA-US01F0206536) 2.00000% MAY 23 11.05.23	USD	225 000	225 000
GINNIE MAE (TBA-US21H0426534) 4.50000% MAY 18 18.05.23	USD	550 000	550 000
FANNIE MAE (TBA-US01F0206536) 2.00000% MAY 22 11.05.23	USD	425 000	425 000
FANNIE MAE (TBA-US01F0606594) 6.00000% MAY 14 11.05.23	USD	175 000	175 000
GINNIE MAE (TBA-US21H0526523) 5.50000% MAY 07 18.05.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0306526) 3.00000% MAY 23 11.05.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0426654) 4.50000% JUNE 23 13.06.23	USD	300 000	300 000
FANNIE MAE (TBA-US01F0206619) 2.00000% JUNE 23 13.06.23	USD	775 000	775 000
GINNIE MAE (TBA-US21H0506640) 5.00000% JUNE 23-20.06.23	USD	175 000	175 000
FANNIE MAE (TBA-US01F0226674) 2.50000% JUNE 23-13.06.23	USD	1 500 000	1 500 000
FANNIE MAE (TBA-US01F0204630) 2.00000% JUN 23-15.06.23	USD	400 000	400 000
FANNIE MAE (TBA-US01F0306609) 3.00000% JUNE 23-13.06.23	USD	400 000	400 000
FANNIE MAE (TBA-US01F0124606) 1.50000% JUN 22 15.06.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0206619) 2.00000% MAY 22 13.06.23	USD	1 125 000	1 125 000
FANNIE MAE (TBA-US01F0406698) 4.00000% JUN 20 13.06.23	USD	700 000	700 000
FANNIE MAE (TBA-US01F0306609) 3.00000% JUN 22 13.06.23	USD	525 000	525 000
FANNIE MAE (TBA-US01F0326664) 3.50000% JUN 21 13.06.23	USD	700 000	700 000
FANNIE MAE (TBA-US01F0124606) 1.50000% JUN 22 15.06.23	USD	525 000	525 000
FANNIE MAE (TBA-US01F0126684) 1.50000% MAY 21 13.06.23	USD	475 000	475 000
FANNIE MAE (TBA-US01F0224695) 2.50000% MAY 21 15.06.23	USD	300 000	300 000
GINNIE MAE (TBA-US21H0506640) 5.00000% JUNE 21 20.06.23	USD	475 000	475 000
FANNIE MAE (TBA-US01F0306609) 3.00000% JUN 22 13.06.23	USD	325 000	325 000
FANNIE MAE (TBA-US01F0526727) 5.50000% JUL 23-13.07.23	USD	975 000	975 000
FANNIE MAE (TBA-US01F0206791) 5.50000% MAY 23-13.07.23	USD	225 000	225 000
FREDDIE MAC (TBA-US01F0626717) 6.50000% JUL 23-13.07.23	USD	625 000	625 000
FANNIE MAE (TBA-US01F0204713) 2.00000% JUL 23-18.07.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0606750) 6.00000% JUL 23 13.07.23	USD	625 000	625 000
FANNIE MAE (TBA-US01F0226757) 4.00000% JULY 23-13.07.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0124788) 1.50000% JUL 23 18.07.23	USD	100 000	100 000
FANNIE MAE (TBA-US01F0206874) 2.00000% AUG 21 14.08.23	USD	325 000	325 000
FANNIE MAE (TBA-US01F0306864) 3.00000% AUG 22 14.08.23	USD	300 000	300 000
FANNIE MAE (TBA-US01F0204895) 2.00000% AUG 20 17.08.23	USD	600 000	600 000
FANNIE MAE (TBA-US01F0326821) 3.50000% AUG 22 14.08.23	USD	500 000	500 000
FANNIE MAE (TBA-US01F0126841) 2.50000% AUG 21 14.08.23	USD	225 000	225 000
GINNIE MAE (TBA-US21H0506806) 5.00000% AUG 22 21.08.23	USD	375 000	375 000
FANNIE MAE (TBA-US01F0506844) 5.00000% AUG 23-14.08.23	USD	1 025 000	1 025 000
FANNIE MAE (TBA-US01F0206874) 2.00000% AUG 23-14.08.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0226831) 2.50000% AUG 23-14.08.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0526800) 5.50000% AUG 21 14.08.23	USD	375 000	375 000
FANNIE MAE (TBA-US01F0606834) 6.00000% AUG 06 14.08.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0306948) 3.000000% SEP 23-14.09.23	USD	425 000	425 000
FANNIE MAE (TBA-US01F0206957) 2.00000% SEP 23-14.09.23	USD	325 000	325 000
GINNIE MAE (TBA-US21H0406999) 4.00000% SEP 23-21.09.23	USD	375 000	375 000
GINNIE MAE (TBA-US21H0506988) 5.00000% SEP 23-21.09.23	USD	175 000	175 000
FANNIE MAE (TBA-US01F0226914) 2.50000% SEP 23-14.09.23	USD	425 000	425 000
FANNIE MAE (TBA US01F0626972) 6.50000% SEPT 23-14.09.23	USD	450 000	450 000
GINNIE MAE (TBA-US21H0526945) 5.50000% SEP 23-21.09.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0324A92) 3.50000% OCT 23-18.10.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0206A20) 2.00000% OCT 23-12.10.23	USD	900 000	900 000
FANNIE MAE (TBA-US01F0526A56) 5.50000% OCT 23 12.10.23	USD	175 000	175 000
FANNIE MAE (TBA-US01F0226A83) 2.50000% OCT 23-12.10.23	USD	225 000	225 000
FANNIE MAE (TBA-US01F0626A48) 6.50000% OCT 23-12.10.23	USD	575 000	575 000
FANNIE MAE (TBA-US01F0506A92) 5.00000% OCT 23-12.10.23	USD	350 000	350 000
FANNIE MAE (TBA-US01F0326B57) 3.50000% NOV 23-13.11.23	USD	300 000	300 000
FANNIE MAE (TBA-US01F0206B03) 2.00000% NOV 23-13.11.23	USD	450 000	450 000
FANNIE MAE (TBA-US01F0226B66) 2.50000% NOV 23-13.11.23	USD	425 000	425 000
FANNIE MAE (TBA-US01F0606B66) 6.00000% NOV 23-13.11.23	USD	250 000	250 000
FANNIE MAE (TBA-US01F0204B21) 2.00000% NOV 23-15.11.23	USD	400 000	400 000
FANNIE MAE (TBA-US01F0626B21) 6.50000% NOV 23-13.11.23	USD	600 000	600 000

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
FANNIE MAE (TBA-US01F0526B30) 5.50000% NOV 23-13.11.23	USD	700 000	700 000
FANNIE MAE (TBA-US01F0306C76) 3.00000% NOV 23 13.12.23	USD	2 125 000	2 125 000
FANNIE MAE (TBA-US01F0204C04) 2.00000% NOV 23 18.12.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0406C67) 4.00000% DEC 23 13.12.23	USD	1 075 000	1 075 000
FANNIE MAE (TBA-US01F0526C13) 5.50000% DEC 23 13.12.23	USD	975 000	975 000
FANNIE MAE (TBA-US01F0426C22) 4.50000% DEC 23 13.12.23	USD	1 025 000	1 025 000
FANNIE MAE (TBA-US01F0204C04) 2.00000% DEC 23 18.12.23	USD	1 425 000	1 425 000
FANNIE MAE (TBA-US01F0326C31) 3.50000% DEC 23 13.12.23	USD	1 225 000	1 225 000
FANNIE MAE (TBA-US01F0206C85) 2.00000% DEC 23 13.12.23	USD	3 875 000	3 875 000
FANNIE MAE (TBA-US01F0226C40) 2.50000% DEC 23 13.12.23	USD	2 750 000	2 750 000
FANNIE MAE (TBA-US01F0606C40) 6.00000% DEC 23 13.12.23	USD	475 000	475 000
FANNIE MAE (TBA-US01F0304C94) 3.00000% DEC 23-18.12.23	USD	225 000	225 000
GINNIE MAE (TBA-US21H0506C11) 5.00000% DEC 23 20.12.23	USD	200 000	200 000
FANNIE MAE (TBA-US01F0626C04) 6.50000% DEC 23 13.12.23	USD	675 000	675 000
FANNIE MAE (TBA-US01F0606180) 6.00000% JAN 24-16.01.24	USD	825 000	825 000
FANNIE MAE (TBA-US01F0206122) 2.00000% JAN 24 16.01.24	USD	250 000	250 000
FANNIE MAE (TBA-US01F0204143) 2.00000% JAN 22 18.01.24	USD	225 000	225 000
FANNIE MAE (TBA-US01F0306112) 3.00000% JAN 24 16.01.24	USD	350 000	350 000
FANNIE MAE (TBA-US01F0226187) 4.00000% JAN 24 16.01.24	USD	375 000	375 000
GINNIE MAE (TBA-US21H0506152) 5.00000% JAN 24 22.01.24	USD	425 000	425 000
FANNIE MAE (TBA-US01F0504112) 5.00000% JAN 24 18.01.24	USD	200 000	200 000
FANNIE MAE (TBA-US01F0126197) 1.50000% JAN 24 16.01.24	USD	1 075 000	1 075 000
FANNIE MAE (TBA-US01F0626147) 6.50000% JAN 24 16.01.24	USD	825 000	825 000
GINNIE MAE (TBA-US21H0406163) 4.00000% JAN 24 22.01.24	USD	225 000	225 000
FANNIE MAE (TBA-US01F0326177) 3.50000% JAN 24 16.01.24	USD	450 000	450 000
FANNIE MAE (TBA-US01F0204143) 2.00000% JAN 24 18.01.24	USD	125 000	125 000
FANNIE MAE (TBA-US01F0226260) 2.50000% FEB 24 13.02.24	USD	500 000	500 000
GINNIE MAE (TBA-US21H0506236) 5.00000% FEB 07 20.02.24	USD	425 000	425 000
FANNIE MAE (TBA-US01F0306294) 3.00000% FEB 24 13.02.24	USD	1 075 000	1 075 000
GINNIE MAE (TBA-US21H0506152) 5.00000% JAN 24 22.01.24	USD	425 000	425 000
FANNIE MAE (TBA-US01F0626220) 6.50000% FEB 08 31.02.24	USD	800 000	800 000
FANNIE MAE (TBA-US01F0206205) 2.00000% FEB 24 13.02.24	USD	925 000	925 000
FANNIE MAE (TBA-US01F0124291) 1.50000% FEB 2 15.02.24	USD	350 000	350 000
FANNIE MAE (TBA-US01F0226344) 2.50000% MAR 24 13.03.24	USD	500 000	500 000
FANNIE MAE (TBA-US01F0406367) 4.00000% FEB 23 13.03.24	USD	450 000	450 000
FANNIE MAE (TBA-US01F0206387) 2.00000% MAR 22 13.03.24	USD	375 000	375 000
FANNIE MAE (TBA-US01F0626303) 6.50000% MAR 24 13.03.24	USD	500 000	500 000
FANNIE MAE (TBA-US01F0306450) 3.00000% APR 24 11.04.24	USD	600 000	0
FANNIE MAE (TBA-US01F0324438) 3.50000% APR 16 16.04.24	USD	225 000	0
FANNIE MAE (TBA-US01F0206460) 2.50000% JAN 23 11.04.24	USD	525 000	0
FANNIE MAE (TBA-US01F0606420) 6.00000% APR 24 11.04.24	USD	400 000	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
JPY	241 400 000	CHF	1 662 415	02.05.2023
KRW	403 800 000	USD	307 428	03.05.2023
GBP	875 000	CHF	989 559	03.05.2023
EUR	4 365 000	CHF	4 335 191	03.05.2023
USD	6 900 000	CHF	6 296 457	03.05.2023
CAD	550 000	CHF	372 797	03.05.2023
CZK	8 060 000	CHF	340 381	03.05.2023
AUD	355 000	CHF	217 503	03.05.2023
SGD	220 000	CHF	147 474	03.05.2023
USD	10 604 064	KRW	14 178 800 000	03.05.2023
USD	4 985 383	IDR	73 875 900 000	03.05.2023
USD	10 286 760	KRW	13 775 000 000	03.05.2023
USD	301 546	KRW	403 800 000	03.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
KRW	14 178 800 000	USD	10 588 306	03.05.2023
USD	5 038 940	IDR	73 875 900 000	03.05.2023
IDR	73 875 900 000	USD	5 038 940	03.05.2023
CHF	12 893 794	AUD	21 855 000	03.05.2023
CHF	1 116 126	ILS	4 525 000	03.05.2023
CHF	1 897 872	DKK	14 370 000	03.05.2023
CHF	711 211	HUF	270 000 000	03.05.2023
CHF	23 397 092	CAD	35 675 000	03.05.2023
CHF	398 802 659	USD	445 166 780	03.05.2023
CHF	1 260 712	NZD	2 295 000	03.05.2023
KRW	14 179 000 000	USD	10 621 451	02.06.2023
AUD	21 855 000	CHF	12 866 102	02.06.2023
CZK	31 980 000	CHF	1 333 841	02.06.2023
ILS	4 525 000	CHF	1 113 281	02.06.2023
DKK	14 370 000	CHF	1 895 171	02.06.2023
HUF	270 000 000	CHF	701 992	02.06.2023
NOK	8 590 000	CHF	715 181	02.06.2023
CAD	35 675 000	CHF	23 329 666	02.06.2023
USD	447 675 000	CHF	399 643 949	02.06.2023
GBP	31 415 000	CHF	34 983 179	02.06.2023
JPY	16 209 900 000	CHF	106 953 117	02.06.2023
EUR	191 795 000	CHF	188 532 759	02.06.2023
SEK	35 140 000	CHF	3 037 222	02.06.2023
NZD	2 295 000	CHF	1 256 268	02.06.2023
PLN	6 760 000	CHF	1 443 057	02.06.2023
USD	9 555 000	CHF	8 506 032	02.06.2023
CAD	150 000	CHF	98 449	02.06.2023
PLN	1 790 000	CHF	382 931	02.06.2023
JPY	372 000 000	CHF	2 431 312	02.06.2023
GBP	315 000	CHF	351 714	02.06.2023
AUD	660 000	CHF	395 580	02.06.2023
EUR	4 075 000	CHF	4 003 716	02.06.2023
USD	900 000	CHF	804 902	02.06.2023
KRW	503 880 000	USD	381 054	02.06.2023
USD	100 000	CHF	89 165	02.06.2023
JPY	72 200 000	CHF	476 240	02.06.2023
NZD	170 000	CHF	94 579	02.06.2023
SEK	5 030 000	CHF	433 745	02.06.2023
AUD	500 000	CHF	297 872	02.06.2023
CAD	1 945 000	CHF	1 288 524	02.06.2023
JPY	801 500 000	CHF	5 273 866	02.06.2023
GBP	1 155 000	CHF	1 291 486	02.06.2023
USD	20 100 000	CHF	17 932 396	02.06.2023
EUR	9 650 000	CHF	9 381 112	02.06.2023
CAD	895 000	CHF	598 874	02.06.2023
USD	2 200 000	CHF	1 979 301	02.06.2023
EUR	1 950 000	CHF	1 902 278	02.06.2023
USD	575 000	CHF	516 965	02.06.2023
AUD	400 000	CHF	237 935	02.06.2023
JPY	151 750 000	CHF	988 555	02.06.2023
EUR	335 000	CHF	325 817	02.06.2023
USD	11 072 227	KRW	14 682 880 000	02.06.2023
IDR	73 875 900 000	USD	4 980 006	05.06.2023
SGD	3 110 000	CHF	2 078 697	05.06.2023
SGD	270 000	CHF	180 186	05.06.2023
USD	4 945 667	IDR	73 875 900 000	05.06.2023
USD	4 935 260	IDR	73 875 900 000	05.06.2023
IDR	73 875 900 000	USD	4 935 260	05.06.2023
USD	34 339	CHF	31 274	05.06.2023
KRW	14 683 000 000	USD	11 091 136	05.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
IDR	73 875 900 000	USD	4 941 367	05.07.2023
HUF	270 000 000	CHF	697 804	05.07.2023
CAD	38 155 000	CHF	25 401 542	05.07.2023
DKK	14 370 000	CHF	1 872 607	05.07.2023
PLN	8 550 000	CHF	1 818 755	05.07.2023
SGD	3 380 000	CHF	2 265 978	05.07.2023
JPY	17 698 500 000	CHF	115 462 525	05.07.2023
GBP	31 690 000	CHF	35 606 092	05.07.2023
AUD	22 985 000	CHF	13 528 298	05.07.2023
USD	476 735 000	CHF	432 647 024	05.07.2023
EUR	209 075 000	CHF	202 978 373	05.07.2023
NZD	2 465 000	CHF	1 342 677	05.07.2023
ILS	4 525 000	CHF	1 107 793	05.07.2023
NOK	8 590 000	CHF	693 230	05.07.2023
SEK	40 170 000	CHF	3 338 709	05.07.2023
KRW	971 000 000	USD	737 243	05.07.2023
CHF	1 600 000	EUR	1 646 079	05.07.2023
USD	573 490	KRW	729 000 000	05.07.2023
CHF	23 657 458	USD	26 200 000	05.07.2023
CHF	2 031 354	CAD	3 000 000	05.07.2023
CHF	13 190 486	EUR	13 500 000	05.07.2023
CHF	8 131 874	JPY	1 250 000 000	05.07.2023
CHF	2 274 524	GBP	2 000 000	05.07.2023
CHF	450 000	USD	502 265	05.07.2023
CHF	269 153	USD	300 000	05.07.2023
USD	4 922 435	IDR	73 875 900 000	05.07.2023
USD	11 391 999	KRW	14 925 000 000	05.07.2023
CHF	189 420 074	EUR	193 928 921	05.07.2023
CHF	102 419 054	JPY	16 448 500 000	05.07.2023
CHF	33 766 437	GBP	29 690 000	05.07.2023
CHF	1 878 481	PLN	8 550 000	05.07.2023
CHF	2 246 026	SGD	3 380 000	05.07.2023
CHF	1 099 930	ILS	4 525 000	05.07.2023
CHF	1 351 017	NZD	2 465 000	05.07.2023
CHF	13 717 448	AUD	22 985 000	05.07.2023
CHF	720 047	NOK	8 590 000	05.07.2023
CHF	3 328 083	SEK	40 170 000	05.07.2023
CHF	1 886 887	DKK	14 370 000	05.07.2023
CHF	711 686	HUF	270 000 000	05.07.2023
CZK	31 980 000	CHF	1 303 987	07.07.2023
CHF	1 316 212	CZK	31 980 000	07.07.2023
IDR	73 875 900 000	USD	4 919 485	03.08.2023
KRW	14 925 000 000	USD	11 408 021	03.08.2023
GBP	29 690 000	CHF	33 674 754	03.08.2023
JPY	16 524 900 000	CHF	103 040 798	03.08.2023
EUR	194 175 000	CHF	189 373 441	03.08.2023
USD	448 690 000	CHF	403 079 764	03.08.2023
SGD	3 380 000	CHF	2 241 690	03.08.2023
PLN	8 550 000	CHF	1 870 206	03.08.2023
AUD	22 985 000	CHF	13 688 342	03.08.2023
NZD	2 465 000	CHF	1 346 861	03.08.2023
ILS	4 525 000	CHF	1 097 573	03.08.2023
NOK	8 590 000	CHF	718 682	03.08.2023
SEK	40 170 000	CHF	3 322 596	03.08.2023
CZK	31 980 000	CHF	1 310 934	03.08.2023
DKK	14 370 000	CHF	1 884 597	03.08.2023
HUF	270 000 000	CHF	704 045	03.08.2023
CAD	35 155 000	CHF	23 848 024	03.08.2023
KRW	457 000 000	USD	349 809	03.08.2023
JPY	118 700 000	CHF	738 481	03.08.2023



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
GBP	725 000	CHF	824 310	03.08.2023
EUR	3 495 000	CHF	3 420 046	03.08.2023
USD	5 030 000	CHF	4 507 006	03.08.2023
CHF	514 092	USD	600 000	03.08.2023
USD	4 925 060	IDR	73 875 900 000	03.08.2023
USD	12 018 126	KRW	15 382 000 000	03.08.2023
CHF	13 393 360	AUD	22 985 000	03.08.2023
CHF	1 850 869	DKK	14 370 000	03.08.2023
CHF	101 747 801	JPY	16 643 600 000	03.08.2023
CHF	394 818 515	USD	453 501 625	03.08.2023
CHF	34 016 136	GBP	30 415 000	03.08.2023
CHF	189 780 990	EUR	197 670 000	03.08.2023
CHF	3 323 653	SEK	40 170 000	03.08.2023
CHF	23 109 139	CAD	35 155 000	03.08.2023
CHF	2 210 234	SGD	3 380 000	03.08.2023
CHF	1 327 994	NZD	2 465 000	03.08.2023
CHF	735 202	NOK	8 590 000	03.08.2023
CHF	1 859 104	PLN	8 550 000	03.08.2023
CHF	1 065 132	ILS	4 525 000	03.08.2023
CHF	672 421	HUF	270 000 000	03.08.2023
CHF	1 284 647	CZK	31 980 000	03.08.2023
CHF	181 700	EUR	190 000	29.08.2023
IDR	73 875 900 000	USD	4 920 140	05.09.2023
KRW	15 382 000 000	USD	12 038 631	05.09.2023
AUD	22 710 000	CHF	13 201 328	05.09.2023
DKK	14 370 000	CHF	1 847 933	05.09.2023
GBP	30 700 000	CHF	34 218 159	05.09.2023
USD	454 055 000	CHF	393 899 977	05.09.2023
EUR	198 005 000	CHF	189 729 975	05.09.2023
SEK	40 170 000	CHF	3 317 203	05.09.2023
CAD	34 790 000	CHF	22 798 409	05.09.2023
SGD	3 380 000	CHF	2 205 878	05.09.2023
NZD	2 465 000	CHF	1 323 372	05.09.2023
NOK	8 590 000	CHF	733 440	05.09.2023
PLN	9 280 000	CHF	2 007 261	05.09.2023
JPY	16 454 300 000	CHF	100 746 678	05.09.2023
ILS	4 525 000	CHF	1 062 649	05.09.2023
HUF	270 000 000	CHF	664 795	05.09.2023
CZK	31 980 000	CHF	1 278 378	05.09.2023
CAD	695 000	CHF	456 974	05.09.2023
KRW	428 250 000	USD	333 337	05.09.2023
JPY	484 000 000	CHF	2 968 742	05.09.2023
EUR	4 700 000	CHF	4 507 421	05.09.2023
GBP	860 000	CHF	959 997	05.09.2023
USD	9 850 000	CHF	8 592 919	05.09.2023
EUR	300 000	CHF	287 555	05.09.2023
EUR	90 000	CHF	86 182	05.09.2023
EUR	190 000	CHF	181 626	05.09.2023
JPY	47 600 000	CHF	288 690	05.09.2023
USD	1 760 000	CHF	1 555 882	05.09.2023
USD	11 956 900	KRW	15 810 250 000	05.09.2023
USD	4 842 162	IDR	73 875 900 000	05.09.2023
CHF	681 613	HUF	270 000 000	05.09.2023
CHF	1 848 945	DKK	14 370 000	05.09.2023
CHF	1 990 626	PLN	9 280 000	05.09.2023
CHF	12 959 234	AUD	22 710 000	05.09.2023
CHF	1 050 981	ILS	4 525 000	05.09.2023
CHF	1 292 868	NZD	2 465 000	05.09.2023
CHF	710 034	NOK	8 590 000	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	1 272 228	CZK	31 980 000	05.09.2023
CHF	3 241 367	SEK	40 170 000	05.09.2023
CHF	102 646 241	JPY	16 985 900 000	05.09.2023
CHF	35 290 392	GBP	31 560 000	05.09.2023
CHF	194 828 344	EUR	203 285 000	05.09.2023
IDR	73 875 900 000	USD	4 838 769	03.10.2023
HUF	270 000 000	CHF	675 619	03.10.2023
PLN	9 280 000	CHF	1 981 372	03.10.2023
CAD	35 485 000	CHF	23 045 936	03.10.2023
DKK	14 370 000	CHF	1 846 360	03.10.2023
AUD	22 710 000	CHF	12 933 288	03.10.2023
SGD	3 380 000	CHF	2 201 960	03.10.2023
ILS	4 525 000	CHF	1 048 949	03.10.2023
NZD	2 465 000	CHF	1 289 029	03.10.2023
NOK	8 590 000	CHF	708 512	03.10.2023
CZK	31 980 000	CHF	1 266 960	03.10.2023
SEK	40 170 000	CHF	3 236 055	03.10.2023
JPY	16 747 700 000	CHF	101 353 175	03.10.2023
GBP	31 345 000	CHF	34 948 108	03.10.2023
USD	462 195 000	CHF	406 230 118	03.10.2023
EUR	202 955 000	CHF	194 180 241	03.10.2023
CHF	2 913 136	USD	3 310 000	03.10.2023
USD	4 796 825	IDR	73 875 900 000	03.10.2023
CHF	918 106	USD	1 000 000	03.10.2023
KRW	15 811 000 000	USD	11 977 395	04.10.2023
USD	11 808 066	KRW	15 811 000 000	04.10.2023
KRW	15 811 000 000	USD	11 757 139	04.10.2023
USD	11 757 139	KRW	15 811 000 000	04.10.2023
IDR	73 875 900 000	USD	4 794 054	02.11.2023
KRW	15 811 000 000	USD	11 824 226	02.11.2023
SEK	40 170 000	CHF	3 370 045	02.11.2023
CZK	31 980 000	CHF	1 262 720	02.11.2023
HUF	270 000 000	CHF	661 028	02.11.2023
DKK	14 370 000	CHF	1 859 154	02.11.2023
PLN	9 280 000	CHF	1 926 789	02.11.2023
NZD	2 465 000	CHF	1 350 208	02.11.2023
ILS	4 525 000	CHF	1 078 109	02.11.2023
NOK	8 590 000	CHF	735 897	02.11.2023
CAD	34 465 000	CHF	23 310 230	02.11.2023
SGD	3 380 000	CHF	2 256 104	02.11.2023
AUD	22 710 000	CHF	13 393 586	02.11.2023
GBP	31 070 000	CHF	34 600 981	02.11.2023
JPY	16 647 500 000	CHF	101 930 542	02.11.2023
EUR	197 910 000	CHF	191 016 795	02.11.2023
USD	447 885 000	CHF	406 632 104	02.11.2023
CHF	1 220 434	CAD	1 820 000	02.11.2023
CHF	5 669 066	EUR	5 890 000	02.11.2023
CHF	4 261 191	JPY	696 100 000	02.11.2023
CHF	8 340 725	USD	9 140 000	02.11.2023
CHF	200 000	GBP	182 276	02.11.2023
EUR	110 000	GBP	95 179	02.11.2023
CHF	954 220	AUD	1 670 000	02.11.2023
CHF	763 877	GBP	700 000	02.11.2023
CHF	624 613	USD	700 000	02.11.2023
USD	4 652 662	IDR	73 875 900 000	02.11.2023
USD	11 647 145	KRW	15 811 000 000	02.11.2023
IDR	73 875 900 000	USD	4 648 914	04.12.2023
KRW	15 811 000 000	USD	11 664 331	04.12.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	15 722 100 000	CHF	94 463 905	04.12.2023
GBP	30 095 000	CHF	32 973 135	04.12.2023
USD	431 255 000	CHF	387 803 902	04.12.2023
EUR	194 405 000	CHF	186 197 221	04.12.2023
SEK	40 170 000	CHF	3 255 773	04.12.2023
CZK	31 980 000	CHF	1 246 321	04.12.2023
HUF	270 000 000	CHF	672 703	04.12.2023
CAD	32 995 000	CHF	21 479 491	04.12.2023
DKK	14 370 000	CHF	1 846 494	04.12.2023
AUD	20 510 000	CHF	11 754 414	04.12.2023
PLN	9 280 000	CHF	1 998 920	04.12.2023
SGD	3 380 000	CHF	2 228 740	04.12.2023
ILS	4 525 000	CHF	1 013 980	04.12.2023
NZD	2 465 000	CHF	1 296 634	04.12.2023
NOK	8 590 000	CHF	694 867	04.12.2023
USD	340 000	KRW	457 461 738	04.12.2023
CHF	306 165	USD	340 000	04.12.2023
USD	2 640 000	CHF	2 392 885	04.12.2023
EUR	1 130 000	CHF	1 079 503	04.12.2023
CAD	785 000	CHF	512 770	04.12.2023
JPY	267 700 000	CHF	1 610 320	04.12.2023
CHF	805 838	EUR	840 000	04.12.2023
CHF	1 629 433	USD	1 815 000	04.12.2023
CHF	579 014	JPY	97 000 000	04.12.2023
CHF	343 147	EUR	355 000	04.12.2023
CHF	3 340 893	USD	3 780 000	04.12.2023
CHF	584 500	JPY	98 000 000	04.12.2023
CAD	3 690 000	CHF	2 373 183	04.12.2023
JPY	1 880 000 000	CHF	11 142 332	04.12.2023
AUD	2 600 000	CHF	1 505 507	04.12.2023
EUR	20 245 000	CHF	19 490 449	04.12.2023
GBP	3 500 000	CHF	3 868 970	04.12.2023
USD	46 000 000	CHF	40 620 121	04.12.2023
IDR	10 545 000 000	USD	675 555	04.12.2023
KRW	1 461 800 000	USD	1 122 863	04.12.2023
EUR	205 000	CHF	197 595	04.12.2023
USD	545 000	CHF	481 406	04.12.2023
USD	5 458 765	IDR	84 420 900 000	04.12.2023
USD	12 942 143	KRW	16 815 338 262	04.12.2023
EUR	95 000	CHF	91 510	04.12.2023
USD	245 000	CHF	215 812	04.12.2023
IDR	84 420 900 000	USD	5 458 236	03.01.2024
KRW	16 816 000 000	USD	12 965 005	03.01.2024
SEK	42 220 000	CHF	3 526 940	03.01.2024
CZK	31 980 000	CHF	1 249 710	03.01.2024
CAD	38 935 000	CHF	24 954 181	03.01.2024
HUF	270 000 000	CHF	673 856	03.01.2024
DKK	14 370 000	CHF	1 838 096	03.01.2024
SGD	3 380 000	CHF	2 208 024	03.01.2024
PLN	9 280 000	CHF	2 026 085	03.01.2024
AUD	23 710 000	CHF	13 664 806	03.01.2024
NZD	2 465 000	CHF	1 320 546	03.01.2024
NOK	8 590 000	CHF	699 932	03.01.2024
ILS	4 525 000	CHF	1 065 671	03.01.2024
USD	496 900 000	CHF	433 181 519	03.01.2024
GBP	34 850 000	CHF	38 418 292	03.01.2024
EUR	221 060 000	CHF	210 665 759	03.01.2024
USD	590 173	KRW	765 000 000	03.01.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	520 000	USD	596 744	03.01.2024
PLN	1 400 000	CHF	305 760	03.01.2024
SEK	4 150 000	CHF	347 014	03.01.2024
CAD	405 000	CHF	261 837	03.01.2024
USD	7 755 000	CHF	6 775 016	03.01.2024
EUR	4 455 000	CHF	4 234 019	03.01.2024
GBP	620 000	CHF	684 002	03.01.2024
KRW	687 260 000	USD	526 678	03.01.2024
ILS	1 015 000	CHF	237 842	03.01.2024
EUR	160 000	CHF	151 020	03.01.2024
USD	12 935 286	KRW	16 738 260 000	03.01.2024
USD	5 494 721	IDR	84 420 900 000	03.01.2024
USD	13 041 725	KRW	16 816 000 000	03.01.2024
KRW	765 000 000	USD	593 299	03.01.2024
USD	533 008	KRW	687 260 000	03.01.2024
KRW	16 738 260 000	USD	12 981 433	03.01.2024
CHF	3 903 416	SEK	46 370 000	03.01.2024
CHF	1 205 064	CZK	31 980 000	03.01.2024
CHF	1 793 665	DKK	14 370 000	03.01.2024
CHF	24 899 073	CAD	39 340 000	03.01.2024
CHF	656 869	HUF	270 000 000	03.01.2024
CHF	2 292 564	PLN	10 680 000	03.01.2024
CHF	2 147 518	SGD	3 380 000	03.01.2024
CHF	13 559 038	AUD	23 710 000	03.01.2024
CHF	1 279 623	ILS	5 540 000	03.01.2024
CHF	710 383	NOK	8 590 000	03.01.2024
CHF	37 967 088	GBP	35 470 000	03.01.2024
CHF	209 891 291	EUR	225 675 000	03.01.2024
CHF	421 880 959	USD	504 159 846	03.01.2024
USD	5 468 029	IDR	84 420 900 000	03.01.2024
JPY	17 957 200 000	CHF	106 633 698	04.01.2024
JPY	314 300 000	CHF	1 872 227	04.01.2024
KRW	16 739 000 000	USD	12 955 882	02.02.2024
IDR	84 420 900 000	USD	5 494 364	02.02.2024
SEK	46 370 000	CHF	3 895 905	02.02.2024
CZK	31 980 000	CHF	1 200 137	02.02.2024
DKK	14 370 000	CHF	1 790 769	02.02.2024
CAD	40 730 000	CHF	25 709 330	02.02.2024
HUF	342 400 000	CHF	827 004	02.02.2024
PLN	10 680 000	CHF	2 284 629	02.02.2024
SGD	3 380 000	CHF	2 143 712	02.02.2024
AUD	24 325 000	CHF	13 880 490	02.02.2024
NZD	2 465 000	CHF	1 303 039	02.02.2024
ILS	5 540 000	CHF	1 276 380	02.02.2024
NOK	8 590 000	CHF	708 714	02.02.2024
GBP	37 435 000	CHF	39 950 557	02.02.2024
USD	522 085 000	CHF	435 512 343	02.02.2024
JPY	18 376 200 000	CHF	109 417 638	02.02.2024
EUR	234 535 000	CHF	217 703 127	02.02.2024
DKK	3 190 000	CHF	396 041	02.02.2024
USD	1 320 000	CHF	1 101 356	02.02.2024
EUR	4 560 000	CHF	4 217 790	02.02.2024
GBP	1 155 000	CHF	1 228 153	02.02.2024
JPY	291 500 000	CHF	1 744 866	02.02.2024
USD	11 210 000	CHF	9 497 852	02.02.2024
AUD	465 000	CHF	267 373	02.02.2024
EUR	310 000	CHF	287 832	02.02.2024
CAD	1 940 000	CHF	1 235 140	02.02.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	1 075 000	CHF	999 845	02.02.2024
GBP	70 000	CHF	75 358	02.02.2024
USD	440 000	CHF	374 132	02.02.2024
EUR	340 000	CHF	316 076	02.02.2024
USD	400 000	CHF	339 698	02.02.2024
NZD	275 000	CHF	145 938	02.02.2024
USD	210 000	CHF	178 189	02.02.2024
USD	100 000	CHF	86 583	02.02.2024
USD	5 360 057	IDR	84 420 900 000	02.02.2024
USD	12 548 917	KRW	16 739 000 000	02.02.2024
JPY	149 000 000	CHF	871 950	02.02.2024
USD	5 000 000	CHF	4 314 685	02.02.2024
EUR	600 000	CHF	561 538	02.02.2024
IDR	84 420 900 000	USD	5 354 957	04.03.2024
KRW	16 739 000 000	USD	12 569 082	04.03.2024
KRW	887 200 000	USD	667 969	04.03.2024
SEK	46 370 000	CHF	3 834 443	04.03.2024
CZK	31 980 000	CHF	1 199 872	04.03.2024
HUF	342 400 000	CHF	825 809	04.03.2024
CAD	41 700 000	CHF	26 734 466	04.03.2024
DKK	17 560 000	CHF	2 198 543	04.03.2024
PLN	10 680 000	CHF	2 293 505	04.03.2024
SGD	3 380 000	CHF	2 173 764	04.03.2024
AUD	24 790 000	CHF	14 046 631	04.03.2024
ILS	5 540 000	CHF	1 311 069	04.03.2024
NOK	8 590 000	CHF	705 731	04.03.2024
NZD	2 740 000	CHF	1 443 456	04.03.2024
JPY	18 663 200 000	CHF	109 273 799	04.03.2024
EUR	237 300 000	CHF	221 487 040	04.03.2024
USD	535 065 000	CHF	460 205 126	04.03.2024
GBP	37 350 000	CHF	40 765 284	04.03.2024
EUR	790 000	CHF	735 562	04.03.2024
CHF	3 182 093	USD	3 700 000	04.03.2024
EUR	200 000	CHF	188 622	04.03.2024
EUR	140 000	CHF	132 614	04.03.2024
EUR	375 000	GBP	320 052	04.03.2024
USD	5 396 031	IDR	84 420 900 000	04.03.2024
USD	13 243 820	KRW	17 626 200 000	04.03.2024
USD	12 547 976	KRW	16 739 000 000	04.03.2024
USD	665 067	KRW	887 200 000	04.03.2024
KRW	17 626 200 000	USD	13 213 043	04.03.2024
CHF	451 115	USD	500 000	02.04.2024
KRW	17 627 000 000	USD	13 264 005	03.04.2024
IDR	84 420 900 000	USD	5 390 346	03.04.2024
SEK	46 370 000	CHF	3 939 802	03.04.2024
CZK	31 980 000	CHF	1 198 012	03.04.2024
CAD	41 700 000	CHF	26 919 456	03.04.2024
HUF	342 400 000	CHF	826 590	03.04.2024
PLN	10 680 000	CHF	2 349 712	03.04.2024
DKK	17 560 000	CHF	2 244 406	03.04.2024
SGD	3 380 000	CHF	2 207 349	03.04.2024
AUD	24 790 000	CHF	14 140 900	03.04.2024
ILS	5 540 000	CHF	1 357 675	03.04.2024
NZD	2 740 000	CHF	1 462 225	03.04.2024
NOK	8 590 000	CHF	710 488	03.04.2024
GBP	36 710 000	CHF	40 758 929	03.04.2024
JPY	18 738 700 000	CHF	110 057 640	03.04.2024
USD	526 055 000	CHF	461 285 004	03.04.2024

<b>Sale Currency</b>	<b>Sale Amount</b>	<b>Purchase Currency</b>	<b>Purchase Amount</b>	<b>Maturity</b>
EUR	237 165 000	CHF	225 771 831	03.04.2024
CHF	2 000 595	JPY	339 400 000	03.04.2024
CHF	1 922 456	EUR	2 010 000	03.04.2024
CHF	4 282 948	USD	4 850 000	03.04.2024
USD	200 000	CHF	176 193	03.04.2024
EUR	185 000	CHF	178 669	03.04.2024
EUR	370 000	CHF	359 680	03.04.2024
USD	5 341 743	IDR	84 420 900 000	03.04.2024
USD	13 059 939	KRW	17 627 000 000	03.04.2024
CHF	27 763 860	CAD	41 700 000	03.04.2024
CHF	846 107	HUF	342 400 000	03.04.2024
CHF	1 363 256	ILS	5 540 000	03.04.2024
CHF	2 416 705	PLN	10 680 000	03.04.2024
CHF	2 265 613	SGD	3 380 000	03.04.2024
CHF	110 079 871	JPY	18 399 300 000	03.04.2024
CHF	471 819 072	USD	521 203 062	03.04.2024
IDR	84 420 900 000	USD	5 336 677	03.05.2024
KRW	17 627 000 000	USD	13 078 835	03.05.2024
CZK	31 980 000	CHF	1 229 515	03.05.2024
CAD	41 975 000	CHF	27 866 191	03.05.2024
AUD	25 100 000	CHF	14 714 938	03.05.2024
DKK	17 560 000	CHF	2 295 625	03.05.2024
HUF	342 400 000	CHF	841 533	03.05.2024
SEK	46 370 000	CHF	3 922 281	03.05.2024
SGD	3 380 000	CHF	2 261 227	03.05.2024
NOK	8 590 000	CHF	716 092	03.05.2024
NZD	2 740 000	CHF	1 474 651	03.05.2024
EUR	239 085 000	CHF	233 064 122	03.05.2024
GBP	37 530 000	CHF	42 723 026	03.05.2024
USD	526 540 000	CHF	475 062 817	03.05.2024
USD	500 000	CHF	449 566	03.05.2024
EUR	1 300 000	CHF	1 264 632	03.05.2024
ILS	5 540 000	CHF	1 359 973	06.05.2024
PLN	10 680 000	CHF	2 407 148	06.05.2024
JPY	18 338 500 000	CHF	109 867 956	07.05.2024

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Gross overall exposure to derivatives	954 130 458.68	105.04
Net overall exposure to derivatives	–	–
Commitment arising from secu- rities lending and repurchase agreements	–	–

### Securities Lending

The sub-fund may not engage in securities lending.

### Repurchase agreements

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Soft Commission Arrangements

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

### Total Expense Ratio (TER)

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

TER for the last 12 months:

UBS (CH) Institutional Fund 3

– Global Aggregate Bonds ESG Passive (CHF hedged) II

Class I-X

0.01%

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

See in the appendix of the supplementary information.

### Exchange rates

AUD 1 = CHF 0.59	JPY 1 = CHF 0.01
CAD 1 = CHF 0.67	KRW 1 = CHF 0.00
CZK 1 = CHF 0.04	MYR 1 = CHF 0.19
DKK 1 = CHF 0.13	NOK 1 = CHF 0.08
EUR 1 = CHF 0.97	NZD 1 = CHF 0.54
GBP 1 = CHF 1.14	PLN 1 = CHF 0.23
HUF 1 = CHF 0.00	SEK 1 = CHF 0.08
IDR 1 = CHF 0.00	SGD 1 = CHF 0.67
ILS 1 = CHF 0.25	USD 1 = CHF 0.90

# Appendix to Supplementary information

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

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

1. The net asset value for each sub-fund (sub-funds for which single swing pricing has not been specified in § 17 fund contract Part II) and the valuation net asset value (sub-funds for which single swing pricing has been specified in § 17 fund contract Part II) and the proportion of assets of the individual classes (percentages) are calculated in the accounting currency of the sub-fund in question at the market value as at the end of the financial year and for each day on which units are issued or redeemed. The sub-fund is not calculated on days when the stock exchanges or markets in the sub-fund's main investment countries are closed (such as bank and stock exchange holidays). However, on days on which no units are issued or redeemed, the fund management company may calculate the net asset value per unit ("non-tradable net asset value"), e.g. if the last calendar day of a month falls on a day specified in prov. 6.2.1 a) of the appendix. Such non-tradable net asset values may be published. However, they may be used only for performance calculations and performance statistics (in particular to compare against the benchmark) or for commission calculations, and must under no circumstances be used as the basis for subscription and redemption orders.
2. Investments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Other investments or investments for which no current market price is available shall be valued at the price likely to be obtained if a sale were conducted with proper care at the time of the valuation. In such cases the fund management company shall use appropriate and recognised valuation models and principles to determine the market value.
3. Open-end collective investments shall be valued using their redemption price or net asset value. If they are listed on a stock exchange or regularly traded on another regulated market open to the public, the fund management company may value them pursuant to prov. 2.
4. The value of money market instruments which are not listed on a stock exchange or traded on another regulated market open to the public is calculated as follows: The value of such investments shall be based on the relevant yield curve. The valuation based on the interest curve comprises an interest rate component and a spread component. The following principles shall be applied: For each money market instrument, the next rates of interest in respect of the residual term shall be intrapolated. The calculated interest rate shall then be converted into a market price by adding a spread that reflects the underlying borrower's credit rating. This spread shall be adjusted in the event of a significant change in the borrower's credit rating.

5. Bank deposits shall be valued using their exposure amount plus accrued interest. In the event of significant changes in market conditions or the credit rating, the valuation basis for bank deposits on demand shall be adjusted in line with the new conditions.
6. Derivative financial instruments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Derivative financial instruments not listed on a stock exchange or on another regulated market open to the public (OTC- derivatives) shall be valued at the price that would probably be obtained in a diligent sale at the time of the valuation. In such cases, the fund management company shall use appropriate and recognized valuation models and principles to determine the market value.

### Calculation of the net asset value

The net asset value of a unit of a sub-fund class represents the percentage of the unit class concerned in the market value of a sub-fund's assets, less all the liabilities of this sub-fund allocated to the respective unit class, divided by the number of units of the relevant class in circulation. This is rounded to the smallest accounting unit of the corresponding sub-fund.



## Remuneration of the Fund Management

### Actual flat fee:

Sub-fund UBS (CH) Institutional Fund 3	Unit class	Accounting currency	Commission b.p. p.a.
– Swiss Real Estate Securities Selection Passive II			
	I-A1	CHF	18
	I-A2	CHF	18
	I-A3	CHF	16
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	18
– CHF Exposure			
	I-A1	CHF	105.5
	I-A2	CHF	0
	I-A3	CHF	0
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	117
– Commodities Constant Maturity (CHF hedged) II			
	I-A1	CHF	62
	I-A2	CHF	52
	I-A3	CHF	38
	I-B	CHF	4.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	62
– Bonds CHF Inland Government Passive II			
	I-A1	CHF	18
	I-A2	CHF	18
	I-A3	CHF	14
	I-B	CHF	3.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	18
– Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II			
	I-A1	CHF	30
	I-A2	CHF	30
	I-A3	CHF	25
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	30
– Bonds Emerging Markets Sovereign Passive (CHF hedged) II			
	I-A1	CHF	30
	I-A2	CHF	30
	I-A3	CHF	25
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	30
– Equities Switzerland II			
	I-A1	CHF	41
	I-A2	CHF	36
	I-A3	CHF	32
	I-B	CHF	5.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	46
– Bonds CHF Short Term II			
	I-A1	CHF	21
	I-A2	CHF	18
	I-A3	CHF	15
	I-B	CHF	3.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	24

Sub-fund UBS (CH) Institutional Fund 3	Unit class	Accounting currency	Commission b.p. p.a.
– Bonds CHF Inland Medium Term Passive II			
	I-A1	CHF	18
	I-A2	CHF	18
	I-A3	CHF	14
	I-B	CHF	4.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	18
– Bonds CHF Ausland Medium Term Passive II			
	I-A1	CHF	18
	I-A2	CHF	18
	I-A3	CHF	14
	I-B	CHF	4.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	18
– Global Aggregate Bonds ESG Passive (CHF hedged) II			
	I-A1	CHF	24
	I-A2	CHF	24
	I-A3	CHF	17
	I-B	CHF	4.5
	I-X	CHF	0
	U-X	CHF	0
	Q	CHF	24

### Maximum flat fee as specified in the fund contract p.a.:

a) Unit classes "I-A1", "I-A2" and "I-A3"

There is a commission of a maximum of 1.300% p.a. for these unit classes.

b) Unit class "I-B"

There is a commission of a maximum of 0.200% p.a. for this unit class.

There is a commission for fund administration of a maximum of 0.200% p.a. for this unit class. In addition, the costs for asset management and distribution to be borne by the investor are covered by an individually negotiated, written agreement between UBS and the investor.

c) Unit class "I-X" 0.000% p.a.

Costs to be borne by the investor arising in connection with the services provided for class "I-X" units are covered by an individually negotiated, written agreement between UBS and the investor.

d) Unit class "U-X" 0.000% p.a.

Costs to be borne by the investor arising in connection with the services provided for class "U-X" units are covered by an individually negotiated, written agreement between UBS and the investor.

The flat fee or commission does not include the following remuneration and incidental costs of the fund management company and the custodian bank, which are charged separately to the fund assets:

– Any incidental costs relating to the purchase and sale of investments (such as brokerage fees at standard market rates, commissions, taxes and duties) which may be incurred in connection with the management of the sub-fund. These costs shall be directly offset against the cost or selling price of the respective investments, with the exception of incidental costs incurred in connection with the purchase/sale of investments during unit issuing and redemption, which are covered by the application of

swinging single pricing as set out in § 16 prov. 7. § 17 fund contract Part II also applies;

- Supervisory authority fees for the foundation, amendment, dissolution or merger of the umbrella fund and/or the respective sub-funds;
- Annual fee paid to the supervisory authorities;
- Fees paid to external auditors for annual audits and for certificates in connection with the foundation, amendment, dissolution or merger of the umbrella fund or the respective sub-funds;
- Fees paid to legal and tax advisors in connection with the foundation, amendment, dissolution or merger of the fund and for the general representation of the interests of the umbrella fund or the respective sub-funds and its investors;
- The costs of printing legal documents as well as the annual reports of the umbrella fund and the relevant sub-funds;
- Costs of publishing the net asset value of the respective sub-funds and all costs associated with notifications to the investors, including translation costs, where such costs were not necessitated by misconduct on the part of the fund management company;
- Costs for the translation of the fund contracts and appendices as well as annual reports;
- Any costs for registering the umbrella fund and/or the respective sub-funds with a foreign supervisory authority, specifically commissions charged by the foreign supervisory authority, translation costs and remuneration paid to the foreign representative or paying agent;
- Costs in connection with the exercising of voting and creditors' rights by the umbrella fund and/or the respective sub-fund, including fees for external advisors;
- Costs and fees associated with intellectual property registered in the name of the umbrella fund and/or the respective sub-fund or with rights of use of the fund;
- All costs incurred in connection with any exceptional measures which are undertaken by the fund management company, the asset manager of the collective investments or the custodian bank in the interests of the Investor;
- If the fund management company should participate in a class action in the interest of the investors, all costs incurred (such as legal and custodian bank costs) may be charged to the fund assets. The fund management company may also charge all documented administrative costs, provided these can be proven and are reported and included in the disclosure of the fund's TER.
- License fees for using the index

The fund management company and its agents may, in accordance with the provisions of the appendix, pay retrocessions as remuneration for distribution activity in respect of fund units, and offer rebates to reduce the fees or costs incurred by the investor and charged to the umbrella fund and the sub-funds, or may determine the fees by way of individual agreements with the investor.

Taking any and all retrocessions and rebates into account, the management fee of the target funds in which investments are made may not exceed 3%. The annual report shall indicate the maximum rate for the management fee of the target funds invested in, factoring in any retrocessions and rebates for each sub-fund.

If the fund management company acquires units in other collective investment schemes that are managed directly or indirectly by the fund management company itself or a company to which it is related by virtue of common management or control or by a significant direct or indirect interest (related target funds), it may not charge any issuing or redemption commissions of the related target funds to the sub-funds.

#### **Retrocessions and other pecuniary benefits**

Pursuant to Article 21 of the Swiss Collective Investment Schemes Act, retrocessions and other pecuniary benefits must be credited to the collective investment scheme. The fund management company did not pay out any retrocessions or reimbursements/discounts in the case of the sub-funds of UBS (CH) Institutional Fund 3. Any received retrocessions and discounts were paid out to the sub-funds concerned.

## Maximum management fee rate for the target fund in which the sub-fund is invested

### Target Funds

BALOISE SWISS PROPERTY FUND-DISTRIBUTIVE	1.00%
BONHOTE-IMMOBILIER SICAV - BIM	0.75%
CREDIT SUISSE REAL ESTATE FUND GREEN PROPERTY - A	1.00%
CREDIT SUISSE REAL ESTATE FUND HOSPITALITY - A	1.00%
CREDIT SUISSE REAL ESTATE FUND INTERSWISS - A	0.70%
CREDIT SUISSE REAL ESTATE FUND LIVING PLUS	1.00%
CREDIT SUISSE REAL ESTATE FUND LOGISTICS PLUS	1.00%
CREDIT SUISSE REAL ESTATE FUND SIAT - A	0.70%
CRONOS IMMO FUND	1.00%
DOMINICE SWISS PROPERTY FUND	1.20%
EDMOND DE ROTHSCHILD REAL ESTATE SICAV - SWISS - A-CHF	0.77%
FIR FONDS IMMOBILIER ROMAND	1.00%
GOOD BUILDINGS SWISS REAL ESTATE FUND	0.60%
HELVETICA SWISS COMMERCIAL FUND	1.00%
IMMO HELVETIC - A	0.25%
IMMOFONDS SCHWEIZ IMMOBILIEN - ANLAGEFONDS	0.90%
LA FONCIERE FONDS SUISSE DE PLACEMENTS IMMOBILIERS	0.50%
PATRIMONIUM SWISS REAL ESTATE FUND - A	1.05%
PROCIMMO REAL ESTATE SICAV	1.50%
PROCIMMO RESIDENTIAL LEMANIC FUND	1.20%
PROCIMMO SWISS COMMERCIAL FUND II - C	1.50%
REALSTONE SWISS PROPERTY (RSP) - UT	1.00%
RESIDENTIA	1.00%
SCHRODER IMMO PLUS	1.00%
SF COMMERCIAL PROPERTIES FUND	1.00%
SF RETAIL PROPERTIES FUND	1.00%
SF SUSTAINABLE PROPERTY FUND	1.00%
SOLVALOR 61 FONDS DE PLACEMENT IMMOBILIER	1.00%
STREETBOX REAL ESTATE FUND	1.50%
SUISSE ROMANDE PROPERTY FUND	1.00%
SWISS CENTRAL CITY REAL ESTATE FUND-CHF	1.50%
SWISS LIFE REF (CH) SWISS PROPERTIES	1.00%
SWISSCANTO (CH) REAL ESTATE FUND RESPONSIBLE IFCA - FA CHF	0.60%
SWISSCANTO (CH) REAL ESTATE FUND RESPONSIBLE SWISS COMMERCIAL - FA CHF	0.80%
SWISSINVEST REAL ESTATE INVESTMENT FUND	0.70%
UBS (CH) INSTITUTIONAL FUND - BONDS CHF INLAND - U-X	0.00%
UBS (CH) INSTITUTIONAL FUND 3 - BONDS CHF INLAND II - U-X	0.00%
UBS (CH) MONEY MARKET FUND - CHF - I-X	0.00%
UBS (CH) PROPERTY FUND - DIRECT RESIDENTIAL	1.00%
UBS (CH) PROPERTY FUND - DIRECT URBAN	1.00%
UBS (CH) PROPERTY FUND - LEMAN RESIDENTIAL 'FONCIPARS'	1.00%
UBS (CH) PROPERTY FUND - SWISS COMMERCIAL 'SWISSREAL'	1.00%
UBS (CH) PROPERTY FUND - SWISS MIXED 'SIMA'	1.00%
UBS (CH) PROPERTY FUND - SWISS RESIDENTIAL 'ANFOS'	1.00%

## OTC-Derivatives

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

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

Closing date: 31.3.2024	UBS (CH) Institutional Fund 3 – Commodities Constant Maturity (CHF hedged) II	UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II	UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Sovereign Passive (CHF hedged) II	UBS (CH) Institutional Fund 3 – Equities Switzerland II
Currency:	CHF	CHF	CHF	CHF
<b>Counterparty and market value of OTC derivatives</b>				
R&S Group Holding AG	-	-	-	3 239.64
UBS AG	3 036 422.15	-17 733 310.32	-3 919 319.47	-
<b>By asset type and received collateral:</b>				
– Bonds	-	-	-	-
– Equities	-	-	-	-
– Cash	1 620 000.00	-	-	-
– Target funds	-	-	-	-
– Money market instruments	-	-	-	-
– Other collateral	-	-	-	-
<b>Total received collateral</b>	<b>1 620 000.00</b>	-	-	-

Closing date: 31.3.2024	UBS (CH) Institutional Fund 3 – Bonds CHF Short Term II	UBS (CH) Institutional Fund 3 – Global Aggregate Bonds ESG Passive (CHF hedged) II
Currency:	CHF	CHF
<b>Counterparty and market value of OTC derivatives</b>		
R&S Group Holding AG	-	-
UBS AG	671 438.00	-19 511 150.75
<b>By asset type and received collateral:</b>		
– Bonds	-	-
– Equities	-	-
– Cash	755 000.00	-
– Target funds	-	-
– Money market instruments	-	-
– Other collateral	-	-
<b>Total received collateral</b>	<b>755 000.00</b>	<b>-</b>

Basel, 11 July 2024

## Short report by the statutory auditors

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

### UBS (CH) Institutional Fund 3, Basel

#### Report on the audit of the annual financial statements



#### Auditor's opinion

We have audited the annual financial statements of the investment fund

UBS (CH) Institutional Fund 3

with the sub-funds

- ▶ Swiss Real Estate Securities Selection Passive II
- ▶ CHF Exposure
- ▶ Commodities Constant Maturity (CHF hedged) II
- ▶ Bonds CHF Inland Government Passive II
- ▶ Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II
- ▶ Bonds Emerging Markets Sovereign Passive (CHF hedged) II
- ▶ Equities Switzerland II
- ▶ Bonds CHF Short Term II
- ▶ Bonds CHF Inland Medium Term Passive II
- ▶ Bonds CHF Ausland Medium Term Passive II
- ▶ Global Aggregate Bonds ESG Passive (CHF hedged) II

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

In our opinion, the annual financial statements (pages 2 until 187) have been prepared in accordance with the Swiss Federal Act on Collective Investment Schemes, its related ordinances and the fund contract.



#### Basis for the opinion

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

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



### **Other information**

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

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

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

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



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

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



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

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

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

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



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

Ernst & Young AG

Roland Huwiler  
Licensed expert auditor  
(Lead Auditor)

Michael Gurdan  
Licensed expert auditor

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



# Facts and conditions (unaudited)

Valid as at 31 March 2024

All information subject to change at any time.

Keys to and explanations of the tables can be found on the following pages.

## Classes

Name	Requisite investment volume per sub-fund and investor
I-A1	≤ 10 m CHF
I-A2	≥ 10 m CHF to ≤ 30 m CHF
I-A3	> 30 m CHF

## Flat fee

The flat fee covers all costs incurred in connection with asset management, distribution and fund administration (including fund management company, administrator and custodian bank), with the exception of the costs specified below, which are additionally charged to the sub-funds: TTC (transaction and tax costs) and other costs.

## Other costs

Costs charged directly to the sub-funds (e.g. audit costs, supervisory fees, licence fees).

## TER target funds

Total expense ratio (TER) of the underlying target funds as defined by the AMAS.

## S / R method

Method used in subscriptions and redemptions of sub-fund units

- 1) NAV  
Issue price = redemption price = NAV (NAV = Net Asset Value)
- 2) Dil. protection = Protection against dilution
  - Issue price = NAV plus protection against dilution
  - Redemption price = NAV minus protection against dilution
  - Difference with NAV (= protection against dilution) always in favour of the sub-fund, in full, i.e. in favour of performance for investors.
- 3) SSP (Swinging Single Pricing)
  - Issue price = redemption price = NAV plus swing factor if net subscriptions on the day of trading
  - Issue price = redemption price = NAV minus swing factor if net redemptions on the day of trading
  - Difference with NAV always in favour of the sub-fund, in full, i.e. in favour of performance for investors.
  - The swing factors are geared to the brokerage charged by third-party brokers, taxes and duties as well as the difference calculated between the bid/ask rates of transactions resulting in subscriptions or redemptions. A UBS committee comprising financial experts monitors the market on an ongoing basis and adjusts the swing factors where necessary.

## S / R - In basis points

Difference between the issue (= subscription) price or redemption price and the NAV in basis points of the NAV (application of dilution protection or swing factor)

## Cut-off time

Point at which subscription and redemption of units close

## Forward Pricing Methode

	Forward Pricing 1 (FP 1)		Forward Pricing 2 (FP 2)	
Order entry	Day X	(e.g. Monday)	Day X	(e.g. Monday)
Closing prices on stock exchange	Day X	(Monday)	Day X + 1	(Tuesday)
Price fixing and settlement	Day X + 1	(Tuesday)	Day X + 2	(Wednesday)
Value date	Day X + 3	(Thursday)	Day X + 4	(Friday)

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Audited TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
<b>UBS (CH) Institutional Fund 3 – Swiss Real Estate Securities Selection Passive II</b>									
Benchmark: SXI Real Estate® Funds Broad (TR)									
I-A1	CH0042114261	0.1800	0.01	0.72 <sup>1),(2)</sup>	0.91	VWS	5 / 5	15.00h	Forward Pricing 1
I-A2	CH0257359726	0.1800	0.01	0.72 <sup>1),(2)</sup>	0.91	VWS	5 / 5	15.00h	Forward Pricing 1
I-A3	CH0487119098	0.1600	0.01	0.72 <sup>1),(2)</sup>	0.89	VWS	5 / 5	15.00h	Forward Pricing 1
I-B	CH0042114337	0.0550	0.00	0.72 <sup>1),(2)</sup>	0.78	VWS	5 / 5	15.00h	Forward Pricing 1
I-X	CH0042114378	0.0000	0.01	0.72 <sup>1),(2)</sup>	0.73	VWS	5 / 5	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – CHF Exposure</b>									
Benchmark: SBI® Domestic AAA-BBB (TR)									
I-X	CH0043947545	0.0000	0.00	0.00	0.00	SSP	49 / 16	14.30h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – Commodities Constant Maturity (CHF hedged) II</b>									
Benchmark: UBS Bloomberg BCOM Constant Maturity Composite Hedged CHF Total Return									
I-A1	CH0126480547	0.6200	0.01	0.00	0.63	SSP	3 / 3	14.30h	Forward Pricing 1
I-B	CH0126480554	0.0450	0.01	0.00	0.06	SSP	3 / 3	14.30h	Forward Pricing 1
I-X	CH0126480562	0.0000	0.01	0.00	0.01	SSP	3 / 3	14.30h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – Bonds CHF Inland Government Passive II</b>									
Benchmark: SBI® Domestic Government (TR)									
I-A1	CH0048666470	0.1600	0.00	0.00	0.17	VWS	15 / 45	15.00h	Forward Pricing 1
I-A3	CH0048666496	0.1400	0.00	0.00	0.14	VWS	15 / 45	15.00h	Forward Pricing 1
I-X	CH0048666462	0.0000	0.00	0.00	0.01	VWS	15 / 45	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II</b>									
Benchmark: 70% JESG EMBI Global Diversified (hedged CHF), 30% JESG CEMBI Broad Diversified (hedged CHF) <sup>3)</sup>									
I-A1	CH0244552409	0.3000	0.00	0.00	0.30	VWS	25 / 66	15.00h	Forward Pricing 1
I-B	CH0244558828	0.0550	0.00	0.00	0.06	VWS	25 / 66	15.00h	Forward Pricing 1
I-X	CH0244558836	0.0000	0.00	0.00	0.00	VWS	25 / 66	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Sovereign Passive (CHF hedged) II</b>									
Benchmark: JPM EMBI Global Diversified (CHF hedged)									
I-X	CH0259022512	0.0000	0.01	0.00	0.01	VWS	26 / 68	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – Equities Switzerland II</b>									
Benchmark: SPI® (TR)									
I-B	CH0229995755	0.0550	0.02	0.00	0.07	SSP	10 / 10	15.00h	Forward Pricing 1
I-X	CH0229995763	0.0000	0.02	0.00	0.02	SSP	10 / 10	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – Bonds CHF Short Term II</b>									
Benchmark: SARON 3M compounded <sup>4)</sup>									
I-A1	CH0232004066	0.2100	0.00	0.00	0.21	SSP	15 / 5	15.00h	Forward Pricing 1
I-B	CH0232006095	0.0350	0.00	0.00	0.04	SSP	15 / 5	15.00h	Forward Pricing 1
I-X	CH0232006111	0.0000	0.00	0.00	0.00	SSP	15 / 5	15.00h	Forward Pricing 1

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Audited TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
<b>UBS (CH) Institutional Fund 3 – Bonds CHF Inland Medium Term Passive II</b>									
Benchmark: SBI <sup>®</sup> Domestic AAA-BBB 1-5 Jahre (TR)									
I-X	CH0232004017	0.0000	0.01	0.00	0.01	VWS	7 / 22	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – Bonds CHF Ausland Medium Term Passive II</b>									
Benchmark: SBI <sup>®</sup> Foreign AAA-BBB 1-5 Jahre (TR)									
I-X	CH0232003951	0.0000	0.01	0.00	0.01	VWS	10 / 29	15.00h	Forward Pricing 1
<b>UBS (CH) Institutional Fund 3 – Global Aggregate Bonds ESG Passive (CHF hedged) II</b>									
Benchmark: Bloomberg MSCI Global Aggregate ex-CHF Sustainability (hedged CHF)									
I-X	CH1162399898	0.0000	0.01	0.01	0.01	VWS	5 / 15	15.00h	Forward Pricing 1

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

<sup>1)</sup> TER target funds reduced by retrocessions received from target funds. The received retrocessions and discounts were paid out to the sub-fund.

<sup>2)</sup> The proportional TER of target funds investing in real estate is calculated based on TER GAV.

<sup>3)</sup> Benchmark until 30.11.2021 30% JPM CEMBI Diversified hedged in CHF / 70% JPM EMBI Global Diversified, since 1.12.2021 70% JESG EMBI Global Diversified (hedged CHF) / 30% JESG CEMBI Broad Diversified (hedged CHF).

<sup>4)</sup> Benchmark until 30.7.2021 Libor CHF 3 Months, since 1.8.2021 SARON 3M compounded

## Performance (unaudited)

Performance from 1 April 2023 to 31 March 2024

Sub-funds	Performance of the unit class (in %) <sup>(1)</sup>	Performance of the tracked index (in %) <sup>(2)</sup>	Tracking difference (in percentage points) <sup>(3)</sup>	Tracking Error (in %) <sup>(4)</sup>
UBS (CH) Institutional Fund 3 – Swiss Real Estate Securities Selection Passive II I-A1	11.46	11.72	-0.27	0.04
UBS (CH) Institutional Fund 3 – Swiss Real Estate Securities Selection Passive II I-A2	11.46	11.72	-0.27	0.04
UBS (CH) Institutional Fund 3 – Swiss Real Estate Securities Selection Passive II I-A3	11.48	11.72	-0.24	0.04
UBS (CH) Institutional Fund 3 – Swiss Real Estate Securities Selection Passive II I-B	11.60	11.72	-0.13	0.04
UBS (CH) Institutional Fund 3 – Swiss Real Estate Securities Selection Passive II I-X	11.66	11.72	-0.07	0.04
UBS (CH) Institutional Fund 3 – CHF Exposure I-X	7.35	6.64	0.71	1.65
UBS (CH) Institutional Fund 3 – Commodities Constant Maturity (CHF hedged) II I-A1	-4.87	-3.70	-1.17	0.17
UBS (CH) Institutional Fund 3 – Commodities Constant Maturity (CHF hedged) II I-B	-4.32	-3.70	-0.62	0.17
UBS (CH) Institutional Fund 3 – Commodities Constant Maturity (CHF hedged) II I-X	-4.28	-3.70	-0.58	0.17
UBS (CH) Institutional Fund 3 – Bonds CHF Inland Government Passive II I-A1	7.06	7.43	-0.37	0.22
UBS (CH) Institutional Fund 3 – Bonds CHF Inland Government Passive II I-A3	-	7.43	-7.43	-
UBS (CH) Institutional Fund 3 – Bonds CHF Inland Government Passive II I-X	7.24	7.43	-0.19	0.22
UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II I-A1	4.77	5.01	-0.24	0.21
UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II I-B	5.03	5.01	0.01	0.21
UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Aggregate ESG Passive (CHF hedged) II I-X	5.08	5.01	0.07	0.21
UBS (CH) Institutional Fund 3 – Bonds Emerging Markets Sovereign Passive (CHF hedged) II I-X	6.81	6.45	0.37	0.21
UBS (CH) Institutional Fund 3 – Equities Switzerland II I-B	5.55	6.16	-0.61	1.80
UBS (CH) Institutional Fund 3 – Equities Switzerland II I-X	5.61	6.16	-0.55	1.80
UBS (CH) Institutional Fund 3 – Bonds CHF Short Term II I-A1	2.41	1.58	0.83	0.47
UBS (CH) Institutional Fund 3 – Bonds CHF Short Term II I-B	2.59	1.58	1.01	0.47
UBS (CH) Institutional Fund 3 – Bonds CHF Short Term II I-X	2.63	1.58	1.05	0.47
UBS (CH) Institutional Fund 3 – Bonds CHF Inland Medium Term Passive II I-X	3.76	3.64	0.12	0.12
UBS (CH) Institutional Fund 3 – Bonds CHF Ausland Medium Term Passive II I-X	5.73	4.56	1.17	0.72
UBS (CH) Institutional Fund 3 – Global Aggregate Bonds ESG Passive (CHF hedged) II I-X	-0.88	-0.91	0.03	0.19

<sup>1)</sup> The data on the performance of the unit classes reflects the percentage change of the net asset value per unit (including dividends) during the course of the year under review.

<sup>2)</sup> The data on the performance of the replicated index reflects the percentage change of the indices in terms of net income over the financial year.


<sup>3)</sup> The tracking error can be attributed to the fund costs (see total expense ratio), non-reclaimable withholding taxes and income from securities lending. The portfolio manager of the sub-fund aims to replicate the index as closely as possible so that the expected annual return differential (after the deduction of costs) between the performance of the units of a sub-fund and the index of the respective sub-fund is no more than 1% under normal market conditions. In exceptional situations, the return differential of a sub-fund may nevertheless exceed 1% relative to its index.

<sup>4)</sup> Tracking error: annualised standard deviation.

The portfolio manager of the sub-fund aims to ensure that the tracking error, defined as the volatility of the return differential between the performance of the units of a sub-fund and the index of the respective sub-fund, does not exceed 1% at any time under normal market conditions. In exceptional situations, a sub-fund's tracking error may nevertheless exceed 1%.

Calculation of tracking error:

The tracking error for the past 12 months was calculated using the following formula: = STANDARD DEVIATION (monthly return differential calculated over a period of 12 months) \* SQUARE ROOT(12)

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