

Annual Report 2022/2023

Audited annual report
as of 30 September 2023



Investment Fund under Swiss Law with multiple sub-funds (umbrella fund)

UBS (CH) Money Market Fund – EUR
UBS (CH) Money Market Fund – USD
UBS (CH) Money Market Fund – CHF

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Sales restrictions

Units 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) Money Market Fund –

EUR

I-B/	CH0140909257
INSTITUTIONAL/	CH0140909224
PREFERRED/	CH1255924065
PREMIER/	CH1255924388
I-X/	CH0140909299
P/	CH1242086341
Q/	CH0300875074
QL/	CH1282310122

USD

F/	CH0351550774
INSTITUTIONAL/	CH0140909315
PREFERRED/	CH0140909323
PREMIER/	CH0140909331
I-X/	CH0140909372
K-1/	CH0140909364
P/	CH0140909356
Q/	CH0347660265
QL/	CH1282310247

CHF

F/	CH0106627877
I-B/	CH0048799131
INSTITUTIONAL/	CH0048799099
PREFERRED/	CH1255924545
PREMIER/	CH1255924685
I-X/	CH0048799156
P/	CH1242092943
Q/	CH1218225378
QL/	CH1282310007

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

Managing Director

Deputy CEO and Operating Office, Finance, HR

Urs Fäs

Managing Director

Real Estate Funds

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 AG, Basel

Transfer of investment decisions

UBS Asset Management Switzerland AG Zurich

Transfer of administration

The administration of the investment funds, particularly accounting, the calculation of net asset values, tax statements, the operation of IT systems and the drafting of performance reports, has been delegated 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 transfer duties are carried out in Switzerland.

Paying agents

UBS Switzerland AG, Zurich

and its branches in Switzerland

Notices to investors

Amendments to the fund contract

UBS (CH) Money Market Fund

- CHF
- EUR
- USD

Notice of 13 April 2022

1. General changes

The prospectus with integrated fund contract has been modified in line with the provisions of the Swiss Financial Services Act (FinSA), the revised Collective Investment Schemes Act (CISA), the related ordinances and the new model documents based on them.

2. Units and unit classes (§ 6)

In item 4, the following unit classes are now to be described as follows:

“P’: Class ‘P’ units are offered to all investors. There is no minimum subscription or minimum holding. Unit class ‘P’ differs from unit class ‘K-1’ in the level of the flat management fee and the initial subscription price (see item 1.1, table in the prospectus). Class ‘P’ units are issued only in the form of bearer units. The issue and redemption of units through contributions and redemptions in kind (see § 17 item 7) is not permitted for class ‘P’ units.

‘K-1’: Class ‘K-1’ units are offered to all investors. There is no minimum subscription or minimum holding. Investors who wish to invest in this unit class must subscribe to units for an amount equal to the initial subscription price. For further subscriptions, they must subscribe at least the difference between the value of the units they already hold and the initial subscription price. If an investor holds units of the unit class worth the specified initial subscription price, all subsequent subscriptions will be accepted. Unit class ‘K-1’ differs from unit class ‘P’ in the level of the flat management fee and the initial subscription price (see item 1.1, table in the prospectus). Class ‘K-1’ units are issued only in the form of bearer units. The issue and redemption of units through contributions and redemptions in kind (see § 17 item 7) is not permitted for class ‘K-1’ units.

‘Q’: Class ‘Q’ units 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 or agreements on fund savings plans with their clients, may only offer them classes without retrocession, if available in the relevant investment fund.”

The description of unit classes “I-B”, “I-X” and “U-X” is to be expanded with information indicating that the fee schedule set out in the respective agreement with investors may vary depending on the investor.

3. Investment policy (§ 8)

The investment objective for all sub-funds is now to be described in item 2 (a).

The provisions for all sub-funds are to be supplemented as follows in item 2 (b) with regard to their categorization as ESG integration funds:

“UBS Asset Management categorizes this sub-fund as an ESG integration fund. However, it does not promote any particular ESG features or have a specific sustainability or impact objective.”

In item 2 (cc) the minimum rating for all sub-funds is to be updated (from A3/A to Baa1/BBB+).

4. Fees and incidental costs charged to the investor (§ 18)

When units are issued, it is to be made possible to charge investors an issuing commission accruing to the fund management company, the custodian bank and/or distribution agents in Switzerland and abroad which in total must not exceed 3% (previously 2%) of the net asset value.

5. Appropriation of net income (§ 22)

§ 22 is to be amended to include the following item 3:

“Any reinvestment can be waived and the entire net income can be carried forward to the new account if:

- the net income of the current financial year and the income carried forward from earlier financial years of the collective investment scheme or a unit class amounts to less than 1% of the net asset value of the collective investment scheme or the unit class, and
- the net income of the current financial year and the income carried forward from earlier financial years of the collective investment scheme or a unit class amounts to less than one unit of the accounting currency of the collective investment scheme or the unit class.”

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 30 January 2023. The amendments entered into force on 1 February 2023.

Notice of 11 May 2023

1. The investors (§ 5)

In item 9 section b the following is to be added:

“...the investor no longer meets the legal or contractual requirements to participate in a sub-fund. However, if a financial intermediary no longer meets the requirements for the minimum holding of unit class “QL” during the holding period, its clients who have previously invested in the corresponding unit class may retain their units.”

2. Units and unit classes (§ 6)

In item 4, the new unit class “QL” is to be added:

“The sub-funds ‘– EUR’, ‘– USD’ and ‘– CHF’ currently have the following unit classes designated as ‘P’, ‘K-1’, ‘Q’, ‘QL’, ‘F’, ‘INSTITUTIONAL’, ‘PREFERRED’, ‘PREMIER’, ‘I-B’, ‘I-X’ and ‘U-X’.”

In item 4 section B para. a, the comparative features of unit class "Q" are to be adjusted as follows:

"Class 'Q' units 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 or agreements on fund savings plans with their clients, may only offer them classes without retrocession, if available in the relevant investment fund.

Unit class 'Q' differs from unit classes 'QL', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-B', 'I-X' and 'U-X' in the level of commission charged and from unit classes 'F', 'INSTITUTIONAL', 'PREFERRED' and 'PREMIER', 'I-B', 'I-X' and 'U-X' in the commission structure. Furthermore, unit class 'Q' differs from unit classes 'QL', 'INSTITUTIONAL', 'PREFERRED' and 'PREMIER' in that no minimum subscription or minimum holding is required. Finally, unit class 'Q' differs from 'F', 'INSTITUTIONAL', 'I-B', 'I-X' and 'U-X' for the sub-fund '– CHF' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table)..."

In item 4 section B para. b, the new unit class "QL" is to be added:

"'QL': Class 'QL' units are offered exclusively to clients of such financial intermediaries who, according to regulatory requirements, are not permitted to receive a distribution commission and/or who, according to written agreements with their clients, are only able to offer classes without retrocession to their clients, provided they are available in the relevant investment fund.

Unit class 'QL' differs from unit classes 'Q', 'INSTITUTIONAL', 'PREFERRED', 'I-B', 'I-X' and 'U-X' for the sub-funds '– EUR' and '– USD' in the level of commission. Furthermore, unit class 'QL' differs from unit classes 'Q', 'F', 'INSTITUTIONAL', 'PREFERRED', 'I-B', 'I-X' and 'U-X' for the sub-fund '– CHF' in the level of commission. Unit class 'QL' also differs from unit classes 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-B', 'I-X' and 'U-X' in the commission structure. Unit class 'QL' also differs from unit classes 'Q', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-B', 'I-X' and 'U-X' in that a minimum holding is required for clients of the financial intermediary. Finally, unit class 'QL' differs from 'F', 'INSTITUTIONAL', 'I-B', 'I-X' and 'U-X' for the sub-fund '– CHF' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). For the sub-funds '– EUR' and '– USD', unit class 'Q' differs from unit class 'U-X' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). Class 'QL' units are issued only in the form of registered units. The issue and redemption of units through contributions and redemptions in kind (see § 17 item 7) is not permitted for class 'QL' units."

In item 4 section B para. c, the comparative features of unit class "F" are to be adjusted as follows:

"Class 'F' units can only be issued to investors who have entered into a written agreement with group companies of UBS Group AG.

Unit class 'F' differs from unit classes 'Q', 'QL', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-B', 'I-X' and 'U-X' in the level of commission. Furthermore, unit class 'F' differs from unit classes 'Q', 'QL', 'I-B', 'I-X' and 'U-X' in the commission structure. Unit class 'F' differs from unit classes 'QL', 'INSTITUTIONAL', 'PREFERRED' and 'PREMIER' in that no minimum subscription or minimum holding is required, and from unit classes 'Q' and 'QL' in that a written agreement is required. Unit class 'F' also differs from 'Q', 'QL', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-B', 'I-X' and 'U-X' for the sub-fund '– CHF' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). For the sub-funds '– EUR' and '– USD', unit class 'F' differs from unit class 'U-X' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). Class 'F' units are issued only in the form of registered units. The issue and redemption of units through contributions and redemptions in kind (see § 17 item 7) is not permitted for class 'F' units."

In item 4 section B para. d, the comparative features of unit classes "INSTITUTIONAL", "PREFERRED" and "PREMIER" are to be adjusted as follows:

"To invest in any of these unit classes, a written agreement must be entered into with UBS or one of its authorized contractual partners, or the requirement of a minimum subscription or minimum holding must be met. With the exception of unit classes 'PREMIER' and 'F' of the sub-funds '– EUR' and '– USD' and unit classes 'INSTITUTIONAL' and 'K-1' of the sub-funds '– EUR' and '– CHF', the unit classes differ from each other and from unit classes 'Q', 'QL', 'F', 'I-B', 'I-X' and 'U-X' in the level of commission. Furthermore, unit classes 'INSTITUTIONAL', 'PREFERRED' and 'PREMIER' differ from each other and from unit classes 'Q', 'QL', 'I-B', 'I-X' and 'U-X' in the commission structure. Unit classes 'QL', 'INSTITUTIONAL', 'PREFERRED' and 'PREMIER' also differ from unit classes 'Q', 'F', 'I-B', 'I-X' and 'U-X' in that they require a minimum subscription or minimum holding. Finally, with the exception of unit classes 'Q', 'QL', 'PREFERRED' and 'PREMIER', unit classes 'INSTITUTIONAL', 'PREFERRED' and 'PREMIER' differ from 'F', 'I-B', 'I-X' and 'U-X' for the sub-fund '– CHF' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). An exception applies in relation to unit classes 'Q', 'QL', 'P', 'PREFERRED' and 'PREMIER', whose initial subscription price is the same. For the sub-funds '– EUR' and '– USD', unit classes 'Q', 'QL', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-B' and 'I-X' differ from unit classes 'U-X' and 'K-1' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). These classes of units are issued only in the form of registered units. The issue and redemption of units through contributions and redemptions in kind (see § 17 item 7) is not permitted for unit classes 'INSTITUTIONAL', 'PREFERRED' and 'PREMIER'."

"Unit class 'I-B' differs from unit classes 'Q', 'QL', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-X' and 'U-X' in the level and structure of the commission, from unit classes 'QL', 'INSTITUTIONAL', 'PREFERRED' and 'PREMIER' in that there is no minimum subscription or minimum holding, and from unit classes 'Q' and 'QL' in that a written agreement with UBS Asset Management Switzerland AG or one of its authorized contractual partners is required for the purposes of

investing in one or more of the sub-funds of this investment fund. Finally, unit class 'I-B' differs from 'Q', 'QL', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-X' and 'U-X' for the sub-fund '- CHF' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). For the sub-funds '- EUR' and '- USD', unit class 'I-B' differs from unit class 'U-X' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). Class 'I-B' units are issued only in the form of registered units."

In item 4 section B para. f, the comparative features of unit class "I-X" are to be adjusted as follows:

"I-X': Class 'I-X' units are exclusively available to qualified investors in accordance with Art. 10 para. 3 to 3ter CISA who have signed a written agreement with UBS AG or one of its authorized contractual partners for the purposes of investing in one or more of the sub-funds of this investment fund. The costs for the asset management and fund administration (including fund management company, administrator and custodian bank) and for distribution are charged to the investor under the written agreement. The fee schedule set out in this agreement may vary depending on the investor (see item. 1.11.3 of the prospectus).

Unit class 'I-X' differs from unit classes 'Q', 'QL', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER' and 'I-B' in the level and structure of the commission, from unit classes 'QL', 'INSTITUTIONAL', 'PREFERRED', and 'PREMIER' in that no minimum subscription or minimum holding is required and from unit classes 'Q' and 'QL' in that a written agreement with UBS Asset Management Switzerland AG or one of its authorized contractual partners is required for the purposes of investing in one or more of the sub-funds of this investment fund. Finally, unit class 'I-X' differs from 'QL', 'Q', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-B' and 'U-X' for the sub-fund '- CHF' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). For the sub-funds '- EUR' and '- USD', unit class 'I-X' differs from unit class 'U-X' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). Class 'I-X' units are issued only in the form of registered units."

In item 4 section B para. g, the comparative features of unit class "U-X" are to be adjusted as follows:

"Class 'U-X' units are exclusively available to qualified investors in accordance with Art. 10 para. 3 to 3ter CISA who have signed a written agreement with UBS or one of its authorized contractual partners for the purposes of investing in one or more of the sub-funds of this investment fund. The costs for the asset management and fund administration (including fund management company, administrator and custodian bank) and for distribution are charged to the investor under the written agreement. The fee schedule set out in this agreement may vary depending on the investor (see item. 1.11.3 of the prospectus). This unit class is exclusively geared towards financial products (i.e. funds of funds or other pooled structures pursuant to different legislation in various countries).

Unit class 'U-X' differs from unit classes 'Q', 'QL', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER' and 'I-B' in the level and structure of the commission, from unit classes 'QL', 'INSTITUTIONAL', 'PREFERRED', and 'PREMIER' in that no minimum subscription or minimum holding is required and from unit classes 'Q' and 'QL' in that a written agreement with UBS Asset Management Switzerland AG or one of its authorized contractual partners is required for the purposes of investing in one or more of the sub-funds of this investment fund. Finally, unit class 'U-X' differs from unit classes 'Q', 'QL', 'F', 'INSTITUTIONAL', 'PREFERRED', 'PREMIER', 'I-B' and 'I-X' for the sub-funds '- CHF', '- EUR' and '- USD' with regard to the initial subscription price, as specified in the prospectus (item 1.5, table). Class 'U-X' units are issued only in the form of registered units."

In item 6, the following is to be added:

"...If the investor fails to comply with this request, the fund management company, in conjunction with the custodian bank, must proceed either with a forced conversion into another class of units in the respective sub-fund or, where this is not possible, with forced redemption of the units in question in accordance with § 5 item 9. If a financial intermediary no longer meets the requirements for the minimum holding of unit class 'QL' during the holding period, its clients who have previously invested in the corresponding unit class may retain their units. However, the subscription of new units remains excluded under these circumstances."

3. Fees and incidental costs charged to the investor (§ 18)

When units are issued, it is to be made possible to charge investors an issuing commission accruing to the fund management company, the custodian bank and/or distribution agents in Switzerland and abroad which in total must not exceed 3% (previously 2%) of the net asset value.

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

Unit class "QL" is to be added to the table as follows:

"Class 'QL' units

Flat management fee of the fund management company for management, asset management and for remuneration of the custodian bank (p.a.): 0.15%"

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 15 June 2023. The amendments entered into force on 16 June 2023.

UBS (CH) Money Market Fund – EUR

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in EUR		502 854 090.70	259 307 677.65	84 938 625.73
Class I-B	CH0140909257			
Net asset value per unit in EUR		1 011.43	989.19	997.21
Issue and redemption price per unit in EUR ¹		1 011.43	989.19	997.21
Number of units outstanding		6 415.7100	3 827.5660	5 006.1950
Class INSTITUTIONAL	CH0140909224			
Net asset value per unit in EUR		992.58	971.74	980.36
Issue and redemption price per unit in EUR ¹		992.58	971.74	980.36
Number of units outstanding		118 107.4870	50 885.8670	30 705.3340
Class PREFERRED	CH1255924065	²		
Net asset value per unit in EUR		1 016.01	N/A	N/A
Issue and redemption price per unit in EUR ¹		1 016.01	N/A	N/A
Number of units outstanding		27 634.3170	N/A	N/A
Class PREMIER	CH1255924388	²		
Net asset value per unit in EUR		1 016.21	N/A	N/A
Issue and redemption price per unit in EUR ¹		1 016.21	N/A	N/A
Number of units outstanding		29.8330	N/A	N/A
Class I-X	CH0140909299			
Net asset value per unit in EUR		960.04	938.72	946.73
Issue and redemption price per unit in EUR ¹		960.04	938.72	946.73
Number of units outstanding		331 957.8950	219 526.8130	52 648.7680
Class P	CH1242086341	³		
Net asset value per unit in EUR		1 016.98	N/A	N/A
Issue and redemption price per unit in EUR ¹		1 016.98	N/A	N/A
Number of units outstanding		17 977.8580	N/A	N/A
Class Q	CH0300875074	³		
Net asset value per unit in EUR		1 018.68	N/A	N/A
Issue and redemption price per unit in EUR ¹		1 018.68	N/A	N/A
Number of units outstanding		6 625.3600	N/A	N/A
Class QL	CH1282310122	⁴		
Net asset value per unit in EUR		1 006.35	N/A	N/A
Issue and redemption price per unit in EUR ¹		1 006.35	N/A	N/A
Number of units outstanding		7 257.4640	N/A	N/A

¹ see Supplementary information

² Initial subscription: 27.3.2023

³ Initial subscription: 30.1.2023

⁴ Initial subscription: 25.7.2023

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B ¹	EUR	2.4%	-0.7%	-
Class INSTITUTIONAL ¹	EUR	2.3%	-0.7%	-0.7%
Class PREFERRED ¹	EUR	- ²	-	-
Class PREMIER ¹	EUR	- ²	-	-
Class I-X ¹	EUR	2.4%	-0.7%	-0.6%
Class P ¹	EUR	- ²	-	-
Class Q ¹	EUR	- ²	-	-
Class QL ¹	EUR	- ²	-	-

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

² 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

Germany	18.67
France	12.18
Finland	8.51
Sweden	8.13
Canada	7.18
Netherlands	5.96
Japan	5.36
Australia	4.78
Norway	4.40
United States	4.40
Others	8.22
TOTAL	87.79

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

Statement of assets

	30.9.2023	30.9.2022
Market values	EUR	EUR
Bank deposits		
– at sight	18 424 286.56	22 286 473.84
– Bank deposits due on time	45 000 000.00	0.00
Money market instruments	450 582 897.25	180 585 781.56
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	6 043 270.00	56 029 641.48
Other assets	81 477.15	407 326.51
Total fund assets	520 131 930.96	259 309 223.39
Loans	-17 237 949.84	0.00
Other liabilities	-39 890.42	-1 545.74
Net fund assets	502 854 090.70	259 307 677.65

Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	EUR	EUR
Income from bank assets	1 119 693.49	0.00
Negative interest	-55 648.29	-59 482.51
Income from money market instruments	7 966 987.18	0.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	263 926.55	589 158.83
Purchase of current net income on issue of units	2 682 188.62	647 864.25
Other income	0.00	392.96
TOTAL income	11 977 147.55	1 177 933.53
Expenses		
Interest payable	-10 785.10	0.00
Audit expenses	-13 316.16	-12 584.59
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-2 195.69	-1 047.80
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-132 849.60	-15 819.02
Commission remuneration of the Fund Management in accordance with the fund contract Class PREFERRED	-8 734.82	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class PREMIER	-9.23	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	-492.78	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-44 950.05	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-31 754.24	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class QL	-683.83	0.00
Other expenses	-9 140.14	-1 795.77
Payment of current net income on redemption of units	-4 475 898.00	-143 610.15
TOTAL expenses	-4 730 809.64	-174 857.33
Net income	7 246 337.91	1 003 076.20
Realized capital gains and losses ¹	1 503 536.18	-1 117 013.16
Realized result	8 749 874.09	-113 936.96
Unrealized capital gains and losses	4 639 634.11	-280 255.75
Total result	13 389 508.20	-394 192.71

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

Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	EUR	EUR
Net income of the financial year	7 246 337.91	1 003 076.20
Available for distribution	7 246 337.91	1 003 076.20
Less federal withholding tax ¹	-2 536 218.27	-351 076.67
Net income retained for reinvestment	-4 710 119.64	-651 999.53
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	EUR	EUR
Net fund assets at the beginning of the financial year	259 307 677.65	84 938 625.73
Paid federal withholding tax	-364 579.04	-199 797.85
Balance of unit movements	230 521 483.89	174 963 042.48
Total result	13 389 508.20	-394 192.71
Net fund assets at the end of the reporting period	502 854 090.70	259 307 677.65

Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
Class I-B		
Situation at the beginning of the financial year	3 827.5660	5 006.1950
Units issued	4 588.1440	1 827.5660
Units redeemed	-2 000.0000	-3 006.1950
Situation at the end of the period	6 415.7100	3 827.5660
Difference between units issued and units redeemed	2 588.1440	-1 178.6290
Class INSTITUTIONAL		
Situation at the beginning of the financial year	50 885.8670	30 705.3340
Units issued	121 690.4690	35 940.8540
Units redeemed	-54 468.8490	-15 760.3210
Situation at the end of the period	118 107.4870	50 885.8670
Difference between units issued and units redeemed	67 221.6200	20 180.5330
Class PREFERRED		
Situation at the beginning of the financial year	0.0000	
Units issued	29 130.3170	
Units redeemed	-1 496.0000	
Situation at the end of the period	27 634.3170	
Difference between units issued and units redeemed	27 634.3170	

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Class PREMIER	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	29.8330	
Units redeemed	0.0000	
Situation at the end of the period	29.8330	
Difference between units issued and units redeemed	29.8330	
Class I-X	Number	Number
Situation at the beginning of the financial year	219 526.8130	52 648.7680
Units issued	456 086.5800	284 169.1640
Units redeemed	-343 655.4980	-117 291.1190
Situation at the end of the period	331 957.8950	219 526.8130
Difference between units issued and units redeemed	112 431.0820	166 878.0450
Class P	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	25 489.4330	
Units redeemed	-7 511.5750	
Situation at the end of the period	17 977.8580	
Difference between units issued and units redeemed	17 977.8580	
Class Q	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	300 999.9700	
Units redeemed	-294 374.6100	
Situation at the end of the period	6 625.3600	
Difference between units issued and units redeemed	6 625.3600	
Class QL	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	7 479.2930	
Units redeemed	-221.8290	
Situation at the end of the period	7 257.4640	
Difference between units issued and units redeemed	7 257.4640	

Net income retained for reinvestment (accumulation)

Class I-B

Reinvestment on 8.12.2023

Gross accumulation	EUR	15.055
Less federal withholding tax ¹	EUR	-5.269
Net accumulation per unit	EUR	9.786

Class INSTITUTIONAL

Reinvestment on 8.12.2023

Gross accumulation	EUR	13.821
Less federal withholding tax ¹	EUR	-4.837
Net accumulation per unit	EUR	8.984

Class PREFERRED

Reinvestment on 8.12.2023

Gross accumulation	EUR	14.623
Less federal withholding tax ¹	EUR	-5.118
Net accumulation per unit	EUR	9.505

Class PREMIER

Reinvestment on 8.12.2023

Gross accumulation	EUR	14.836
Less federal withholding tax ¹	EUR	-5.193
Net accumulation per unit	EUR	9.643

Class I-X

Reinvestment on 8.12.2023

Gross accumulation	EUR	14.129
Less federal withholding tax ¹	EUR	-4.945
Net accumulation per unit	EUR	9.184

Class P

Reinvestment on 8.12.2023

Gross accumulation	EUR	12.342
Less federal withholding tax ¹	EUR	-4.320
Net accumulation per unit	EUR	8.022

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Class Q

Reinvestment on 8.12.2023

Gross accumulation	EUR	13.923
Less federal withholding tax ¹	EUR	-4.873
Net accumulation per unit	EUR	9.050

Class QL

Reinvestment on 8.12.2023

Gross accumulation	EUR	14.931
Less federal withholding tax ¹	EUR	-5.226
Net accumulation per unit	EUR	9.705

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, fixed rate							
EUR							
ABN AMRO BANK NV-REG-S 0.50000% 18-17.07.23*	EUR	3 000 000	3 000 000				
ABN AMRO BANK NV-REG-S 0.87500% 19-15.01.24*	EUR	6 100 000		6 100 000	6 043 270	1.16	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.50000% 18-16.11.22*	EUR	3 500 000		3 500 000			
BNG BANK NV-REG-S 0.25000% 16-22.02.23*	EUR	600 000	1 500 000	2 100 000			
BNP PARIBAS SA 2.87500% 12-24.10.22*	EUR	3 300 000		3 300 000			
BNP PARIBAS-REG-S 1.12500% 16-15.01.23*	EUR	2 400 000		2 400 000			
BNP PARIBAS-REG-S 2.87500% 13-26.09.23*	EUR		9 000 000	9 000 000			
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.50000% 12-25.10.22*	EUR	3 600 000		3 600 000			
COUNCIL OF EUROPE DEVELOPMENT BK-REG-S 0.37500% 15-27.10.22*	EUR	5 000 000		5 000 000			
DEUTSCHE BAHN FINANCE BV 2.00000% 12-20.02.23*	EUR	3 340 000		3 340 000			
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 15-20.01.23*	EUR	5 000 000		5 000 000			
EUROPEAN INVESTMENT BANK 2.25000% 12-14.10.22*	EUR	3 300 000		3 300 000			
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.50000% 15-27.10.22*	EUR	4 180 000		4 180 000			
OESTERREICHISCHE KONTROLLBANK AG-REG-S 0.21000% 16-25.02.23*	EUR	5 000 000		5 000 000			
RABOBANK NEDERLAND NV-REG-S 0.50000% 17-06.12.22*	EUR	2 900 000		2 900 000			
UNILEVER FINANCE NETHERLANDS BV-REG-S 0.37500% 17-14.02.23*	EUR	4 000 000		4 000 000			
TOTAL EUR					6 043 270	1.16	
Total Medium term notes, fixed rate					6 043 270	1.16	
Medium term notes, zero coupon							
EUR							
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.00000% 20-20.02.23*	EUR	4 000 000		4 000 000			
TOTAL EUR						0.00	
Total Medium term notes, zero coupon						0.00	
Medium term notes, floating rate							
EUR							
BANK OF NOVA SCOTIA-REG-S 3M EURIBOR+60BP 17-05.10.22*	EUR	1 000 000		1 000 000			
TOTAL EUR						0.00	
Total Medium term notes, floating rate						0.00	
Bonds, zero coupon							
EUR							
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.00000% 17-05.12.22*	EUR	5 000 000		5 000 000			
TOTAL EUR						0.00	
Total Bonds, zero coupon						0.00	
Total Securities traded on an exchange					6 043 270	1.16	

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

Euro Commercial Papers, zero coupon

EUR							
NORDEA BANK AB ECP 0.00000% 09.05.22-09.02.23*	EUR	1 000 000		1 000 000			
TOTAL EUR						0.00	
Total Euro Commercial Papers, zero coupon						0.00	

Domestic Commercial Papers, Zero Coupon

EUR							
L'OREAL SA CP 0.00000% 13.12.21-14.11.22*	EUR	1 000 000		1 000 000			
TOTAL EUR						0.00	
Total Domestic Commercial Papers, Zero Coupon						0.00	
Total Securities traded on other regulated markets which are open to the public						0.00	

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
Securities traded neither on an exchange nor on a regulated market							
Euro Certificates of Deposit, zero coupon							
EUR							
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 07.06.22-07.12.22**	EUR	7 000 000	7 000 000				
NATIONAL AUSTRALIA BK LONDON ECD 0.00000% 30.03.23-02.10.23**	EUR	15 000 000	3 000 000	12 000 000	11 996 121	2.31	
TOTAL EUR					11 996 121	2.31	
Total Euro Certificates of Deposit, zero coupon						11 996 121	2.31
Total Securities traded neither on an exchange nor on a regulated market						11 996 121	2.31

Instruments similar to securities

Euro Certificates of Deposit, zero coupon

EUR							
ABN AMRO BANK NV ECD 0.00000% 12.04.23-12.07.23**	EUR	14 000 000	14 000 000				
BANK OF MONTREAL LDN ECD 0.00000% 08.12.22-07.12.23**	EUR	17 500 000		17 500 000	17 370 852	3.34	
BARCLAYS BANK PLC ECD 0.00000% 06.06.22-06.12.22**	EUR	4 000 000	4 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 02.05.23-02.08.23**	EUR	3 000 000	3 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 14.09.22-15.12.22**	EUR	2 000 000	2 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 28.10.22-30.01.23**	EUR	3 000 000	3 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 04.11.22-06.02.23**	EUR	4 000 000	4 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 12.05.23-13.11.23**	EUR	10 000 000		10 000 000	9 950 434	1.91	
CREDIT AGRICOLE SAVLONDON ECD 0.00000% 28.04.22-28.10.22**	EUR	2 000 000	2 000 000				
CREDIT AGRICOLE SAVLONDON ECD 0.00000% 08.08.22-08.11.22**	EUR	4 000 000	4 000 000				
CREDIT AGRICOLE SAVLONDON ECD 0.00000% 15.12.22-15.09.23**	EUR	2 000 000	2 000 000				
CREDIT AGRICOLE SAVLONDON ECD 0.00000% 30.01.23-02.05.23**	EUR	3 000 000	3 000 000				
CREDIT AGRICOLE SAVLONDON ECD 0.00000% 23.08.23-23.02.24**	EUR	5 000 000		5 000 000	4 918 162	0.95	
MITSUBISHI UFJ TRUST & BK LDN ECD 0.00000% 05.07.22-05.10.22**	EUR	4 000 000	4 000 000				
MIZUHO BANK LTD ECD 0.00000% 16.09.22-16.11.22**	EUR	4 000 000	4 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 20.07.22-20.10.22**	EUR	4 000 000	4 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 20.10.22-20.01.23**	EUR	5 000 000	5 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 16.11.22-16.02.23**	EUR	4 000 000	4 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 08.02.23-09.05.23**	EUR	8 000 000	8 000 000				
MUFG BANK LTD ECD 0.00000% 09.05.23-09.08.23**	EUR	10 000 000	10 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 05.10.22-05.01.23**	EUR	4 000 000	4 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 02.01.23-02.02.23**	EUR	9 000 000	9 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 28.04.23-03.07.23**	EUR	15 000 000	15 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 03.07.23-03.10.23**	EUR	13 000 000		13 000 000	12 994 225	2.50	
MUFG BANK LTD/LONDON ECD 0.00000% 28.08.23-28.11.23**	EUR	2 000 000		2 000 000	1 986 673	0.38	
MUFG BANK LTD/LONDON ECD 0.00000% 13.09.22-13.10.22**	EUR	4 000 000	4 000 000				
NATIONAL AUSTRALIA BANK/LONDON ECD 0.00000% 24.04.23-24.01.24**	EUR	2 000 000		2 000 000	1 974 796	0.38	
NATIONAL AUSTRALIA BK/LONDON ECD 0.00000% 16.01.23-18.12.23**	EUR	8 000 000		8 000 000	7 931 437	1.52	
NORDEA BANK AB ECD 0.00000% 20.01.23-22.01.24**	EUR	4 000 000		4 000 000	3 950 728	0.76	
NORDEA BANK AB ECD 0.00000% 14.08.23-14.05.24**	EUR	2 000 000		2 000 000	1 949 542	0.37	
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 14.03.22-14.03.23**	EUR	4 000 000	4 000 000				
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 03.05.22-03.02.23**	EUR	1 500 000	1 500 000				
ROYAL BANK OF CANADA ECD 0.00000% 07.08.23-07.05.24**	EUR	15 500 000		15 500 000	15 121 214	2.91	
SUMITOMO MITSUI TRUST BANK LT ECD 0.00000% 28.09.22-30.01.23**	EUR	7 000 000	7 000 000				
SUMITOMO MITSUI TRUST BANK ECD 0.00000% 30.01.23-30.03.23**	EUR	6 000 000	6 000 000				
SUMITOMO MITSUI TRUST BNK LTD ECD 0.00000% 27.02.23-30.05.23**	EUR	3 000 000	3 000 000				
SUMITOMO MITSUI TRUST BNK LTD ECD 0.00000% 30.03.23-30.06.23**	EUR	16 000 000	16 000 000				
SUMITOMO MITSUI TRUST BK/LN ECD 0.00000% 30.06.23-30.11.23**	EUR	23 000 000	15 000 000	8 000 000	7 945 107	1.53	
SUMITOMO MITSUI TRUST BNK LTD ECD 0.00000% 06.09.23-06.12.23**	EUR	7 000 000		7 000 000	6 947 291	1.34	
TOTAL EUR					93 040 462	17.89	
Total Euro Certificates of Deposit, zero coupon						93 040 462	17.89

Euro Commercial Papers, zero coupon

EUR							
ALLIANZ SE ECP 0.00000% 03.06.22-05.12.22**	EUR	2 000 000	2 000 000				
ALLIANZ SE ECP 0.00000% 15.08.22-15.02.23**	EUR	4 000 000	4 000 000				
ALLIANZ SE ECP-REG-S 0.00000% 29.09.22-28.02.23**	EUR	1 000 000	1 000 000				
ALLIANZ SE REG-S ECP 0.00000% 05.12.22-05.06.23**	EUR	5 000 000	5 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 30.05.22-30.11.22**	EUR	2 000 000	2 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 15.02.23-15.08.23**	EUR	6 000 000	6 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 28.02.23-28.08.23**	EUR	1 000 000	1 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 30.03.23-29.09.23**	EUR	14 000 000	14 000 000				

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
ALLIANZ SE-REG-S ECP 0.00000% 15.08.23-15.02.24**	EUR	13 000 000		13 000 000	12 804 759	2.46	
AUSTRALIA & NEW ZEALAND BK ECP 0.00000% 15.11.22-15.05.23**	EUR	5 000 000	5 000 000				
AUSTRALIA & NEW ZEALAND BK ECP 0.00000% 21.06.23-05.01.24**	EUR	3 000 000		3 000 000	2 967 619	0.57	
BANQE FDRATVE DU CRDIT ECP 0.00000% 27.01.23-08.08.23**	EUR	6 250 000	6 250 000				
BANQUE FED DU CREDIT MUTUEL ECP 0.00000% 24.11.22-30.05.23**	EUR	6 000 000	6 000 000				
BANQUE FED DU CREDIT-REG-S ECP 0.00000% 13.07.23-17.10.23**	EUR	17 000 000		17 000 000	16 966 576	3.26	
BANQUE FEDERATIVE DU-REG-S ECP 0.00000% 07.08.23-09.04.24**	EUR	4 000 000		4 000 000	3 912 082	0.75	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 10.08.23-12.02.24**	EUR	12 000 000		12 000 000	11 819 275	2.27	
BAYERISCHE LANDESBANK ECP 0.00000% 08.03.23-08.06.23**	EUR	7 000 000	7 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 10.05.23-10.08.23**	EUR	11 000 000	11 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 30.09.22-30.11.22**	EUR	7 000 000	7 000 000				
BAYERISCHE LANDESBANK ECP 0.00000% 30.11.22-31.08.23**	EUR		7 000 000				
BERLIN HYP AG ECP 0.00000% 29.04.22-31.01.23**	EUR	2 500 000	2 500 000				
BERLIN HYP AG ECP 0.00000% 31.05.22-30.11.22**	EUR	1 500 000	1 500 000				
BERLIN HYP AG REG-S ECP 0.00000% 01.12.22-01.03.23**	EUR	6 000 000	6 000 000				
BERLIN HYP AG REG-S ECP 0.00000% 01.03.23-01.06.23**	EUR	5 000 000	5 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 22.09.22-22.11.22**	EUR	4 000 000	4 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 10.01.23-10.07.23**	EUR	1 000 000	1 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 31.01.23-03.04.23**	EUR	3 000 000	3 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 03.04.23-03.07.23**	EUR	6 000 000	6 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 17.05.23-17.08.23**	EUR	14 000 000	14 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 10.07.23-12.02.24**	EUR	9 000 000		9 000 000	8 867 807	1.70	
BERLIN HYP AG-REG-S ECP 0.00000% 17.08.23-17.11.23**	EUR	14 000 000	5 000 000	9 000 000	8 952 796	1.72	
BMW FINANCE NV ECP 0.00000% 30.08.22-28.10.22**	EUR	5 000 000	5 000 000				
BMW FINANCE NV ECP 0.00000% 30.03.23-25.04.23**	EUR	15 000 000	15 000 000				
BMW FINANCE NV ECP 0.00000% 25.04.23-13.06.23**	EUR	18 000 000	18 000 000				
BMW FINANCE NV ECP 0.00000% 12.07.23-20.11.23**	EUR	20 000 000		20 000 000	19 885 662	3.82	
BNG BANK NV ECP 0.00000% 19.09.22-21.11.22**	EUR	6 000 000	6 000 000				
BNG BANK NV ECP 0.00000% 26.09.22-28.11.22**	EUR	6 000 000	6 000 000				
BNG BANK NV ECP 0.00000% 21.02.23-14.03.23**	EUR	10 000 000	10 000 000				
BNG BANK NV ECP 0.00000% 01.03.23-03.04.23**	EUR	3 000 000	3 000 000				
BNG BANK NV ECP 0.00000% 07.03.23-21.03.23**	EUR	7 000 000	7 000 000				
BNG BANK NV ECP 0.00000% 14.03.23-14.04.23**	EUR	10 000 000	10 000 000				
BNG BANK NV ECP 0.00000% 14.04.23-16.10.23**	EUR	5 000 000		5 000 000	4 990 738	0.96	
BNG BANK NV ECP 0.00000% 15.08.23-22.08.23**	EUR	15 000 000	15 000 000				
BNP PARIBAS SA ECP 0.00000% 24.10.22-24.02.23**	EUR	4 000 000	4 000 000				
BNP PARIBAS SA ECP 0.00000% 24.02.23-24.05.23**	EUR	5 000 000	5 000 000				
BPCE SA ECP 0.00000% 05.12.22-06.02.23**	EUR	9 000 000	9 000 000				
BPCE SA ECP 0.00000% 06.02.23-07.08.23**	EUR	10 000 000	10 000 000				
BPCE SA ECP 0.00000% 10.02.23-10.05.23**	EUR	4 000 000	4 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 23.05.23-27.11.23**	EUR	9 000 000		9 000 000	8 941 259	1.72	
BUNDESIM MBH-REG-S ECP 0.00000% 29.09.23-31.01.24**	EUR	12 000 000		12 000 000	11 835 501	2.28	
BUNDESIMMOBILIENGESELLSCHAFT ECP 0.00000% 28.11.22-28.02.23**	EUR	8 000 000	8 000 000				
BUNDESIMMOBILIENGESELLS-REG-S ECP 0.00000% 28.04.23-30.05.23**	EUR	5 000 000	5 000 000				
BUNDESIMMOBILIENGESELLS-REG-S ECP 0.00000% 30.05.23-29.09.23**	EUR	5 000 000	5 000 000				
BUNDESIMMOBILIENGESELLSCHAFT-REG-S ECP 0.00000% 28.02.23-28.04.23**	EUR	6 000 000	6 000 000				
BUNDESIMMOBILIENGESELLSCHAFT-REG-S ECP 0.00000% 24.03.23-24.05.23**	EUR	8 000 000	8 000 000				
BUNDESIMMOBILIENGESELLSCHAFT-REG-S ECP 0.00000% 24.05.23-25.09.23**	EUR	8 000 000	8 000 000				
CLEARSTREAM BANKING SA ECP 0.00000% 14.09.22-14.10.22**	EUR	6 000 000	6 000 000				
CLEARSTREAM BANKING SA ECP 0.00000% 14.10.22-16.01.23**	EUR	4 000 000	4 000 000				
CLEARSTREAM BANKING SA ECP 0.00000% 22.11.22-22.02.23**	EUR	5 000 000	5 000 000				
CLEARSTREAM BANKING SA ECP 0.00000% 25.11.22-28.02.23**	EUR	2 000 000	2 000 000				
CLEARSTREAM BANKING SA ECP 0.00000% 16.01.23-17.04.23**	EUR	3 000 000	3 000 000				
CLEARSTREAM BANKING SA ECP 0.00000% 11.04.23-12.07.23**	EUR	26 000 000	26 000 000				
CLEARSTREAM BANKING ECP 0.00000% 17.04.23-17.07.23**	EUR	4 000 000	4 000 000				
CLEARSTREAM BANKING SA ECP 0.00000% 12.07.23-12.10.23**	EUR	17 000 000	17 000 000				
CLEARSTREAM BANKING ECP 0.00000% 17.07.23-17.10.23**	EUR	15 000 000		15 000 000	14 970 956	2.88	
COMMONWEALTH BANK AUSTRALIA ECP 0.00000% 08.06.22-07.06.23**	EUR	4 000 000	4 000 000				
COOPERATIEVE RAB BK UA-REG-S ECP 0.00000% 12.04.23-12.10.23**	EUR	9 000 000		9 000 000	8 986 922	1.73	
COOPERATIEVE RAB BK UA-REG-S ECP 0.00000% 10.05.23-10.11.23**	EUR	7 000 000		7 000 000	6 967 210	1.34	
COOPERATIEVE RAB BK UA-REG-S ECP 0.00000% 23.03.23-25.09.23**	EUR	7 000 000	7 000 000				
CREDIT AGRICOLE SA ECP 0.00000% 14.02.23-10.05.23**	EUR	14 000 000	14 000 000				
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 23.01.23-24.04.23**	EUR	4 000 000	4 000 000				
DEKABANK DEUTSCHE GIROZENTRA ECP 0.00000% 21.03.23-10.05.23**	EUR	8 000 000	8 000 000				
DEKABANK DT GIROZ ECP 0.00000% 11.05.23-11.08.23**	EUR	13 000 000	13 000 000				
DEKABANK DT GIROZ ECP 0.00000% 05.06.23-05.09.23**	EUR	8 000 000	8 000 000				
DEKABANK DT GIROZ ECP 0.00000% 27.03.23-27.06.23**	EUR	2 000 000	2 000 000				
DEN NORSKE BANK ASA ECP 0.00000% 01.11.22-02.05.23**	EUR	5 000 000	5 000 000				
DEN NORSKE BANK ASA ECP 0.00000% 08.03.23-08.06.23**	EUR	7 000 000	7 000 000				
DNB BANK ASA ECP 0.00000% 20.04.23-20.10.23**	EUR	5 000 000		5 000 000	4 989 086	0.96	
DNB BANK ASA ECP 0.00000% 16.05.23-20.11.23**	EUR	7 000 000		7 000 000	6 961 921	1.34	

Security		30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
DNB NOR BANK ASA ECP 0.00000% 18.01.22-18.10.22**	EUR	2 000 000		2 000 000				
DNB NOR BANK ASA ECP 0.00000% 23.05.22-20.02.23**	EUR	2 000 000						
DNB NOR BANK ASA ECP 0.00000% 18.10.22-18.11.22**	EUR		2 000 000	2 000 000				
DNB NOR BANK ASA ECP 0.00000% 18.11.22-18.05.23**	EUR		4 000 000	4 000 000				
DNB NOR BANK ASA ECP 0.00000% 20.02.23-20.04.23**	EUR		4 000 000	4 000 000				
DNB NOR BANK ASA ECP 0.00000% 18.04.23-19.06.23**	EUR		10 000 000	10 000 000				
DNB NOR BANK ASA ECP 0.00000% 30.05.23-30.11.23**	EUR		4 000 000		4 000 000	3 973 970	0.76	
DNB NOR BANK ASA ECP 0.00000% 08.06.23-08.11.23**	EUR		7 000 000		7 000 000	6 970 826	1.34	
DZ BANK AG DEUTSCHE ZNT-REG-S ECP 0.00000% 12.04.22-12.10.22**	EUR	4 000 000		4 000 000				
DZ BANK AG DEUTSCHE ZTR-REG-S ECP 0.00000% 14.11.22-15.05.23**	EUR		4 000 000	4 000 000				
DZ BANK AG DEUTSCHE ZTR-REG-S ECP 0.00000% 30.03.23-30.06.23**	EUR		10 000 000	10 000 000				
DZ BANK AG DEUTSCHE ZTR-REG-S ECP 0.00000% 16.05.23-18.09.23**	EUR		10 000 000	10 000 000				
DZ BANK AG DEUTSCHE ZTR-REG-S ECP 0.00000% 11.07.23-11.04.24**	EUR		5 000 000		5 000 000	4 891 487	0.94	
DZ BANK AG DEUTSCHE ZTR-REG-S ECP 0.00000% 14.08.23-14.02.24**	EUR		3 000 000		3 000 000	2 954 141	0.57	
DZ BK AG DEUT ZEN-GENBK REG-S ECP 0.00000% 29.09.22-29.11.22**	EUR	5 000 000		5 000 000				
DZ PRIVATBANK SA REG-S 0.00000% 27.12.22-27.09.23**	EUR		5 000 000	5 000 000				
EUROPEAN INVESTMENT BK ECP 0.00000% 10.03.23-10.05.23**	EUR		10 000 000	10 000 000				
EUROPEAN INVESTMENT BK ECP 0.00000% 31.03.23-30.06.23**	EUR		9 000 000	9 000 000				
ING BANK NV ECP 0.00000% 03.06.22-05.12.22**	EUR	3 000 000		3 000 000				
ING BANK NV-REG-S ECP 0.00000% 25.10.22-27.03.23**	EUR		5 000 000	5 000 000				
ING BANK NV-REG-S ECP 0.00000% 27.03.23-27.09.23**	EUR		5 000 000	5 000 000				
ING BANK NV-REG-S ECP 0.00000% 30.03.23-29.09.23**	EUR		14 000 000	14 000 000				
JYSKE BANK A/S ECP 0.00000% 08.12.22-08.06.23**	EUR		9 000 000	9 000 000				
JYSKE BANK A/S ECP 0.00000% 10.02.23-10.05.23**	EUR		5 000 000	5 000 000				
JYSKE BANK A/S ECP 0.00000% 11.05.23-15.08.23**	EUR		15 000 000	15 000 000				
JYSKE BANK A/S ECP 0.00000% 06.06.23-09.10.23**	EUR		10 000 000	4 000 000	6 000 000	5 993 424	1.15	
JYSKE BANK A/S ECP 0.00000% 11.08.23-15.11.23**	EUR		13 000 000		13 000 000	12 932 637	2.49	
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 20.07-22-20.01.23**	EUR	5 000 000		5 000 000				
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 20.01.23-20.10.23**	EUR		9 000 000		9 000 000	8 980 146	1.73	
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 07.06.23-09.10.23**	EUR		3 000 000		3 000 000	2 996 845	0.58	
LA BANQUE POSTALE ECP 0.00000% 27.09.22-27.01.23**	EUR	2 000 000		2 000 000				
LA BANQUE POSTALE ECP 0.00000% 27.01.23-27.07.23**	EUR		5 000 000	5 000 000				
LA BANQUE POSTALE ECP 0.00000% 05.06.23-07.12.23**	EUR		2 000 000		2 000 000	1 984 708	0.38	
LA BANQUE POSTALE ECP 0.00000% 30.06.23-28.03.24**	EUR		17 000 000		17 000 000	16 655 936	3.20	
LA BANQUE POSTALE SA ECP 0.00000% 28.07.22-27.10.22**	EUR	5 000 000		5 000 000				
LA BANQUE POSTALE SA ECP 0.00000% 30.03.23-30.06.23**	EUR		14 000 000	14 000 000				
LA BANQUE POSTALE SA ECP 0.00000% 09.05.23-08.06.23**	EUR		5 000 000	5 000 000				
LA BANQUE POSTALE-REG-S ECP 0.00000% 27.07.23-29.01.24**	EUR		5 000 000	5 000 000				
LANDESBANK BADEN-WURTEMBERG ECP 0.00000% 27.07.22-27.10.22**	EUR	5 000 000		5 000 000				
NEDERLANDSE WATERSCHAPSBAK ECP 0.00000% 14.04.23-16.10.23**	EUR		4 000 000		4 000 000	3 992 647	0.77	
NESTLE FINANCE INTERN-REG-S ECP 0.00000% 04.04.23-04.05.23**	EUR		18 500 000	18 500 000				
NORDEA BANK AB-REG-S ECP 0.00000% 26.07.22-26.01.23**	EUR	4 000 000		4 000 000				
NORDEA BANK AB-REG-S ECP 0.00000% 19.12.22-19.09.23**	EUR		2 000 000	2 000 000				
NORDEA BANK AB-REG-S ECP 0.00000% 08.06.23-08.11.23**	EUR		10 000 000	6 000 000	4 000 000	3 982 830	0.77	
NORDEA BANK AB-REG-S ECP 0.00000% 05.07.23-05.04.24**	EUR		6 000 000		6 000 000	5 875 018	1.13	
NORDEA BANK ABP ECP 0.00000% 07.04.22-07.10.22**	EUR	3 000 000		3 000 000				
NORDEA BANK ABP ECP 0.00000% 05.01.23-05.10.23**	EUR		1 000 000		1 000 000	999 355	0.19	
NORDEA BANK ABP-REG-S ECP 0.00000% 19.09.22-19.12.22**	EUR	2 000 000		2 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 07.10.22-11.04.23**	EUR		5 000 000	5 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 08.03.23-08.06.23**	EUR		8 000 000	8 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 05.04.23-05.07.23**	EUR		6 000 000	6 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 11.04.23-11.07.23**	EUR		5 000 000	5 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 12.04.23-12.10.23**	EUR		5 000 000	5 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 11.07.23-11.04.24**	EUR		5 000 000		5 000 000	4 892 473	0.94	
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 15.02.23-15.05.23**	EUR		10 000 000	10 000 000				
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 27.04.23-27.07.23**	EUR		2 000 000	2 000 000				
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 11.04.23-13.10.23**	EUR		10 000 000		10 000 000	9 984 651	1.92	
OP CORPORATE BANK PLC ECP 0.00000% 11.05.22-13.02.23**	EUR	2 000 000		2 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 07.06.22-07.12.22**	EUR	1 000 000		1 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 26.08.22-27.02.23**	EUR	5 000 000		5 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 01.12.22-30.11.23**	EUR		6 000 000	6 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 09.12.22-09.06.23**	EUR		4 000 000	4 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 23.01.23-24.07.23**	EUR		2 000 000	2 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 17.02.23-17.08.23**	EUR		2 000 000	2 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 27.02.23-28.08.23**	EUR		4 000 000	4 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 03.03.23-04.09.23**	EUR		1 000 000	1 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 09.06.23-09.01.24**	EUR		12 000 000		12 000 000	11 863 822	2.28	
OP CORPORATE BANK PLC ECP 0.00000% 25.07.23-25.04.24**	EUR		3 000 000		3 000 000	2 929 548	0.56	
OP CORPORATE BANK PLC ECP 0.00000% 17.08.23-17.05.24**	EUR		5 000 000		5 000 000	4 870 159	0.94	
OP CORPORATE BANK PLC ECP 0.00000% 28.08.23-28.02.24**	EUR		3 000 000		3 000 000	2 948 964	0.57	
PACCAR FINANCIAL EUROPE-REG-S ECP 0.00000% 23.08.22-23.11.22**	EUR	5 000 000		5 000 000				
PACCAR FINANCIAL EUR BV-REG-S ECP 0.00000% 03.03.23-05.04.23**	EUR		8 000 000	8 000 000				

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
PROCTER & GAMBLE CO ECP 0.00000% 16.11.22-16.02.23**	EUR	5 000 000	5 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 16.02.23-11.05.23**	EUR	5 000 000	5 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 04.04.23-05.07.23**	EUR	6 000 000	6 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 13.04.23-12.07.23**	EUR	2 000 000	2 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 10.05.23-04.08.23**	EUR	18 000 000	18 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 05.07.23-03.10.23**	EUR	8 000 000	8 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 12.07.23-11.10.23**	EUR	4 000 000		4 000 000	3 994 736	0.77	
PROCTER & GAMBLE CO ECP 0.00000% 04.08.23-08.11.23**	EUR	15 000 000		15 000 000	14 934 240	2.87	
PROCTER & GAMBLE CO ECP 0.00000% 03.10.23-04.01.24**	EUR	4 000 000	4 000 000	4 000 000	3 958 200	0.76	
PROCTER & GAMBLE CO/THE ECP 0.00000% 15.08.22-15.11.22**	EUR	4 000 000		4 000 000			
PROCTER & GAMBLE CO/THE ECP 0.00000% 16.08.22-16.11.22**	EUR	5 000 000		5 000 000			
PROCTER & GAMBLE CO/THE ECP 0.00000% 12.10.22-10.01.23**	EUR	3 000 000	3 000 000				
PROCTER & GAMBLE CO/THE ECP 0.00000% 15.11.22-15.02.23**	EUR	4 000 000	4 000 000				
PROCTER & GAMBLE CO/THE ECP 0.00000% 10.01.23-04.04.23**	EUR	3 000 000	3 000 000				
RABOBK-REG-S ECP 0.00000% 24.03.22-23.03.23**	EUR	3 000 000	3 000 000				
RABOBK-REG-S ECP 0.00000% 08.11.22-08.05.23**	EUR	6 000 000	6 000 000				
REGIE AUTONOME DES TRANS PARI ECP 0.00000% 13.04.23-17.07.23**	EUR	22 700 000	22 700 000				
SBAB BANK AB ECP 0.00000% 06.12.22-06.01.23**	EUR	9 000 000	9 000 000				
SKANDINAVIS ENSKEN BANK REG-S ECP 0.00000% 13.10.22-13.03.23**	EUR	4 000 000	4 000 000				
SKANDINAVISKA ENS BANKE-REG-S ECP 0.00000% 14.06.23-14.03.24**	EUR	2 000 000		2 000 000	1 963 035	0.38	
SKANDINAVISKA ENS BANKE-REG-S ECP 0.00000% 18.09.23-19.02.24**	EUR	15 000 000		15 000 000	14 762 497	2.84	
SKANDINAVISKA ENSKILDA -REG-S ECP 0.00000% 13.06.22-13.12.22**	EUR	3 000 000	3 000 000				
SKANDINAVISKA ENSKILDA -REG-S ECP 0.00000% 06.12.22-06.09.23**	EUR	2 000 000	2 000 000				
SKANDINAVISKA ENSKILDA -REG-S ECP 0.00000% 13.03.23-15.05.23**	EUR	12 000 000	12 000 000				
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 13.04.23-14.08.23**	EUR	8 000 000	8 000 000				
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 15.05.23-15.09.23**	EUR	13 000 000	13 000 000				
SKANDINAVISKA ENSKILDA BANKEN ECP 0.00000% 20.06.23-20.03.24**	EUR	9 000 000		9 000 000	8 826 693	1.70	
SVENSKA HANDELSBANKEN ECP 0.00000% 11.04.22-11.10.22**	EUR	3 000 000	3 000 000				
SVENSKA HANDELSBANKEN AB ECP 0.00000% 18.08.22-20.02.23**	EUR	5 000 000	5 000 000				
SVENSKA HANDELSBANKEN AB ECP 0.00000% 01.09.22-01.03.23**	EUR	2 000 000	2 000 000				
SVENSKA HANDELSBANKEN ECP 0.00000% 11.10.22-11.04.23**	EUR	4 000 000	4 000 000				
SVENSKA HANDELSBANKEN ECP 0.00000% 05.01.23-05.07.23**	EUR	2 000 000	2 000 000				
SVENSKA HANDELSBANKEN ECP 0.00000% 16.01.23-17.07.23**	EUR	13 000 000	13 000 000				
SVENSKA HANDELSBANKEN AB ECP 0.00000% 11.04.23-11.10.23**	EUR	7 000 000	7 000 000				
SVENSKA HANDELSBANKEN AB ECP 0.00000% 17.07.23-17.04.24**	EUR	5 000 000		5 000 000	4 888 197	0.94	
SVENSKA HANDELSBANKEN ECP 0.00000% 14.08.23-14.02.24**	EUR	9 000 000		9 000 000	8 862 424	1.70	
SWEDBANK AB ECP 0.00000% 18.07.22-18.10.22**	EUR	2 000 000	2 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 30.09.22-30.11.22**	EUR	7 000 000	7 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 18.10.22-20.03.23**	EUR	1 000 000	1 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 30.11.22-30.08.23**	EUR	4 000 000	4 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 09.01.23-10.07.23**	EUR	4 000 000	4 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 30.03.23-30.06.23**	EUR	10 000 000	10 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 24.04.23-25.09.23**	EUR	5 000 000	5 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 24.05.23-24.11.23**	EUR	3 000 000		3 000 000	2 981 980	0.57	
TORONTO DOMINION BANK ECP 0.00000% 01.11.22-04.05.23**	EUR	5 000 000	5 000 000				
TORONTO-DOMINION BANK/LONDON ECP 0.00000% 05.08.22-06.02.23**	EUR	6 000 000	6 000 000				
TORONTO-DOMINION BANK/THE ECP 0.00000% 06.02.23-07.08.23**	EUR	6 000 000	6 000 000				
TORONTO-DOMINION BANK/LONDON ECP 0.00000% 27.07.23-29.04.24**	EUR	5 000 000		5 000 000	4 880 555	0.94	
TOYOTA FINANCE AUSTRALIA LTD ECP 0.00000% 15.02.23-15.08.23**	EUR	15 000 000	15 000 000				
TOYOTA FINANCE AUSTRALIA LTD ECP 0.00000% 15.02.23-15.06.23**	EUR	4 000 000	4 000 000				
TOTAL EUR					345 546 314	66.43	
Total Euro Commercial Papers, zero coupon					345 546 314	66.43	

Domestic Certificates of Deposits, zero coupon

EUR

SOCIETE GENERALE-REG-S CD 0.00000% 06.10.21-07.10.22**	EUR	4 000 000	4 000 000				
TOTAL EUR						0.00	
Total Domestic Certificates of Deposits, zero coupon						0.00	

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
Domestic Commercial Papers, Zero Coupon							
EUR							
BANQUE FEDERATIVE DU CREDIT CP 0.00000% 22.07.22-28.11.22**	EUR	1 500 000		1 500 000			
CREDIT AGRICOLE SA/LONDON CP 0.00000% 02.09.22-02.03.23**	EUR		1 500 000	1 500 000			
DEKABANK DEUTSCHE GIROZENTRALE CP 0.00000% 27.10.22-28.11.22**	EUR		8 000 000	8 000 000			
TOTAL EUR						0.00	
Total Domestic Commercial Papers, Zero Coupon						0.00	
Total Instruments similar to securities					438 586 776	84.32	
Total securities and similar instruments					456 626 167	87.79	
(thereof in lending)						0.00)	
Bank deposits at sight					18 424 287	3.54	
Bank deposits due on time					45 000 000	8.65	
Other assets					81 477	0.02	
Total fund assets					520 131 931	100.00	
Short-term bank liabilities					-17 237 950		
Other liabilities					-39 890		
Net fund assets					502 854 091		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	6 043 270	1.16
Investments valuation based on market-observed parameters	450 582 897	86.63
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	456 626 167	87.79

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

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

Securities Lending

The fund management company does not at present conduct any securities lending transactions.

Repurchase agreements

The fund management company does not at present conduct any repo transactions.

Remuneration of the Fund Management

Flat fee

– Actual flat fee:	
– Class I-B	0.035% p.a.;
– Class INSTITUTIONAL	0.18% p.a.; ¹
– Class PREFERRED	0.05% p.a.;
– Class PREMIER	0.05% p.a.;
– Class I-X	0.00% p.a.;
– Class P	0.50% p.a.;
– Class Q	0.24% p.a.; ²
– Class QL	0.10% p.a.
– Maximum flat fee as specified in the fund contract:	
– Class I-B	0.07% p.a.;
– Class INSTITUTIONAL	0.28% p.a.;
– Class PREFERRED	0.25% p.a.;
– Class PREMIER	0.22% p.a.;
– Class I-X	0.00% p.a.;
– Class P	0.92% p.a.;
– Class Q	0.24% p.a.;
– Class QL	0.15% p.a.

based on the average net fund assets.

Soft Commission Arrangements

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

¹ During the year, the actual flat fee was adjusted from 0.05% to 0.18%.

² During the year, the actual flat fee was adjusted several times from 0.05% to 0.24%.

Total Expense Ratio (TER)

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

TER for the last 12 months:

– Class I-B	0.04%
– Class INSTITUTIONAL	0.15%
– Class I-X	0.00%

TER annualized:

– Class PREFERRED	0.14%
– Class PREMIER	0.09%
– Class P	0.48%
– Class Q	0.21%
– Class QL	0.12%

Issue and redemption price

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

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

See in the appendix of the supplementary information.

Exchange rate

CHF 1 = EUR 1.03

UBS (CH) Money Market Fund – USD

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in USD		1 219 783 336.68	2 103 915 568.97	2 244 434 620.12
Class F	CH0351550774			
Net asset value per unit in USD		1 098.79	1 050.20	1 045.04
Issue and redemption price per unit in USD ¹		1 098.79	1 050.20	1 045.04
Number of units outstanding		121 914.8040	26 035.0700	42 309.1220
Class INSTITUTIONAL	CH0140909315			
Net asset value per unit in USD		1 089.09	1 041.41	1 036.89
Issue and redemption price per unit in USD ¹		1 089.09	1 041.41	1 036.89
Number of units outstanding		62 258.4250	35 708.9640	30 018.3920
Class PREFERRED	CH0140909323			
Net asset value per unit in USD		1 089.34	1 041.23	1 037.69
Issue and redemption price per unit in USD ¹		1 089.34	1 041.23	1 037.69
Number of units outstanding		46 499.1370	30 652.5760	30 084.8570
Class PREMIER	CH0140909331			
Net asset value per unit in USD		1 093.38	1 044.82	1 039.80
Issue and redemption price per unit in USD ¹		1 093.38	1 044.82	1 039.80
Number of units outstanding		132 021.5730	709 405.7250	1 123 458.8720
Class I-X	CH0140909372			
Net asset value per unit in USD		1 101.14	1 051.75	1 045.95
Issue and redemption price per unit in USD ¹		1 101.14	1 051.75	1 045.95
Number of units outstanding		347 100.8940	669 747.3180	294 873.0830
Class K-1	CH0140909364			
Net asset value per unit in USD		5 428 705.38	5 193 675.65	5 171 296.93
Issue and redemption price per unit in USD ¹		5 428 705.38	5 193 675.65	5 171 296.93
Number of units outstanding		18.3220	75.4100	102.1700
Class P	CH0140909356			
Net asset value per unit in USD		1 083.72	1 038.73	1 034.97
Issue and redemption price per unit in USD ¹		1 083.72	1 038.73	1 034.97
Number of units outstanding		120 997.9810	57 197.9210	32 743.3930
Class Q	CH0347660265			
Net asset value per unit in USD		1 093.38	1 045.98	1 042.04
Issue and redemption price per unit in USD ¹		1 093.38	1 045.98	1 042.04
Number of units outstanding		126 832.7430	105 918.5360	95 039.1880
Class QL	CH1282310247		²	
Net asset value per unit in USD		1 009.85	N/A	N/A
Issue and redemption price per unit in USD ¹		1 009.85	N/A	N/A
Number of units outstanding		70 843.8420	N/A	N/A

¹ see Supplementary information

² Initial subscription: 25.7.2023

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class F ¹	USD	4.8%	0.6%	0.1%
Class INSTITUTIONAL ¹	USD	4.7%	0.6%	0.1%
Class PREFERRED ¹	USD	4.8%	0.6%	0.1%
Class PREMIER ¹	USD	4.8%	0.6%	0.1%
Class I-X ¹	USD	4.9%	0.7%	0.2%
Class K-1 ¹	USD	4.6%	0.5%	0.0%
Class P ¹	USD	4.4%	0.5%	0.1%
Class Q ¹	USD	4.6%	0.5%	0.1%
Class QL ¹	USD	- ²	-	-

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

² 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

Germany	14.19
France	12.23
Netherlands	12.06
Finland	7.31
Canada	6.64
Australia	6.48
Global	6.27
United Kingdom	5.57
Japan	5.27
Sweden	3.84
Others	15.12
TOTAL	94.98

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

Statement of assets

	30.9.2023	30.9.2022
Market values	USD	USD
Bank deposits		
– at sight	5 550 142.76	9 111 739.79
– Bank deposits due on time	57 000 000.00	203 000 000.00
Money market instruments	1 091 608 043.70	1 851 474 037.80
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	21 925 144.45	34 818 675.77
– Units of other collective investment schemes	78 755 829.34	125 040 678.00
Other assets	550 860.57	325 001.97
Total fund assets	1 255 390 020.82	2 223 770 133.33
Loans	-35 445 948.54	-119 657 414.27
Other liabilities	-160 735.60	-197 150.09
Net fund assets	1 219 783 336.68	2 103 915 568.97

Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	USD	USD
Income from bank assets	3 321 351.06	1 012 317.40
Negative interest	-5 309.71	0.00
Income from money market instruments	46 108 838.37	9 006 836.98
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	529 159.76	762 223.36
– from units of other collective investment schemes	1 507 206.13	170 327.24
Purchase of current net income on issue of units	24 664 232.78	1 392 191.29
TOTAL income	76 125 478.39	12 343 896.27
Expenses		
Interest payable	-19 070.44	0.00
Audit expenses	-16 949.26	-16 801.66
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-60 777.22	-34 195.28
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-107 288.37	-59 715.11
Commission remuneration of the Fund Management in accordance with the fund contract Class PREFERRED	-73 347.24	-40 869.89
Commission remuneration of the Fund Management in accordance with the fund contract Class PREMIER	-357 981.40	-745 385.60
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class K-1	-381 446.71	-715 453.52
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-380 393.81	-61 539.93
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-384 003.26	-166 826.35
Commission remuneration of the Fund Management in accordance with the fund contract Class QL	-6 995.99	0.00
Other expenses	-12 648.87	-2 067.43
Payment of current net income on redemption of units	-31 426 153.26	-1 416 789.86
TOTAL expenses	-33 227 055.83	-3 259 644.63
Net income	42 898 422.56	9 084 251.64
Realized capital gains and losses ¹	11 498 404.49	-516 215.27
Realized result	54 396 827.05	8 568 036.37
Unrealized capital gains and losses	14 562 235.32	4 671 358.08
Total result	68 959 062.37	13 239 394.45

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

Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	USD	USD
Net income of the financial year	42 898 422.56	9 084 251.64
Available for distribution	42 898 422.56	9 084 251.64
Less federal withholding tax ¹	-15 014 447.90	-3 179 488.07
Net income retained for reinvestment	-27 883 974.66	-5 904 763.57
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	USD	USD
Net fund assets at the beginning of the financial year	2 103 915 568.97	2 244 434 620.12
Paid federal withholding tax	-2 238 182.76	-3 326 024.29
Balance of unit movements	-950 853 111.90	-150 432 421.31
Total result	68 959 062.37	13 239 394.45
Net fund assets at the end of the reporting period	1 219 783 336.68	2 103 915 568.97

Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Class F	Number	Number
Situation at the beginning of the financial year	26 035.0700	42 309.1220
Units issued	243 447.7400	63 009.8030
Units redeemed	-147 568.0060	-79 283.8550
Situation at the end of the period	121 914.8040	26 035.0700
Difference between units issued and units redeemed	95 879.7340	-16 274.0520
Class INSTITUTIONAL	Number	Number
Situation at the beginning of the financial year	35 708.9640	30 018.3920
Units issued	132 702.1070	17 199.4580
Units redeemed	-106 152.6460	-11 508.8860
Situation at the end of the period	62 258.4250	35 708.9640
Difference between units issued and units redeemed	26 549.4610	5 690.5720
Class PREFERRED	Number	Number
Situation at the beginning of the financial year	30 652.5760	30 084.8570
Units issued	42 469.7040	567.7190
Units redeemed	-26 623.1430	0.0000
Situation at the end of the period	46 499.1370	30 652.5760
Difference between units issued and units redeemed	15 846.5610	567.7190

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Class PREMIER	Number	Number
Situation at the beginning of the financial year	709 405.7250	1 123 458.8720
Units issued	7 700.0000	567 600.0000
Units redeemed	-585 084.1520	-981 653.1470
Situation at the end of the period	132 021.5730	709 405.7250
Difference between units issued and units redeemed	-577 384.1520	-414 053.1470
Class I-X	Number	Number
Situation at the beginning of the financial year	669 747.3180	294 873.0830
Units issued	156 629.9590	1 012 385.5880
Units redeemed	-479 276.3830	-637 511.3530
Situation at the end of the period	347 100.8940	669 747.3180
Difference between units issued and units redeemed	-322 646.4240	374 874.2350
Class K-1	Number	Number
Situation at the beginning of the financial year	75.4100	102.1700
Units issued	20.2340	6.7500
Units redeemed	-77.3220	-33.5100
Situation at the end of the period	18.3220	75.4100
Difference between units issued and units redeemed	-57.0880	-26.7600
Class P	Number	Number
Situation at the beginning of the financial year	57 197.9210	32 743.3930
Units issued	172 461.9750	52 387.1440
Units redeemed	-108 661.9150	-27 932.6160
Situation at the end of the period	120 997.9810	57 197.9210
Difference between units issued and units redeemed	63 800.0600	24 454.5280
Class Q	Number	Number
Situation at the beginning of the financial year	105 918.5360	95 039.1880
Units issued	246 977.5030	59 295.1870
Units redeemed	-226 063.2960	-48 415.8390
Situation at the end of the period	126 832.7430	105 918.5360
Difference between units issued and units redeemed	20 914.2070	10 879.3480
Class QL	Number	Number
Situation at the beginning of the financial year	0.0000	
Units issued	77 788.7220	
Units redeemed	-6 944.8800	
Situation at the end of the period	70 843.8420	
Difference between units issued and units redeemed	70 843.8420	

Net income retained for reinvestment (accumulation)

Class F

Reinvestment on 8.12.2023

Gross accumulation	USD	39.724
Less federal withholding tax ¹	USD	-13.903
Net accumulation per unit	USD	25.821

Class INSTITUTIONAL

Reinvestment on 8.12.2023

Gross accumulation	USD	38.554
Less federal withholding tax ¹	USD	-13.494
Net accumulation per unit	USD	25.060

Class PREFERRED

Reinvestment on 8.12.2023

Gross accumulation	USD	38.964
Less federal withholding tax ¹	USD	-13.638
Net accumulation per unit	USD	25.326

Class PREMIER

Reinvestment on 8.12.2023

Gross accumulation	USD	35.614
Less federal withholding tax ¹	USD	-12.464
Net accumulation per unit	USD	23.150

Class I-X

Reinvestment on 8.12.2023

Gross accumulation	USD	40.658
Less federal withholding tax ¹	USD	-14.230
Net accumulation per unit	USD	26.428

Class K-1

Reinvestment on 8.12.2023

Gross accumulation	USD	183 712.93
Less federal withholding tax ¹	USD	-64 299.53
Net accumulation per unit	USD	119 413.40

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Class P

Reinvestment on 8.12.2023

Gross accumulation	USD	35.721
Less federal withholding tax ¹	USD	-12.502
Net accumulation per unit	USD	23.219

Class Q

Reinvestment on 8.12.2023

Gross accumulation	USD	37.663
Less federal withholding tax ¹	USD	-13.182
Net accumulation per unit	USD	24.481

Class QL

Reinvestment on 8.12.2023

Gross accumulation	USD	36.183
Less federal withholding tax ¹	USD	-12.664
Net accumulation per unit	USD	23.519

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
USD								
BNZ INTERNATIONAL FUND LTD/LONDON-144A 2.65000% 17-03.11.22*	USD	10 000 000		10 000 000				
INTERNATIONAL BUSINESS MACHINES CORP 3.62500% 14-12.02.24*	USD		5 000 000		5 000 000	4 958 975	0.40	
SVENSKA HANDELSBANKEN AB-REG-S 0.62500% 20-30.06.23*	USD		3 000 000	3 000 000				
TOTAL USD						4 958 975	0.40	
Total Notes, fixed rate						4 958 975	0.40	
Notes, floating rate								
USD								
MIZUHO FINANCIAL GROUP INC 3M LIBOR+79BP 18-05.03.23*	USD	7 700 000		7 700 000				
TOTAL USD							0.00	
Total Notes, floating rate							0.00	
Bonds, fixed rate								
USD								
DANONE SA-144A 2.58900% 16-02.11.23*	USD		2 000 000		2 000 000	1 994 489	0.16	
DANONE-REG-S 2.58900% 16-02.11.23*	USD		10 000 000		10 000 000	9 972 444	0.79	
ING BANK NV-REG-S 2.62500% 12-05.12.22*	USD	6 150 000		6 150 000				
RABOBANK NEDERLAD NV NY 2.75000% 18-10.01.23*	USD	1 000 000		1 000 000				
TOTAL USD						11 966 933	0.95	
Total Bonds, fixed rate						11 966 933	0.95	
Total Securities traded on an exchange						16 925 908	1.35	

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

Euro Commercial Papers, zero coupon

USD								
SWEDBANK ECP 0.00000% 18.02.22-18.11.22*	USD	15 000 000		15 000 000				
TOTAL USD							0.00	
Total Euro Commercial Papers, zero coupon							0.00	

Notes, fixed rate

USD								
SVENSKA HANDELSBANKEN AB-144A 0.62500% 20-30.06.23*	USD		10 000 000	10 000 000				
TOTAL USD							0.00	
Total Notes, fixed rate							0.00	

Medium term notes, floating rate

USD								
TORONTO-DOMINION O/N SOFR+35.5BP 21-04.03.24*	USD		5 000 000	5 000 000		4 999 236	0.40	
TOTAL USD						4 999 236	0.40	
Total Medium term notes, floating rate						4 999 236	0.40	
Total Securities traded on other regulated markets which are open to the public						4 999 236	0.40	

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
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Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD	1 241	491	750	78 755 829	6.27	
TOTAL Global					78 755 829	6.27	
Total Investment certificates, open end					78 755 829	6.27	

Euro Certificates of Deposit, zero coupon

USD

ROYAL BANK OF CANADA ECD 0.00000% 20.10.22-19.10.23**	USD		10 000 000	10 000 000	9 970 035	0.79	
TOTAL USD					9 970 035	0.79	
Total Euro Certificates of Deposit, zero coupon					9 970 035	0.79	

Medium term notes, floating rate

USD

EXPORT-IMPORT BANK OF KOREA-REG-S O/N SOFR+25BP 22-04.02.23**	USD	10 000 000		10 000 000			
TOTAL USD						0.00	
Total Medium term notes, floating rate						0.00	
Total Securities traded neither on an exchange nor on a regulated market					88 725 864	7.07	

Instruments similar to securities

Euro Certificates of Deposit, zero coupon

USD

BANK OF MONTREAL ECD 0.00000% 27.05.22-28.11.22**	USD	10 000 000		10 000 000			
BANK OF MONTREAL ECD 0.000000% 08.11.22-07.11.23**	USD		5 000 000	5 000 000	4 971 126	0.40	
BANK OF MONTREAL LONDON ECD 0.00000% 06.04.23-06.10.23**	USD		20 000 000	20 000 000	19 979 255	1.59	
BANK OF MONTREAL/LONDON ECD 0.00000% 06.07.22-05.07.23**	USD	28 000 000		28 000 000			
BANK OF MONTREAL/LONDON ECD 0.00000% 20.07.22-19.07.23**	USD	18 000 000		18 000 000			
BANK OF MONTREAL/LONDON ECD 0.00000% 01.09.22-01.03.23**	USD	12 000 000		12 000 000			
BARCLAYS BANK PLC ECD 0.00000% 13.01.23-13.10.23**	USD		10 000 000	10 000 000	9 979 276	0.79	
CANADIAN IMPRAL BK OF COM/LON ECD 0.00000% 05.04.23-03.04.24**	USD		10 000 000	10 000 000	9 704 961	0.77	
COMMONWEALTH BANK OF AUSTRALI ECD 0.00000% 09.01.23-09.01.24**	USD		3 000 000	3 000 000	2 953 377	0.24	
COMMONWEALTH BK OF AUST LDN ECD 0.00000% 28.06.23-28.12.23**	USD		25 000 000	25 000 000	24 657 872	1.96	
CREDIT AGRICOLE ECD 0.00000% 16.11.22-17.04.23**	USD		40 000 000	40 000 000			
CREDIT AGRICOLE SAV/LONDON ECD 0.00000% 16.08.22-16.11.22**	USD	25 000 000		25 000 000			
JYSKE BANK A/S ECD 0.00000% 06.10.22-06.12.22**	USD		10 000 000	10 000 000			
JYSKE BANK A/S ECD 0.00000% 01.02.23-02.08.23**	USD		30 000 000	30 000 000			
JYSKE BANK A/S ECD 0.00000% 11.04.23-12.05.23**	USD		12 000 000	12 000 000			
LLOYDS BANK PLC-144A-REG-S ECD 0.00000% 08.05.23-08.11.23**	USD		25 000 000	15 000 000	10 000 000	9 938 089	0.79
MITSUBISHI UFJ TRUST & BANK ECD 0.00000% 23.01.23-19.05.23**	USD		3 000 000	3 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 06.07.22-06.10.22**	USD	29 000 000		29 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 28.07.22-28.10.22**	USD	20 000 000		20 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 06.10.22-06.01.23**	USD		25 000 000	25 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 09.05.23-09.08.23**	USD		5 000 000	5 000 000			
MIZUHO BANK LTD/SYDNEY ECD 0.00000% 28.10.22-28.03.23**	USD		10 000 000	10 000 000			
MIZUHO BANK LTD/SYDNEY ECD 0.00000% 14.11.22-15.02.23**	USD		10 000 000	10 000 000			
MIZUHO BANK LTD/SYDNEY ECD 0.00000% 11.01.23-11.04.23**	USD		10 000 000	10 000 000			
MIZUHO BANK LTD/SYDNEY ECD 0.00000% 15.02.23-15.05.23**	USD		15 000 000	15 000 000			
MIZUHO BANK LTD/SYDNEY ECD 0.00000% 15.05.23-15.08.23**	USD		15 000 000	15 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 20.01.22-20.10.22**	USD	39 000 000		39 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 22.06.22-22.12.22**	USD	10 000 000		10 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 05.10.22-07.11.22**	USD		15 000 000	15 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 17.11.22-17.01.23**	USD		30 000 000	30 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 17.01.23-17.02.23**	USD		7 000 000	7 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 31.01.23-25.07.23**	USD		20 000 000	20 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 11.05.23-11.08.23**	USD		20 000 000	20 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 11.08.23-13.11.23**	USD		26 500 000	26 500 000	26 317 096	2.10	
MUFG BANK LTD/SYDNEY ECD 0.00000% 01.09.22-05.10.22**	USD	15 000 000		15 000 000			
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 08.04.22-11.10.22**	USD	18 000 000		18 000 000			
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 25.04.22-24.04.23**	USD	10 000 000		10 000 000			

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 11.04.23-13.11.23**	USD	10 000 000		10 000 000	9 933 138	0.79	
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 24.04.23-24.01.24**	USD	20 000 000		20 000 000	19 644 325	1.56	
ROYAL BANK OF CANADA/LONDON ECD 0.00000% 23.03.22-24.10.22**	USD	10 000 000	10 000 000				
ROYAL BANK OF CANADA ECD 0.00000% 24.10.22-24.04.23**	USD		10 000 000	10 000 000			
SUMITOMO MITSUI BANKING CORP ECD 0.00000% 26.08.22-28.11.22**	USD	30 000 000		30 000 000			
SUMITOMO MITSUI TRUST BANK ECD 0.00000% 01.08.22-03.02.23**	USD	15 000 000		15 000 000			
SUMITOMO MITSUI TRUST BANK LT ECD 0.00000% 01.03.23-01.06.23**	USD		20 000 000	20 000 000			
SUMITOMO MITSUI TRUST BK LTD ECD 0.00000% 13.07.23-13.10.23**	USD		15 000 000	15 000 000	14 968 218	1.19	
SUMITOMO MITSUI TRUST BK LTD ECD 0.00000% 02.08.23-02.11.23**	USD		25 000 000	25 000 000	24 871 589	1.98	
TORONTO DOMINION BANK ECD 0.00000% 02.05.23-02.02.24**	USD		3 000 000	3 000 000	2 940 867	0.23	
TOTAL USD					180 859 188	14.41	
Total Euro Certificates of Deposit, zero coupon					180 859 188	14.41	

Euro Certificates of Deposit, floating rate

USD

DNB BANK ASA ECD 2.895%/VAR 08.08.22-08.02.23**	USD	26 000 000	26 000 000				
NATIONAL AUSTRALIA BANK ECD 1M SOFR+40BP 11.10.22-11.04.23**	USD		20 000 000	20 000 000			
TORONTO-DOMINION BK/LON ECD O/N SOFR+63BP 07.11.22-08.05.23**	USD		10 000 000	10 000 000			
TOTAL USD						0.00	
Total Euro Certificates of Deposit, floating rate						0.00	

Euro Commercial Papers, zero coupon

USD

ABN AMRO BANK ECP 0.00000% 08.08.22-08.11.22**	USD	35 000 000	35 000 000				
ABN AMRO BANK NV ECP 0.00000% 04.08.22-05.01.23**	USD	30 000 000	30 000 000				
ABN AMRO BANK NV ECP 0.00000% 12.08.22-14.11.22**	USD	8 000 000	8 000 000				
ABN AMRO BANK NV ECP 0.00000% 05.01.23-05.07.23**	USD		44 000 000	44 000 000			
ABN AMRO BANK NV ECP 0.00000% 05.07.23-01.02.24**	USD		40 000 000	40 000 000	39 219 736	3.12	
AGENCE CENTRALE DES ECP 0.00000% 12.09.22-12.10.22**	USD	40 000 000	40 000 000				
AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 05.04.23-11.05.23**	USD		30 000 000	30 000 000			
AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 12.06.23-12.07.23**	USD		15 000 000	15 000 000			
AKADEMISKA HUS AB REG-S ECP 0.00000% 09.08.22-09.11.22**	USD	5 000 000	5 000 000				
AKADEMISKA HUS AB-REG-S ECP 0.00000% 04.10.22-04.01.23**	USD		20 000 000	20 000 000			
AKADEMISKA HUS AB-REG-S ECP 0.00000% 04.01.23-06.02.23**	USD		20 000 000	20 000 000			
AKADEMISKA HUS AB-REG-S ECP 0.00000% 06.02.23-08.05.23**	USD		30 000 000	30 000 000			
AKADEMISKA HUS AB-REG-S ECP 0.00000% 08.05.23-08.06.23**	USD		15 000 000	15 000 000			
ALLIANZ AG-REG-S ECP 0.00000% 23.08.22-23.02.23**	USD	10 000 000	10 000 000				
ALLIANZ AG-REG-S ECP 0.00000% 01.09.22-01.03.23**	USD	10 000 000	10 000 000				
ALLIANZ SE ECP 0.00000% 02.08.22-02.02.23**	USD	17 000 000	17 000 000				
ALLIANZ SE REG-S ECP 0.00000% 17.02.23-17.08.23**	USD		11 000 000	11 000 000			
ALLIANZ SE-REG-S ECP 0.00000% 17.08.22-17.02.23**	USD	33 000 000	33 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 02.02.23-02.08.23**	USD		25 000 000	25 000 000			
ALLIANZ SE-REG-S ECP 0.00000% 01.03.23-01.06.23**	USD		10 000 000	10 000 000			
ALLIANZ SE-REG-S ECP 0.00000% 01.06.23-01.12.23**	USD		18 000 000	18 000 000	17 825 914	1.42	
ALLIANZ SE-REG-S ECP 0.00000% 02.08.23-02.02.24**	USD		15 000 000	15 000 000	14 699 088	1.17	
ALLIANZ SE-REG-S ECP 0.00000% 17.08.23-20.02.24**	USD		12 000 000	12 000 000	11 723 742	0.93	
AUSTRALIA & NEW ZEALAND BK ECP 0.00000% 28.04.22-28.10.22**	USD	10 000 000	10 000 000				
AUSTRALIA & NEW ZEALAND BK ECP 0.00000% 24.05.22-24.02.2023**	USD	20 000 000	20 000 000				
AUSTRALIA & NEW ZEALAND BANK ECP 0.00000% 23.05.23-23.10.23**	USD		10 000 000	10 000 000	9 963 864	0.79	
BANQUE FED DU CRE MUTUEL ECP 0.00000% 23.02.23-26.02.24**	USD		20 000 000	20 000 000	19 534 409	1.56	
BANQUE FEDERATIVE DU CR-REG-S ECP 0.00000% 22.08.22-24.02.23**	USD	25 000 000	25 000 000				
BARCLAYS BANK PLC-REG-S ECP 0.00000% 24.07.23-22.07.24**	USD		9 000 000	9 000 000	8 583 920	0.68	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 04.08.23-06.11.23**	USD		20 000 000	20 000 000	19 885 568	1.58	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 15.08.23-16.10.23**	USD		18 000 000	18 000 000	17 953 938	1.43	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 15.06.23-15.08.23**	USD	8 000 000	8 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 02.09.22-04.10.22**	USD	30 000 000	30 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 26.09.22-26.10.22**	USD	25 000 000	25 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 04.10.22-04.01.23**	USD		10 000 000	10 000 000			
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 09.11.22-09.05.23**	USD		40 000 000	40 000 000			
BAYERISCHE LANDESBANK ECP 0.00000% 11.07.22-11.01.23**	USD	15 000 000	15 000 000				
BERLIN HYP AG ECP 0.00000% 18.01.22-17.01.23**	USD	20 000 000	20 000 000				
BERLIN HYP AG ECP 0.00000% 24.08.22-24.02.23**	USD	35 000 000	35 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 26.09.22-26.01.23**	USD	20 000 000	20 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 17.01.23-17.07.23**	USD		20 000 000	20 000 000			
BERLIN HYP AG-REG-S ECP 0.00000% 21.02.23-22.05.23**	USD		18 000 000	18 000 000			
BERLIN HYP AG-REG-S ECP 0.00000% 27.02.23-30.05.23**	USD		7 000 000	7 000 000			

Security		30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
BERLIN HYP AG-REG-S ECP 0.00000% 18.07.23-20.02.24**	USD		25 000 000		25 000 000	24 438 711	1.95	
BGL BNP PARIBAS SA ECP 0.00000% 18.08.22-21.02.23**	USD	18 000 000		18 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 01.02.23-01.08.23**	USD		20 000 000	20 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 24.05.23-24.11.23**	USD		20 000 000		20 000 000	19 826 263	1.58	
BNG BANK NV ECP 0.00000% 23.02.23-23.05.23**	USD		35 000 000	35 000 000				
BQE FEDERATIVE DU CRMUT-REG-S ECP 0.00000% 29.06.22-10.01.23**	USD	30 000 000		30 000 000				
BQE FEDERATIVE DU CRMUT ECP 0.00000% 03.08.22-03.02.23**	USD	20 000 000		20 000 000				
BQE FEDERATIVE DU CRMUT-REG-S ECP 0.00000% 17.01.23-17.08.23**	USD		18 000 000	18 000 000				
BQE FEDERATIVE DU CRMUT-REG-S ECP 0.00000% 15.08.23-17.05.24**	USD		20 000 000		20 000 000	19 276 541	1.54	
BRED - BANQUE POPULAIRE ECP 0.00000% 27.02.23-30.05.23**	USD		5 000 000	5 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 04.08.22-08.02.23**	USD	50 000 000		50 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 03.02.23-03.05.23**	USD		40 000 000	40 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 03.05.23-03.08.23**	USD		35 000 000	35 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 02.06.23-01.12.23**	USD		5 000 000		5 000 000	4 951 218	0.39	
BRED BANQUE POPULAIRE ECP 0.00000% 01.08.23-01.12.23**	USD		30 000 000		30 000 000	29 707 309	2.37	
BRED BANQUE POPULAIRE ECP 0.00000% 25.08.23-05.01.24**	USD		7 000 000		7 000 000	6 896 185	0.55	
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 06.07.22-01.02.23**	USD	30 000 000		30 000 000				
COOPERATIEVE RABOBANK ECP 0.00000% 06.09.22-06.03.23**	USD	5 000 000		5 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 22.09.22-22.03.23**	USD	35 000 000		35 000 000				
COOPERATIEVE RABOBANK ECP 0.00000% 06.01.23-06.10.23**	USD		18 000 000		18 000 000	17 981 120	1.43	
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 12.04.23-12.10.23**	USD		20 000 000		20 000 000	19 961 076	1.59	
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 18.09.23-16.09.24**	USD		6 000 000		6 000 000	5 667 805	0.45	
CREDIT AGRICOLE SA ECP 0.00000% 02.03.23-02.06.23**	USD		5 000 000	5 000 000				
CREDIT AGRICOLE SA ECP 0.00000% 17.04.23-17.07.23**	USD		37 000 000	37 000 000				
CREDIT AGRICOLE SA ECP 0.00000% 02.06.23-04.12.23**	USD		5 000 000		5 000 000	4 948 919	0.39	
CREDIT AGRICOLE SA ECP 0.00000% 17.07.23-17.10.23**	USD		35 000 000		35 000 000	34 905 058	2.78	
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 27.03.23-27.06.23**	USD		15 000 000	15 000 000				
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 28.03.23-28.06.23**	USD		20 000 000	20 000 000				
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 11.05.23-13.11.23**	USD		10 000 000		10 000 000	9 933 249	0.79	
DEN NORSKE BANK ASA ECP 0.00000% 06.06.22-05.06.23**	USD	10 000 000		10 000 000				
DENMARK, KINGDOM OF ECP 0.00000% 06.09.22-06.10.22**	USD	15 000 000		15 000 000				
DEUTSCHE BANK AG ECP 0.00000% 13.07.23-13.10.23**	USD		12 000 000		12 000 000	11 974 527	0.95	
DEUTSCHE BANK/LONDON ECP 0.00000% 22.08.23-22.11.23**	USD		10 000 000		10 000 000	9 917 555	0.79	
DNB BANK ASA ECP 0.00000% 18.10.22-18.04.23**	USD		8 000 000	8 000 000				
DNB BANK ASA ECP 0.00000% 11.01.23-11.07.23**	USD		9 000 000	9 000 000				
DNB BANK ASA ECP 0.00000% 08.02.23-08.08.23**	USD		15 000 000	15 000 000				
DNB BANK ASA ECP 0.00000% 18.04.23-18.10.23**	USD		7 000 000		7 000 000	6 980 290	0.56	
DNB BANK ASA ECP 0.00000% 28.06.23-10.01.24**	USD		10 000 000		10 000 000	9 843 682	0.78	
DNB BANK ASA ECP 0.00000% 08.08.23-08.11.23**	USD		13 000 000		13 000 000	12 922 893	1.03	
DNB BANK ASA ECP 0.00000% 31.08.23-29.08.24**	USD		15 000 000		15 000 000	14 213 337	1.13	
DZ PRIVATBANK SA ECP 0.00000% 10.02.23-09.02.24**	USD		10 000 000		10 000 000	9 796 752	0.78	
DZ PRIVATBANK SA REG-S ECP 0.00000% 27.09.22-27.03.23**	USD	10 000 000		10 000 000				
DZ PRIVATBANK SA REG-S ECP 0.00000% 21.10.22-21.04.23**	USD		10 000 000	10 000 000				
DZ PRIVATBANK SA REG-S ECP 0.00000% 21.04.23-22.01.24**	USD		10 000 000		10 000 000	9 825 000	0.78	
ERSTE ABWICKLUNGSSAN-REG-S ECP 0.00000% 13.07.22-13.01.23**	USD	5 000 000		5 000 000				
EUROFIMA ECP 0.00000% 05.07.22-05.10.22**	USD	38 000 000		38 000 000				
EUROFIMA ECP 0.00000% 27.02.23-04.05.23**	USD		20 000 000	20 000 000				
EUROFIMA EUROPAEISCHE GESELLS ECP 0.00000% 15.08.22-16.11.22**	USD	20 000 000		20 000 000				
EUROFIMA EUROPAEISCHE ECP 0.00000% 16.11.22-16.02.23**	USD		23 500 000	23 500 000				
EUROFIMA EUROPAEISCHE ECP 0.00000% 16.02.23-16.08.23**	USD		24 000 000	24 000 000				
EUROFIMA EUROPAEISCHE ECP 0.00000% 24.05.23-16.06.23**	USD		5 000 000	5 000 000				
EUROFIMA EUROPAEISCHE GESELLS ECP 0.00000% 08.08.23-10.10.23**	USD		10 000 000		10 000 000	9 983 405	0.80	
EUROFIMA EUROPAEISCHE GESELLS ECP 0.00000% 16.08.23-16.10.23**	USD		30 000 000		30 000 000	29 923 131	2.38	
EUROPEAN INVESTMENT BK-REG-S ECP 0.00000% 03.05.23-18.09.23**	USD		10 000 000	10 000 000				
FED CAISSE-REG-S ECP 0.00000% 13.04.23-13.07.23**	USD		15 000 000	15 000 000				
ING BANK NV ECP 0.00000% 15.05.23-15.11.23**	USD		27 000 000		27 000 000	26 809 164	2.14	
ING BANK NV-REG-S ECP 0.00000% 08.08.22-08.02.23**	USD	30 000 000		30 000 000				
ING BANK NV-REG-S ECP 0.00000% 15.11.22-14.11.23**	USD		10 000 000		10 000 000	9 930 860	0.79	
ING BANK NV-REG-S ECP 0.00000% 19.09.23-19.03.24**	USD		2 000 000		2 000 000	1 945 625	0.15	
INSTITUTO DE CREDIT OFF REG-S ECP 0.00000% 05.08.22-07.11.22**	USD	20 000 000		20 000 000				
IRELAND ECP 0.00000% 02.09.22-03.10.22**	USD	43 000 000		43 000 000				
JYSKE BANK A/S ECP 0.00000% 23.05.22-23.11.22**	USD	30 000 000		30 000 000				
JYSKE BANK A/S ECP 0.00000% 01.08.22-01.02.23**	USD	35 000 000		35 000 000				
JYSKE BANK A/S ECP 0.00000% 15.06.23-17.07.23**	USD		8 000 000	8 000 000				
JYSKE BANK A/S ECP 0.00000% 02.08.23-03.11.23**	USD		30 000 000		30 000 000	29 842 745	2.38	
KOREA DEVELOPMENT BANK ECP 0.00000% 16.05.22-16.11.22**	USD	25 000 000		25 000 000				
KOREA DEVELOPMENT BANK ECP 0.00000% 06.03.23-06.06.23**	USD		22 000 000	22 000 000				
KOREA DEVELOPMENT BANK/THE ECP 0.00000% 08.09.23-08.03.24**	USD		2 000 000		2 000 000	1 949 520	0.16	
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 15.09.22-15.03.23**	USD		22 000 000	22 000 000				
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 16.09.22-04.01.23**	USD	15 000 000		15 000 000				

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 06.10.22-06.04.23**	USD	40 000 000	40 000 000				
LA BANQUE POSTALE ECP 0.00000% 21.07.22-23.01.23**	USD	30 000 000	30 000 000				
LA BANQUE POSTALE ECP 0.00000% 28.06.23-28.09.23**	USD	20 000 000	20 000 000				
LA BANQUE POSTALE SA ECP 0.00000% 27.01.23-27.07.23**	USD	20 000 000	20 000 000				
LA BANQUE POSTALE SA-REG-S ECP 0.00000% 21.01.22-20.01.23**	USD	38 000 000	38 000 000				
LA BANQUE POSTALE SA-REG-S ECP 0.00000% 07.10.22-11.04.23**	USD	7 000 000	7 000 000				
LA BANQUE POSTALE SA-REG-S ECP 0.00000% 17.01.23-24.07.23**	USD	10 000 000	10 000 000				
LA BANQUE POSTALE SA-REG-S ECP 0.00000% 27.03.23-27.06.23**	USD	10 000 000	10 000 000				
LANDESBANK BADEN-WUERTEMBERG ECP 0.00000% 27.07.22-27.10.22**	USD	4 000 000	4 000 000				
LANDESBANK BADEN-WUERTEMBERG ECP 0.00000% 01.08.22-01.11.22**	USD	20 000 000	20 000 000				
LANDESBANK BADEN-WURTTTE ECP 0.00000% 01.08.22-01.02.23**	USD	20 000 000	20 000 000				
LANDESBANK BADEN-WURTTTE ECP 0.00000% 18.01.23-18.07.23**	USD	10 000 000	10 000 000				
LANDESBANK BADEN-WURTTTE ECP 0.00000% 07.02.23-07.06.23**	USD	20 000 000	20 000 000				
LANDESBANK HESSEN-REG-S ECP 0.00000% 26.09.22-26.01.23**	USD	20 000 000	20 000 000				
LANDESBANK HESSEN-THURI-REG-S ECP 0.00000% 14.09.22-14.11.22**	USD	55 000 000	55 000 000				
LANDESKREDITBANK B-WUER-REG-S ECP 0.00000% 16.02.23-16.05.23**	USD	8 000 000	8 000 000				
LANDWIRTSCHA RENTENBK REG-S ECP 0.00000% 06.09.22-06.10.22**	USD	10 000 000	10 000 000				
LANSFORSKRINGAR BANK AB ECP 0.00000% 27.10.22-27.01.23**	USD	30 000 000	30 000 000				
LLOYDS TSB BK PLC ECP 0.00000% 28.10.22-30.01.23**	USD	20 000 000	20 000 000				
LLOYDS TSB BK PLC ECP 0.00000% 07.11.22-08.05.23**	USD	30 000 000	30 000 000				
LLOYDS TSB BK PLC ECP 0.00000% 03.01.23-03.07.23**	USD	10 000 000	10 000 000				
LLOYDS TSB BK PLC ECP 0.00000% 17.07.23-17.01.24**	USD	19 000 000		19 000 000	18 673 851	1.49	
LLOYDS TSB BK PLC ECP 0.00000% 11.09.23-09.09.24**	USD	3 000 000		3 000 000	2 836 286	0.23	
MUNICIPALITY FINACE PLC-REG-S ECP 0.00000% 12.05.23-09.06.23**	USD	30 000 000	30 000 000				
MUNICIPALITY FINANC PLC-REG-S ECP 0.00000% 05.09.23-05.02.24**	USD	20 000 000		20 000 000	19 614 499	1.56	
MUNICIPALITY FINANCE PLC ECP 0.00000% 22.09.22-31.10.22**	USD	40 000 000	40 000 000				
MUNICIPALITY FINANCE PLC ECP 0.00000% 31.10.22-30.11.22**	USD	20 000 000	20 000 000				
MUNICIPALITY FINANCE PLC ECP 0.00000% 21.02.23-21.03.23**	USD	5 000 000	5 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 15.03.23-15.06.23**	USD	10 000 000	10 000 000				
NEDERLANDSE WATERSCHAPS BK NV ECP 0.00000% 14.08.23-16.10.23**	USD	30 000 000		30 000 000	29 923 709	2.38	
NETHERLANDS, KINGDOM OF-REG-S ECP 0.00000% 21.11.22-31.01.23**	USD	15 000 000	15 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 09.06.23-09.11.23**	USD	4 000 000		4 000 000	3 975 641	0.32	
NORDEA BANK ABP-REG-S ECP 0.00000% 26.07.23-26.10.23**	USD	15 000 000		15 000 000	14 939 663	1.19	
NRW BANK ECP-REG-S 0.00000% 11.10.22-11.04.23**	USD	30 000 000	30 000 000				
NRW BANK-REG-S ECP 0.00000% 08.05.23-15.05.23**	USD	30 000 000	30 000 000				
NRW BANK ECP-REG-S 0.00000% 03.10.22-11.10.22**	USD	10 000 000	10 000 000				
NRW BANK-REG-S ECP 0.00000% 12.07.23-13.11.23**	USD	40 000 000		40 000 000	39 732 304	3.16	
NV BANK NEDERLANDSE GEMEENTEN ECP 0.00000% 09.08.22-11.10.22**	USD	40 000 000	40 000 000				
NV BANK NEDERLANDSE GEMEENTEN ECP 0.00000% 26.10.22-28.11.22**	USD	20 000 000	20 000 000				
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 26.08.22-26.10.22**	USD	15 000 000	15 000 000				
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 17.07.23-17.10.23**	USD	14 000 000	10 000 000	4 000 000	3 989 269	0.32	
OP CORPORATE BANK PLC ECP 0.00000% 05.11.21-04.11.22**	USD	5 000 000	5 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 06.01.22-05.01.23**	USD	10 000 000	10 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 03.05.22-03.11.22**	USD	10 000 000	10 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 09.05.22-09.11.22**	USD	5 000 000	5 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 09.05.22-08.05.23**	USD	29 000 000	29 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 05.01.23-04.01.24**	USD	10 000 000		10 000 000	9 855 252	0.79	
OP CORPORATE BANK PLC ECP 0.00000% 14.06.23-12.06.24**	USD	30 000 000		30 000 000	28 810 045	2.29	
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 05.10.22-17.01.23**	USD	30 000 000	30 000 000				
SANTANDER UK PLC-REG-S ECP 0.00000% 03.08.22-03.11.22**	USD	20 000 000	20 000 000				
SANTANDER UK PLC-REG-S ECP 0.00000% 14.11.22-14.02.2023**	USD	50 000 000	50 000 000				
SANTANDER UK PLC-REG-S ECP 0.00000% 19.07.23-19.10.23**	USD	30 000 000	10 000 000	20 000 000	19 939 075	1.59	
SBAB BANK AB ECP 0.00000% 05.08.22-06.02.23**	USD	30 000 000	30 000 000				
SBAB BANK AB ECP 0.00000% 24.08.22-25.11.22**	USD	40 000 000	40 000 000				
SBAB BANK AB ECP 0.00000% 25.08.22-27.02.23**	USD	5 000 000	5 000 000				
SBAB BANK AB ECP 0.00000% 08.02.23-08.05.23**	USD	30 000 000	30 000 000				
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 22.05.22-21.02.23**	USD	10 000 000	10 000 000				
SKANDINAVISKA ENSKILD ECP 0.00000% 19.07.22-18.07.23**	USD	5 000 000	5 000 000				
SKANDINAVISKA ENSKIL BK-REG-S ECP 0.00000% 23.01.23-24.07.23**	USD	5 000 000	5 000 000				
SKANDINAVISKA ENSKIL BK-REG-S ECP 0.00000% 08.02.23-08.08.23**	USD	20 000 000	20 000 000				
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 21.02.23-21.08.23**	USD	14 000 000	14 000 000				
SKANDINAVISKA ENSKIL BK-REG-S ECP 0.00000% 07.07.23-05.07.24**	USD	8 000 000		8 000 000	7 646 191	0.61	
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 08.08.23-08.02.24**	USD	11 500 000		11 500 000	11 263 519	0.90	
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 29.08.23-27.08.24**	USD	10 000 000		10 000 000	9 474 197	0.75	
SOCIETE GE-REG-S ECP 0.00000% 21.04.22-21.10.22**	USD	10 000 000	10 000 000				
SOCIETE GENERALE ECP 0.00000% 26.05.22-27.02.23**	USD	35 000 000	35 000 000				
SOCIETE GENERALE-REG-S ECP 0.00000% 05.01.23-05.10.23**	USD	7 000 000		7 000 000	6 993 484	0.56	
SOCIETE GENERALE-REG-S ECP 0.00000% 07.07.23-05.07.24**	USD	15 000 000		15 000 000	14 343 313	1.14	
SWEDBANK AB-REG-S ECP 0.00000% 26.01.23-26.07.23**	USD	20 000 000	20 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 15.05.23-15.11.23**	USD	20 000 000		20 000 000	19 860 485	1.58	

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
SWEDBANK-AB-REG-S ECP 0.00000% 15.05.23-15.08.23**	USD	20 000 000	20 000 000				
SWEDBANK-REG-S ECP 0.00000% 08.11.22-08.05.23**	USD	40 000 000	40 000 000				
SWEDBANK-REG-S ECP 0.00000% 14.11.22-15.05.23**	USD	15 000 000	15 000 000				
THE TORONTO-DOMINION BANK ECP 0.00000% 06.04.23-06.10.23**	USD	5 000 000		5 000 000	4 994 571	0.40	
TORONTO DOMINION BANK ECP 0.00000% 01.12.21-30.11.22**	USD	12 000 000	12 000 000				
TORONTO DOMINION BANK ECP 0.00000% 06.04.22-06.10.22**	USD	12 000 000	12 000 000				
TORONTO DOMINION BANK ECP 0.00000% 25.04.22-25.10.22**	USD	10 000 000	10 000 000				
TORONTO DOMINION BANK ECP 0.00000% 19.07.22-18.07.23**	USD	15 000 000	15 000 000				
TORONTO DOMINION BANK ECP 0.00000% 06.10.22-06.04.23**	USD	30 000 000	30 000 000				
TORONTO DOMINION BANK ECP 0.00000% 08.05.23-08.11.23**	USD	20 000 000		20 000 000	19 876 179	1.58	
TORONTO DOMINION BANK ECP 0.00000% 02.06.23-04.12.23**	USD	6 000 000		6 000 000	5 938 509	0.47	
TOYOTA FINANCE AUSTRALIA LTD ECP 0.00000% 13.10.22-13.04.23**	USD	10 000 000	10 000 000				
TOYOTA FINANCE AUSTRALIA LTD ECP 0.00000% 08.02.23-08.08.23**	USD	30 000 000	30 000 000				
TOYOTA MOTOR FINANCE BV ECP 0.00000% 05.06.23-05.09.23**	USD	14 000 000	14 000 000				
ZUR FIN IRE ECP 0.00000% 05.07.22-04.01.23**	USD	27 000 000	27 000 000				
ZUR FIN IRE ECP 0.00000% 06.07.22-05.01.23**	USD	25 000 000	25 000 000				
ZUR FIN IRE ECP 0.00000% 29.07.22-31.10.22**	USD	5 000 000	5 000 000				
ZUR FIN IRE ECP 0.00000% 31.10.22-29.11.22**	USD	10 000 000	10 000 000				
ZUR FIN IRE ECP 0.00000% 05.01.23-06.07.23**	USD	14 000 000	14 000 000				
ZUR FIN IRE-REG-S ECP 0.00000% 04.01.23-05.07.23**	USD	14 000 000	14 000 000				
ZUR FIN IRE-REG-S ECP 0.00000% 23.02.23-23.08.23**	USD	7 000 000	7 000 000				
ZUR FIN IRE-REG-S ECP 0.00000% 19.05.23-22.11.23**	USD	10 000 000		10 000 000	9 917 555	0.79	
ZUR FIN IRE-REG-S ECP 0.00000% 23.08.23-22.02.24**	USD	7 000 000		7 000 000	6 836 537	0.54	
ZURICH FINANCE IRELAND-REG-S ECP 0.00000% 23.02.23-23.05.23**	USD	10 000 000	10 000 000				
ZURICH FINANCE IRELAND-REG-S ECP 0.00000% 05.07.23-03.10.23**	USD	10 000 000		10 000 000	9 993 926	0.80	
ZURICH FINANCE IRELAND DESIGN ECP 0.00000% 06.07.23-06.10.23**	USD	13 000 000		13 000 000	12 986 188	1.03	
TOTAL USD					886 156 364	70.59	
Total Euro Commercial Papers, zero coupon					886 156 364	70.59	

Treasury bills, zero coupon

USD

FINLAND, REPUBLIC OF-REG-S 0.00000% 15.09.22-18.01.23**	USD	55 000 000	55 000 000				
FINLAND, REPUBLIC OF-REG-S TB 0.00000% 26.04.23-20.03.24**	USD		15 000 000	15 000 000	14 622 456	1.16	
TOTAL USD					14 622 456	1.16	
Total Treasury bills, zero coupon					14 622 456	1.16	
Total Instruments similar to securities					1 081 638 009	86.16	
Total securities and similar instruments					1 192 289 017	94.98	
(thereof in lending)						0.00	
Bank deposits at sight					5 550 143	0.44	
Bank deposits due on time					57 000 000	4.54	
Other assets					550 861	0.04	
Total fund assets					1 255 390 021	100.00	
Short-term bank liabilities					-35 445 949		
Other liabilities					-160 735		
Net fund assets					1 219 783 337		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	21 925 144	1.75
Investments valuation based on market-observed parameters	1 170 363 873	93.23
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 192 289 017	94.98

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

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

Securities Lending

The fund management company does not at present conduct any securities lending transactions.

Repurchase agreements

The fund management company does not at present conduct any repo transactions.

Remuneration of the Fund Management

Flat fee

– Actual flat fee:	
– Class F	0.10% p.a.;
– Class INSTITUTIONAL	0.18% p.a.; ¹
– Class PREFERRED	0.14% p.a.; ²
– Class PREMIER	0.10% p.a.;
– Class I-X	0.00% p.a.;
– Class K-1	0.24% p.a.; ³
– Class P	0.50% p.a.; ⁴
– Class Q	0.24% p.a.; ⁵
– Class QL	0.10% p.a.
– Maximum flat fee as specified in the fund contract:	
– Class F	0.30% p.a.;
– Class INSTITUTIONAL	0.28% p.a.;
– Class PREFERRED	0.25% p.a.;
– Class PREMIER	0.22% p.a.;
– Class I-X	0.00% p.a.;
– Class K-1	0.34% p.a.;
– Class P	0.92% p.a.;
– Class Q	0.24% p.a.;
– Class QL	0.15% p.a.

based on the average net fund assets.

Soft Commission Arrangements

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

¹ The actual flat fee increased from 0.12% to 0.18% p.a. as a result of adjustments made during the year.

² The actual flat fee increased from 0.12% to 0.14% p.a. as a result of adjustments made during the year.

³ The actual flat fee increased from 0.12% to 0.24% p.a. as a result of adjustments made during the year.

⁴ The actual flat fee increased from 0.12% to 0.50% p.a. as a result of adjustments made during the year.

⁵ The actual flat fee increased from 0.12% to 0.24% p.a. as a result of adjustments made during the year.

Total Expense Ratio (TER)

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

TER for the last 12 months:

– Class F	0.10%
– Class INSTITUTIONAL	0.18%
– Class PREFERRED	0.14%
– Class PREMIER	0.10%
– Class I-X	0.00%
– Class K-1	0.24%
– Class P	0.45%
– Class Q	0.24%

TER annualized:

– Class QL	0.12%
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Issue and redemption price

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

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

See in the appendix of the supplementary information.

Exchange rates

CHF 1 = USD 1.09
EUR 1 = USD 1.06

GBP 1 = USD 1.22

UBS (CH) Money Market Fund – CHF

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		2 305 210 739.71	658 178 196.31	704 321 719.01
Class F	CH0106627877			
Net asset value per unit in CHF		94.70	93.96	94.80
Issue and redemption price per unit in CHF ¹		94.70	93.96	94.80
Number of units outstanding		5 545 042.8420	4 640.0000	7 572.0000
Class I-B	CH0048799131			
Net asset value per unit in CHF		882.33	875.25	883.44
Issue and redemption price per unit in CHF ¹		882.33	875.25	883.44
Number of units outstanding		472 327.0270	5 296.6650	5 184.0850
Class INSTITUTIONAL	CH0048799099			
Net asset value per unit in CHF		904.11	897.48	905.47
Issue and redemption price per unit in CHF ¹		904.11	897.48	905.47
Number of units outstanding		347 207.0470	301 588.8580	297 074.0240
Class PREFERRED	CH1255924545	²		
Net asset value per unit in CHF		1 006.51	N/A	N/A
Issue and redemption price per unit in CHF ¹		1 006.51	N/A	N/A
Number of units outstanding		10.0000	N/A	N/A
Class PREMIER	CH1255924685	²		
Net asset value per unit in CHF		1 006.60	N/A	N/A
Issue and redemption price per unit in CHF ¹		1 006.60	N/A	N/A
Number of units outstanding		40 373.2660	N/A	N/A
Class I-X	CH0048799156			
Net asset value per unit in CHF		886.57	879.26	886.79
Issue and redemption price per unit in CHF ¹		886.57	879.26	886.79
Number of units outstanding		893 899.5930	434 954.2210	484 933.9730
Class P	CH1242092943	³		
Net asset value per unit in CHF		1 005.68	N/A	N/A
Issue and redemption price per unit in CHF ¹		1 005.68	N/A	N/A
Number of units outstanding		68 030.7010	N/A	N/A
Class Q	CH1218225378	⁴		
Net asset value per unit in CHF		1 007.42	N/A	N/A
Issue and redemption price per unit in CHF ¹		1 007.42	N/A	N/A
Number of units outstanding		128 666.5630	N/A	N/A
Class QL	CH1282310007	⁵		
Net asset value per unit in CHF		1 002.77	N/A	N/A
Issue and redemption price per unit in CHF ¹		1 002.77	N/A	N/A
Number of units outstanding		18 194.8290	N/A	N/A

¹ see Supplementary information

² Initial subscription: 27.3.2023

³ Initial subscription: 30.1.2023

⁴ Initial subscription: 22.12.2022

⁵ Initial subscription: 25.7.2023

Performance

	Currency	2022/2023	2021/2022	2020/2021
Class F ¹	CHF	0.9%	-0.8%	-0.8%
Class I-B ¹	CHF	0.9%	-0.8%	-0.8%
Class INSTITUTIONAL ¹	CHF	0.8%	-0.8%	-0.8%
Class PREFERRED ¹	CHF	-. ²	-	-
Class PREMIER ¹	CHF	-. ²	-	-
Class I-X ¹	CHF	0.9%	-0.8%	-0.8%
Class P ¹	CHF	-. ²	-	-
Class Q ¹	CHF	-. ²	-	-
Class QL ¹	CHF	-. ²	-	-

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

² 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

France	15.61
Germany	13.93
Switzerland	11.13
Netherlands	9.95
Canada	5.35
Sweden	4.86
Australia	4.82
Finland	4.64
Luxembourg	4.22
Supranationals	2.53
Others	7.91
TOTAL	84.95

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

Statement of assets

	30.9.2023	30.9.2022
Market values	CHF	CHF
Bank deposits		
– at sight	35 577 776.44	85 716 082.08
– Bank deposits due on time	335 000 000.00	0.00
Money market instruments	1 710 993 822.69	390 746 410.76
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	397 242 448.00	200 974 888.00
Other assets	2 945 877.08	1 074 273.15
Total fund assets	2 481 759 924.21	678 511 653.99
Loans	-176 371 117.21	-20 318 014.01
Other liabilities	-178 067.29	-15 443.67
Net fund assets	2 305 210 739.71	658 178 196.31

Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	1 127 535.92	0.36
Income from money market instruments	9 473 905.83	0.00
Negative interest	-124 704.35	-326 513.75
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 501 222.39	1 479 315.78
Purchase of current net income on issue of units	5 061 155.72	-751 950.52
TOTAL income	18 039 115.51	400 851.87
Expenses		
Interest payable	-25 086.56	-233 831.85
Audit expenses	-18 454.40	-18 454.40
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-285 836.07	-240.83
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-51 901.74	-1 306.55
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-387 941.94	-147 686.69
Commission remuneration of the Fund Management in accordance with the fund contract Class PREFERRED	-5.07	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class PREMIER	-33 130.83	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-121 622.55	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-112 956.53	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class QL	-2 001.52	0.00
Other expenses	-9 596.47	-1 819.22
Payment of current net income on redemption of units	-4 316 286.85	1 380 624.19
TOTAL expenses	-5 364 820.53	977 284.65
Net income	12 674 294.98	1 378 136.52
Realized capital gains and losses ¹	-170 136.22	-6 126 175.26
Realized result	12 504 158.76	-4 748 038.74
Unrealized capital gains and losses	5 855 059.92	-113 712.31
Total result	18 359 218.68	-4 861 751.05

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

Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	12 674 294.98	1 378 136.52
Available for distribution	12 674 294.98	1 378 136.52
Less federal withholding tax ¹	-4 436 003.24	-482 347.78
Net income retained for reinvestment	-8 238 291.74	-895 788.74
Balance carried forward	0.00	0.00

Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	658 178 196.31	704 321 719.01
Paid federal withholding tax	-534 325.14	-532 573.73
Balance of unit movements	1 629 207 649.86	-40 749 197.92
Total result	18 359 218.68	-4 861 751.05
Net fund assets at the end of the reporting period	2 305 210 739.71	658 178 196.31

Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
Class F		
Situation at the beginning of the financial year	4 640.0000	7 572.0000
Units issued	12 361 525.5480	132.0000
Units redeemed	-6 821 122.7060	-3 064.0000
Situation at the end of the period	5 545 042.8420	4 640.0000
Difference between units issued and units redeemed	5 540 402.8420	-2 932.0000
Class I-B		
Situation at the beginning of the financial year	5 296.6650	5 184.0850
Units issued	479 839.7710	20 564.5630
Units redeemed	-12 809.4090	-20 451.9830
Situation at the end of the period	472 327.0270	5 296.6650
Difference between units issued and units redeemed	467 030.3620	112.5800
Class INSTITUTIONAL		
Situation at the beginning of the financial year	301 588.8580	297 074.0240
Units issued	473 116.9240	321 486.9790
Units redeemed	-427 498.7350	-316 972.1450
Situation at the end of the period	347 207.0470	301 588.8580
Difference between units issued and units redeemed	45 618.1890	4 514.8340

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Class PREFERRED	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	10.0000	
Units redeemed	0.0000	
Situation at the end of the period	10.0000	
Difference between units issued and units redeemed	10.0000	
Class PREMIER	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	103 385.4740	
Units redeemed	-63 012.2080	
Situation at the end of the period	40 373.2660	
Difference between units issued and units redeemed	40 373.2660	
Class I-X	Number	Number
Situation at the beginning of the financial year	434 954.2210	484 933.9730
Units issued	1 574 334.9740	385 688.2720
Units redeemed	-1 115 389.6020	-435 668.0240
Situation at the end of the period	893 899.5930	434 954.2210
Difference between units issued and units redeemed	458 945.3720	-49 979.7520
Class P	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	81 099.2450	
Units redeemed	-13 068.5440	
Situation at the end of the period	68 030.7010	
Difference between units issued and units redeemed	68 030.7010	
Class Q	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	176 437.0670	
Units redeemed	-47 770.5040	
Situation at the end of the period	128 666.5630	
Difference between units issued and units redeemed	128 666.5630	
Class QL	Number	
Situation at the beginning of the financial year	0.0000	
Units issued	18 813.8820	
Units redeemed	-619.0530	
Situation at the end of the period	18 194.8290	
Difference between units issued and units redeemed	18 194.8290	

Net income retained for reinvestment (accumulation)

Class F

Reinvestment on 8.12.2023

Gross accumulation	CHF	0.50333
Less federal withholding tax ¹	CHF	-0.17617
Net accumulation per unit	CHF	0.32716

Class I-B

Reinvestment on 8.12.2023

Gross accumulation	CHF	4.998
Less federal withholding tax ¹	CHF	-1.749
Net accumulation per unit	CHF	3.249

Class INSTITUTIONAL

Reinvestment on 8.12.2023

Gross accumulation	CHF	4.443
Less federal withholding tax ¹	CHF	-1.555
Net accumulation per unit	CHF	2.888

Class PREFERRED

Reinvestment on 8.12.2023

Gross accumulation	CHF	5.410
Less federal withholding tax ¹	CHF	-1.894
Net accumulation per unit	CHF	3.516

Class PREMIER

Reinvestment on 8.12.2023

Gross accumulation	CHF	5.814
Less federal withholding tax ¹	CHF	-2.035
Net accumulation per unit	CHF	3.779

Class I-X

Reinvestment on 8.12.2023

Gross accumulation	CHF	5.315
Less federal withholding tax ¹	CHF	-1.860
Net accumulation per unit	CHF	3.455

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Class P

Reinvestment on 8.12.2023

Gross accumulation	CHF	3.599
Less federal withholding tax ¹	CHF	-1.260
Net accumulation per unit	CHF	2.339

Class Q

Reinvestment on 8.12.2023

Gross accumulation	CHF	5.038
Less federal withholding tax ¹	CHF	-1.763
Net accumulation per unit	CHF	3.275

Class QL

Reinvestment on 8.12.2023

Gross accumulation	CHF	5.472
Less federal withholding tax ¹	CHF	-1.915
Net accumulation per unit	CHF	3.557

¹ or equalisation payments for unit holders not domiciled in Switzerland according to FTA circular no. 24 Item 2.3.4. in conjunction with Article 34(1) Withholding Tax Ordinance.

Inventory of Fund assets

Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending/ Quantity/ Nominal
Notes, fixed rate								
CHF								
CAISSE DE REFINANCE DE L'HABITAT-REG-S 2.37500% 12-05.03.24*	CHF		30 365 000	3 000 000	27 365 000	27 414 257	1.10	
CAISSE DE REFINANCEMENT DE L'HABITAT 1.37500% 13-15.03.23*	CHF	13 795 000	6 130 000	19 925 000				
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF		6 435 000		6 435 000	6 400 895	0.26	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 11-23.11.23*	CHF		34 060 000		34 060 000	34 046 376	1.37	
EUROPEAN INVESTMENT BANK 1.12500% 12-26.04.23*	CHF		9 415 000	9 415 000				
TOTAL CHF						67 861 528	2.73	
Total Notes, fixed rate						67 861 528	2.73	
Notes, zero coupon								
CHF								
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-16.08.23*	CHF	4 325 000		4 325 000				
TOTAL CHF							0.00	
Total Notes, zero coupon							0.00	
Medium term notes, fixed rate								
CHF								
ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	8 270 000	19 165 000	27 435 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 16-25.10.23*	CHF		3 300 000		3 300 000	3 296 700	0.13	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF		3 495 000		3 495 000	3 442 226	0.14	
BANQUE FEDERAT DU CREDIT MUTUEL-REG-S 0.40000% 19-12.02.24*	CHF		2 000 000		2 000 000	1 989 600	0.08	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF		10 390 000		10 390 000	10 365 064	0.42	
BNG BANK NV 1.12500% 13-19.04.23*	CHF		7 630 000	8 200 000	15 830 000			
BNG BANK NV-REG-S 1.25000% 14-30.04.24*	CHF		13 455 000		13 455 000	13 414 635	0.54	
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.37500% 11-19.04.23*	CHF	6 240 000	8 100 000	14 340 000				
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF	7 025 000		7 025 000				
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF		30 400 000		30 400 000	30 366 560	1.22	
COUNCIL OF EUROPE DEVELOPMENT BANK 1.00000% 14-06.03.23*	CHF	2 950 000		2 950 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.62500% 15-15.09.23*	CHF		13 530 000	13 530 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF		2 145 000		2 145 000	2 125 052	0.09	
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 12-21.02.24*	CHF		17 685 000		17 685 000	17 663 778	0.71	
DEUTSCHE BAHN FINANCE BV 1.37500% 13-24.07.23*	CHF		20 220 000	20 220 000				
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 14-26.08.24*	CHF		14 925 000		14 925 000	14 875 748	0.60	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF		5 705 000		5 705 000	5 656 508	0.23	
EBN BV-REG-S 1.62500% 11-03.10.23*	CHF		22 135 000		22 135 000	22 135 000	0.89	
EUROPEAN INVESTMENT BANK-REG-S 1.50000% 12-02.08.24*	CHF		28 845 000		28 845 000	28 801 733	1.16	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.25300% 18-06.03.23*	CHF	18 215 000	2 000 000	20 215 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF		4 790 000		4 790 000	4 732 041	0.19	
LANSFORSAKRINGAR HYPOTEK AB 1.12500% 13-11.04.23*	CHF	9 000 000		9 000 000				
MUNICIPALITY FINANCE PLC 0.87500% 13-01.02.23*	CHF	6 000 000		6 000 000				
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF		6 000 000		6 000 000	5 940 000	0.24	
NATIONAL AUSTRALIA BANK LTD 1.62500% 13-05.09.23*	CHF		4 880 000	4 880 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF		37 235 000		37 235 000	37 182 871	1.50	
NATIONAL AUSTRALIA BANK LTD 0.25000% 16-19.01.23*	CHF	16 500 000	3 000 000	19 500 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF		15 560 000		15 560 000	15 447 968	0.62	
NEDERLANDSE WATERSCHAPS BANK NV 2.37500% 06-27.01.23*	CHF	18 570 000		18 570 000				
NEDERLANDSE WATERSCHAPS BANK NV-REG-S 1.25000% 12-09.08.24*	CHF		3 795 000		3 795 000	3 777 923	0.15	
NORDEA BANK ABP-REG-S 0.25000% 15-27.11.23*	CHF		1 115 000		1 115 000	1 112 213	0.04	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.87500% 14-29.07.24*	CHF		13 380 000		13 380 000	13 287 678	0.54	
OESTERREICHISCHE KONTROLLBANK AG 1.75000% 12-24.05.23*	CHF	5 250 000		5 250 000				
RABOBANK NEDERLAND NV 3.50000% 07-31.08.23*	CHF		3 515 000	3 515 000				
SHELL INTERNATIONAL FINANCE BV-REG-S 0.37500% 15-21.08.23*	CHF		47 320 000	47 320 000				
SVENSK EXPORTKREDIT AB 1.25000% 13-17.07.23*	CHF	6 500 000	3 400 000	9 900 000				
SVENSKA HANDELSBANKEN AB 1.37500% 12-05.10.22*	CHF	19 205 000		19 205 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF		52 525 000		52 525 000	52 146 820	2.10	
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF		3 180 000	3 180 000				
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF		17 170 000		17 170 000	16 984 564	0.68	
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF		24 770 000		24 770 000	24 636 242	0.99	
WESTPAC SECURITIES NZ LTD/LONDON 0.12500% 17-15.12.22*	CHF	4 820 000		4 820 000				
TOTAL CHF						329 380 921	13.27	
Total Medium term notes, fixed rate						329 380 921	13.27	

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, zero coupon							
CHF							
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 16-16.05.23*	CHF	2 975 000	12 500 000	15 475 000			
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 0.00000% 17-22.11.22*	CHF	12 570 000	5 000 000	17 570 000			
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	765 000	22 965 000	23 730 000			
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-07.11.22*	CHF	6 500 000		6 500 000			
ROCHE KAPITALMARKT AG-REG-S 0.00000% 22-25.11.22*	CHF	24 000 000		24 000 000			
TOTAL CHF						0.00	
Total Bonds, zero coupon						0.00	
Total Securities traded on an exchange					397 242 448	16.01	

Securities traded neither on an exchange nor on a regulated market

Euro Commercial Papers, zero coupon

CHF							
AGENCE CENTRALE ORGANISMES ECP 0.00000% 21.10.22-25.04.23**	CHF		23 000 000	23 000 000			
BANQUE FEDEVE DU CREDIT ECP-REG-S 0.00000% 28.09.22-28.04.23**	CHF	13 000 000		13 000 000			
BNG BANK NV ECP 0.00000% 29.09.23-30.10.23**	CHF		45 000 000	45 000 000	44 938 214	1.81	
TOTAL CHF					44 938 214	1.81	
Total Euro Commercial Papers, zero coupon					44 938 214	1.81	
Total Securities traded neither on an exchange nor on a regulated market					44 938 214	1.81	

Instruments similar to securities

Euro Certificates of Deposit, zero coupon

CHF							
BANK OF MONTREAL/LONDON ECD 0.00000% 09.05.23-09.11.23**	CHF		30 000 000	30 000 000	29 944 200	1.21	
BANK OF MONTREAL/LONDON ECD 0.00000% 12.06.23-06.12.23**	CHF		16 000 000	16 000 000	15 953 493	0.64	
COOPERATIEVE RABOBANK UA-REG-S ECD 0.00000% 15.06.23-15.12.23**	CHF		1 000 000	1 000 000	996 678	0.04	
CREDIT AGRICOLE SA ECD 0.00000% 10.08.23-15.09.23**	CHF		35 000 000	35 000 000			
CREDIT AGRICOLE SAVLONDON ECD 0.00000% 10.02.23-10.08.23**	CHF		25 000 000	25 000 000			
CREDIT AGRICOLE SAVLONDON ECD 0.00000% 15.09.23-15.03.24**	CHF		45 000 000	45 000 000	44 681 400	1.80	
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 22.03.23-22.06.23**	CHF		20 000 000	20 000 000			
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 23.06.23-20.09.23**	CHF		25 000 000	25 000 000			
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 25.09.23-25.01.24**	CHF		35 000 000	35 000 000	34 804 979	1.40	
JYSKE BANK A/S ECD 0.00000% 10.03.23-18.04.23**	CHF		20 000 000	20 000 000			
JYSKE BANK A/S ECD 0.00000% 03.08.23-14.09.23**	CHF		16 000 000	16 000 000			
KOREA DEVELOPMENT BANK ECD 0.00000% 15.11.22-15.05.23**	CHF		21 500 000	21 500 000			
MIZUHO BANK LONDON ECD 0.00000% 09.09.22-09.11.22**	CHF	11 000 000		11 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 10.11.22-10.02.23**	CHF		14 000 000	14 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 10.02.23-10.05.23**	CHF		25 000 000	25 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 15.05.23-17.08.23**	CHF		25 000 000	25 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 19.06.23-15.09.23**	CHF		17 000 000	17 000 000			
MIZUHO BANK LTD/LONDON ECD 0.00000% 17.08.23-17.11.23**	CHF		25 000 000	25 000 000	24 944 771	1.01	
MIZUHO BANK LTD/LONDON ECD 0.00000% 15.09.23-17.11.23**	CHF		20 000 000	20 000 000	19 955 816	0.80	
ROYAL BANK OF CANADA ECD 0.00000% 22.06.23-21.09.23**	CHF		40 000 000	40 000 000			
RYL BK CANADA(LON) ECD 0.00000% 10.05.22-09.05.23**	CHF	15 000 000		15 000 000			
TORONTO-DOMINION BANK ECD 0.00000% 27.09.22-27.03.23**	CHF	11 000 000		11 000 000			
TORONTO-DOMINION BANK ECD 0.00000% 27.03.23-29.08.23**	CHF		25 000 000	25 000 000			
TORONTO-DOMINION BANK ECD 0.00000% 09.06.23-11.12.23**	CHF		32 000 000	32 000 000	31 886 749	1.28	
TORONTO-DOMINION BANK ECD 0.00000% 29.08.23-29.05.24**	CHF		25 000 000	25 000 000	24 687 433	0.99	
TOTAL CHF					227 855 519	9.18	
Total Euro Certificates of Deposit, zero coupon					227 855 519	9.18	

Euro Commercial Papers, zero coupon

CHF							
AGENCE CENTRALE ORGANIS-REG-S ECP 0.00000% 09.06.23-09.08.23**	CHF		16 000 000	16 000 000			
AGENCE CENTRALE ORGANIS-REG-S ECP 0.00000% 09.08.23-29.09.23**	CHF		16 000 000	16 000 000			
AGENCE CENTRALE ORGANISMES S ECP 0.00000% 24.08.22-24.10.22**	CHF	18 000 000		18 000 000			
AGENCE CENTRALE ORGANSE-REG-S ECP 0.00000% 28.04.23-29.09.23**	CHF		40 000 000	40 000 000			
AGENCE CENTRALE ORGANSE-REG-S ECP 0.00000% 03.05.23-29.09.23**	CHF		10 000 000	10 000 000			
AGENCE CENTRALE ORGANSE-REG-S ECP 0.00000% 31.07.23-05.09.23**	CHF		14 000 000	14 000 000			
AUSTRALIA & NEW ZEALAND BK GP ECP 0.00000% 12.10.22-14.03.23**	CHF		13 000 000	13 000 000			
AUSTRALIA & NEW ZEALAND BK GP ECP 0.00000% 14.03.23-14.09.23**	CHF		30 000 000	30 000 000			

Security		30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AUSTRALIA & NEW ZEALAND BK GP ECP 0.00000% 23.03.23-25.09.23**	CHF		20 000 000	20 000 000				
BANQUE ET CAISSE D'EPARGNE ECP 0.00000% 15.08.22-15.03.23**	CHF	20 000 000		20 000 000				
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 10.02.23-12.06.23**	CHF		20 000 000	20 000 000				
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 27.04.23-27.10.23**	CHF		2 000 000		2 000 000	1 997 545	0.08	
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 31.05.23-30.11.23**	CHF		4 000 000		4 000 000	3 989 221	0.16	
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 22.06.22-22.03.24**	CHF		10 000 000		10 000 000	9 927 372	0.40	
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 14.08.23-14.05.24**	CHF		30 000 000		30 000 000	29 712 947	1.20	
BANQUE FEDEVE DU CREDIT ECP-REG-S 0.00000% 09.02.23-13.09.23**	CHF		10 000 000	10 000 000				
BANQUE FEDEVE DU CREDIT ECP-REG-S 0.00000% 26.04.23-31.10.23**	CHF		25 000 000		25 000 000	24 964 532	1.01	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 07.08.23-19.09.23**	CHF		20 000 000	20 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 06.09.23-06.11.23**	CHF		15 000 000		15 000 000	14 974 346	0.60	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 19.09.23-06.11.23**	CHF		35 000 000		35 000 000	34 940 142	1.41	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 21.03.23-21.06.23**	CHF		10 000 000	10 000 000				
BAYERISCHE LANDESBANK ECP 0.00000% 06.07.23-19.09.23**	CHF		15 000 000	15 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 05.06.23-06.09.23**	CHF		15 000 000	15 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 10.02.23-22.05.23**	CHF		10 000 000	10 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 07.02.23-07.08.23**	CHF		15 000 000	15 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 10.12.22-06.02.23**	CHF		13 000 000	13 000 000				
BERLIN HYP AG ECP 0.00000% 06.01.2022-06.10.2022**	CHF	13 000 000		13 000 000				
BERLIN HYP AG ECP 0.00000% 10.10.22-06.03.23**	CHF		13 000 000	13 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 10.02.23-10.07.23**	CHF		12 000 000	12 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 06.03.23-06.06.23**	CHF		14 000 000	14 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 07.06.23-07.09.23**	CHF		28 000 000	28 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 03.08.23-07.09.23**	CHF		12 000 000	12 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 20.01.23-20.07.23**	CHF		18 000 000	18 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 09.05.23-11.09.23**	CHF		25 000 000	25 000 000				
BNG BANK NV ECP 0.00000% 23.02.23-23.05.23**	CHF		20 000 000	20 000 000				
BNG BANK NV ECP 0.00000% 05.07.23-07.08.23**	CHF		20 000 000	20 000 000				
BNG BANK NV ECP 0.00000% 28.07.23-28.08.23**	CHF		20 000 000	20 000 000				
BNG BANK NV ECP 0.00000% 09.08.23-22.09.23**	CHF		30 000 000	30 000 000				
BNP PARIBAS SA ECP 0.00000% 10.02.23-09.05.23**	CHF		12 000 000	12 000 000				
BNP PARIBAS SA ECP 0.00000% 20.07.23-11.09.23**	CHF		21 000 000	21 000 000				
BNP PARIBAS SA ECP 0.00000% 11.09.23-11.03.24**	CHF		45 000 000		45 000 000	44 605 350	1.80	
BRED BANQUE POPULAIRE ECP 0.00000% 01.06.22-01.12.22**	CHF	14 000 000		14 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 01.03.23-01.06.23**	CHF		25 000 000	25 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 21.03.23-30.05.23**	CHF		10 000 000	10 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 02.06.23-08.09.23**	CHF		40 000 000	40 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 08.09.23-03.11.23**	CHF		45 000 000		45 000 000	44 934 980	1.81	
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 05.06.23-01.09.23**	CHF		20 000 000	20 000 000				
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 18.08.23-15.08.24**	CHF		30 000 000		30 000 000	29 489 849	1.19	
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 21.04.23-18.08.23**	CHF		35 000 000	35 000 000				
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 12.09.23-20.11.23**	CHF		25 000 000		25 000 000	24 941 217	1.00	
COMMONWEALTH BANK AUSTRALIA ECP 0.00000% 19.04.23-20.11.23**	CHF		50 000 000		50 000 000	49 886 604	2.01	
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 08.08.22-08.11.22**	CHF	12 000 000		12 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 08.11.22-08.05.23**	CHF		14 000 000	14 000 000				
COOPERATIEVE RABOBANK ECP 0.00000% 10.02.23-14.08.23**	CHF		10 000 000	10 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 22.03.23-22.09.23**	CHF		15 000 000	15 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 08.05.23-08.11.23**	CHF		14 000 000		14 000 000	13 976 757	0.56	
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 25.08.23-26.02.24**	CHF		15 000 000		15 000 000	14 896 963	0.60	
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 25.09.23-25.06.24**	CHF		20 000 000		20 000 000	19 735 057	0.80	
DNB BANK ASA ECP 0.00000% 27.09.22-27.03.23**	CHF	11 000 000		11 000 000				
DNB BANK ASA ECP 0.00000% 13.02.23-13.06.23**	CHF		30 000 000	30 000 000				
DNB BANK ASA ECP 0.00000% 27.03.23-27.09.23**	CHF		25 000 000	25 000 000				
DNB BANK ASA ECP 0.00000% 13.06.23-08.08.23**	CHF		30 000 000	30 000 000				
DNB BANK ASA ECP 0.00000% 08.08.23-27.09.23**	CHF		20 000 000	20 000 000				
DNB BANK ASA ECP 0.00000% 25.08.23-27.11.23**	CHF		35 000 000		35 000 000	34 910 098	1.41	
DZ BANK DT ZENTRAL-GEN-REG-S ECP 0.00000% 22.06.23-22.12.23**	CHF		1 000 000		1 000 000	996 350	0.04	
DZ PRIVATBANK SA ECP 0.00000% 22.08.22-22.02.23**	CHF	16 000 000		16 000 000				
DZ PRIVATBANK SA ECP 0.00000% 19.09.22-22.02.23**	CHF	4 000 000		4 000 000				
DZ PRIVATBANK SA-REG-S ECP 0.00000% 10.02.23-21.08.23**	CHF		20 000 000	20 000 000				
DZ PRIVATBANK SA-REG-S ECP 0.00000% 26.04.23-29.08.23**	CHF		20 000 000	20 000 000				
DZ PRIVATBANK SA-REG-S ECP 0.00000% 21.08.23-16.08.24**	CHF		35 000 000		35 000 000	34 402 769	1.39	
DZ PRIVATBANK SA-REG-S ECP 0.00000% 12.09.23-08.03.24**	CHF		25 000 000		25 000 000	24 801 850	1.00	
ERSTE ABWICKLUNGSAN-REG-S ECP 0.00000% 26.07.23-26.09.23**	CHF		55 000 000	55 000 000				
EUROPEAN INVEST BANK-REG-S ECP 0.00000% 08.08.23-15.09.23**	CHF		25 000 000	25 000 000				
EUROPEAN INVESTMENT BK-REG-S ECP 0.00000% 15.03.23-15.09.23**	CHF		3 000 000	3 000 000				
FMS WERTMANAGEMENT-REG-S ECP 0.00000% 21.03.23-21.04.23**	CHF		40 000 000	40 000 000				
ING BANK NV-REG-S ECP 0.00000% 07.06.22-07.10.22**	CHF	14 000 000		14 000 000				
ING BANK NV-REG-S ECP 0.00000% 07.02.22-07.10.23**	CHF		12 000 000	12 000 000				
ING BANK NV-REG-S ECP 0.00000% 07.02.23-07.08.23**	CHF		15 000 000	15 000 000				
ING BANK NV-REG-S ECP 0.00000% 10.02.23-10.08.23**	CHF		10 000 000	10 000 000				
ING BANK NV-REG-S ECP 0.00000% 13.02.23-14.08.23**	CHF		5 000 000	5 000 000				

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ING BANK NV-REG-S ECP 0.00000% 16.06.23-18.09.23**		CHF	15 000 000	15 000 000			
ING BANK NV-REG-S ECP 0.00000% 07.08.23-18.09.23**		CHF	20 000 000	20 000 000			
ING BANK NV-REG-S ECP 0.00000% 10.08.23-18.09.23**		CHF	15 000 000	15 000 000			
ING BANK NV-REG-S ECP 0.00000% 19.09.23-19.03.24**		CHF	50 000 000		50 000 000	49 637 000	2.00
IRELAND, REPUBLIC OF ECP 0.00000% 14.02.23-20.03.23**		CHF	25 000 000	25 000 000			
IRELAND, REPUBLIC OF ECP 0.00000% 21.06.23-31.08.23**		CHF	50 000 000	50 000 000			
IRELAND, REPUBLIC OF ECP 0.00000% 31.08.23-29.09.23**		CHF	50 000 000	50 000 000			
JYSKE BANK A/S ECP 0.00000% 18.07.22-18.10.22**	12 000 000	CHF		12 000 000			
JYSKE BANK A/S ECP 0.00000% 24.10.22-03.02.23**		CHF	13 000 000	13 000 000			
JYSKE BANK A/S ECP 0.00000% 03.02.23-03.08.23**		CHF	14 000 000	14 000 000			
JYSKE BANK A/S ECP 0.00000% 18.04.23-19.07.23**		CHF	26 000 000	26 000 000			
JYSKE BANK A/S ECP 0.00000% 20.07.23-14.09.23**		CHF	26 000 000	26 000 000			
JYSKE BANK ECP 0.00000% 10.02.23-10.03.23**		CHF	10 000 000	10 000 000			
JYSKE BANK ECP 0.00000% 15.09.23-18.10.23**		CHF	40 000 000		40 000 000	39 966 356	1.61
KOREA DEVELOPMENT BANK ECP 0.00000% 10.05.22-10.11.22**	14 000 000	CHF		14 000 000			
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 15.11.22-15.05.23**		CHF	14 000 000	14 000 000			
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 14.04.23-16.10.23**		CHF	1 000 000		1 000 000	999 317	0.04
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 10.05.23-10.10.23**		CHF	35 000 000		35 000 000	34 984 521	1.41
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 24.07.23-13.09.23**		CHF	30 000 000	30 000 000			
LA BANQUE POSTALE ECP 0.00000% 11.05.23-11.08.23**		CHF	40 000 000	40 000 000			
LA BANQUE POSTALE ECP 0.00000% 27.09.22-27.01.23**	11 000 000	CHF		11 000 000			
LA BANQUE POSTALE ECP 0.00000% 10.02.23-10.05.23**		CHF	25 000 000	25 000 000			
LA BANQUE POSTALE ECP 0.00000% 11.08.23-12.02.24**		CHF	40 000 000		40 000 000	39 738 515	1.60
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 23.02.23-23.05.23**		CHF	25 000 000	25 000 000			
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 07.09.23-12.02.24**		CHF	47 000 000		47 000 000	46 680 539	1.88
LANDESBANK HESSEN ECP 0.00000% 03.05.22-03.11.22**	15 000 000	CHF		15 000 000			
LANDESBANK HESSEN ECP-REG-S 0.00000% 03.11.22-03.05.23**		CHF	14 000 000	14 000 000			
LANDESBANK HESSEN-REG-S ECP 0.00000% 24.07.23-22.08.23**		CHF	40 000 000	40 000 000			
LANDESBANK HESSEN-REG-S ECP 0.00000% 22.08.23-22.05.24**		CHF	45 000 000		45 000 000	44 553 383	1.80
LANDESKEDIT-WUERT BANK-REG-S ECP 0.00000% 15.02.23-17.04.23**		CHF	10 000 000	10 000 000			
LANDESKEDIT-WUERT BANK-REG-S ECP 0.00000% 26.04.23-26.09.23**		CHF	25 000 000	25 000 000			
LANDESKEDIT-WUERT BANK-REG-S ECP 0.00000% 05.06.23-04.09.23**		CHF	30 000 000	30 000 000			
LANDESKEDIT-WUERT BANK-REG-S ECP 0.00000% 14.09.23-16.10.23**		CHF	37 000 000		37 000 000	36 972 415	1.49
LANDESKEDIT-WUERT BANK-REG-S ECP 0.00000% 26.09.23-27.10.23**		CHF	25 000 000		25 000 000	24 969 316	1.01
LANDWIRTSCHAFTLICHE RENTEN-REG-S ECP 0.00000% 12.09.22-12.10.22**	20 000 000	CHF		20 000 000			
LANDWIRTSCHAFTLICHE RENTENBK-REG-S ECP 0.00000% 13.07.23-16.08.23**		CHF	20 000 000	20 000 000			
LANDWIRTSCHAFTLICHE RENTENBK-REG-S ECP 0.00000% 17.08.23-20.10.23**		CHF	30 000 000		30 000 000	29 972 114	1.21
LANDWIRTSCHAFTLICHE REN-REG-S ECP 0.00000% 16.03.23-18.09.23**		CHF	1 000 000	1 000 000			
LANDWIRTSCHAFTLICHE REN-REG-S ECP 0.00000% 07.06.23-07.09.23**		CHF	45 000 000	45 000 000			
LANDWIRTSCHAFTLICHE RENTENBAN ECP 0.00000% 13.06.23-13.07.23**		CHF	20 000 000	20 000 000			
LANDWIRTSCHAFTLICHE REN-REG-S ECP 0.00000% 12.09.23-14.11.23**		CHF	30 000 000		30 000 000	29 937 965	1.21
LANDWIRTSCHAFTLICHE RENT-REG-S ECP 0.00000% 08.03.23-12.04.23**		CHF	40 000 000	40 000 000			
LANSFORSKRINGAR BANK AB ECP 0.00000% 11.04.23-11.10.23**		CHF	20 000 000		20 000 000	19 989 372	0.81
LANSFORSKRINGAR BANK AB ECP 0.00000% 26.04.23-26.10.23**		CHF	15 000 000		15 000 000	14 982 078	0.60
LMA SA ECP 0.00000% 01.09.22-04.10.22**	8 000 000	CHF		8 000 000			
MUNICIPALITY FINANCE-REG-S ECP 0.00000% 27.04.23-27.06.23**		CHF	25 000 000	25 000 000			
MUNICIPALITY FINANCE-REG-S ECP 0.00000% 12.06.23-23.08.23**		CHF	15 000 000	15 000 000			
MUNICIPALITY FINANCE-REG-S ECP 0.00000% 28.06.23-25.09.23**		CHF	45 000 000	45 000 000			
MUNICIPALITY FINANCE PL-REG-S ECP 0.00000% 23.08.23-24.11.23**		CHF	15 000 000		15 000 000	14 960 983	0.60
MUNICIPALITY FINANCE-REG-S ECP 0.00000% 26.09.23-24.11.23**		CHF	40 000 000		40 000 000	39 895 954	1.61
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 27.01.23-27.07.23**		CHF	14 000 000	14 000 000			
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 12.04.23-12.10.23**		CHF	20 000 000		20 000 000	19 988 487	0.81
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 10.05.23-11.09.23**		CHF	25 000 000	25 000 000			
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 27.07.23-11.09.23**		CHF	16 000 000	16 000 000			
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 27.07.23-27.10.23**		CHF	1 000 000		1 000 000	998 761	0.04
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 14.09.23-16.10.23**		CHF	36 000 000		36 000 000	35 972 905	1.45
NRW BANK REG-S ECP 0.00000% 29.09.22-28.02.23**	20 000 000	CHF		20 000 000			
NRW BANK REG-S ECP 0.00000% 16.06.23-19.09.23**		CHF	46 000 000	46 000 000			
OP CORPORATE BANK PLC ECP 0.00000% 24.08.22-24.02.23**	12 000 000	CHF		12 000 000			
OP CORPORATE BANK PLC ECP 0.00000% 13.02.23-15.08.23**		CHF	30 000 000	30 000 000			
OP CORPORATE BANK PLC ECP 0.00000% 24.02.23-24.08.23**		CHF	20 000 000	20 000 000			
OP CORPORATE BANK PLC ECP 0.00000% 15.08.23-09.08.24**		CHF	35 000 000		35 000 000	34 417 124	1.39
OP CORPORATE BANK PLC ECP 0.00000% 25.08.23-26.02.24**		CHF	20 000 000		20 000 000	19 853 826	0.80
REGIE AUTO DES TRANSPORTS RATP CP 0.00000% 03.10.22-17.01.23**		CHF	14 000 000	14 000 000			
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 09.02.23-13.03.23**		CHF	25 000 000	25 000 000			
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 09.03.23-21.04.23**		CHF	30 000 000	30 000 000			
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 21.03.23-23.06.23**		CHF	15 000 000	15 000 000			
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 19.04.23-21.07.23**		CHF	30 000 000	30 000 000			
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 20.06.23-28.09.23**		CHF	20 000 000	20 000 000			
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 21.07.23-21.09.23**		CHF	30 000 000	30 000 000			
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 21.09.23-22.01.24**		CHF	25 000 000		25 000 000	24 864 640	1.00
SOCIETE NATIONALE SNCF ECP 0.00000% 21.06.23-26.07.23**		CHF	40 000 000	40 000 000			

Security	30.9.2022 Quantity/ Nominal	Purchases ¹	Sales ²	30.9.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SOCIETE NATIONALE-REG-S ECP 0.00000% 15.05.23-12.09.23**	CHF	25 000 000	25 000 000				
SOCIETE NATIONALE-REG-S ECP 0.00000% 30.08.23-28.09.23**	CHF	50 000 000	50 000 000				
SOCIETE NATIONALE-REG-S ECP 0.00000% 20.09.23-23.10.23**	CHF	15 000 000		15 000 000	14 985 150	0.60	
SWEDBANK AB ECP 0.00000% 13.04.23-17.10.23**	CHF	35 000 000		35 000 000	34 974 100	1.41	
SWEDBANK AB-REG-S ECP 0.00000% 13.02.23-13.04.23**	CHF	25 000 000	25 000 000				
SWEDBANK-REG-S ECP 0.00000% 12.10.22-13.02.23**	CHF	13 000 000	13 000 000				
SWEDISH EXPORT CREDIT CORP ECP 0.00000% 21.08.23-21.05.24**	CHF	50 000 000		50 000 000	49 489 500	1.99	
TORONTO-DOMINION BANK 0.00000% 13.02.23-13.06.23**	CHF	25 000 000	25 000 000				
TOTAL CHF					1 161 868 267	46.82	
Total Euro Commercial Papers, zero coupon					1 161 868 267	46.82	

Treasury bills, zero coupon

CHF

SWISS NATIONAL BANK BILLS-REG-S TB 0.00000% 06.02.23-08.01.24**	CHF	18 000 000		18 000 000	17 909 100	0.72	
SWISS NATIONAL BAK BILLS-REG-S TB 0.00000% 06.02.23-06.03.23**	CHF	20 000 000	20 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 03.10.22-20.03.23**	CHF	3 000 000	3 000 000				
SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 28.11.22-15.05.23**	CHF	10 000 000	10 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 12.12.22-09.01.23**	CHF	10 000 000	10 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 12.12.22-13.11.23**	CHF	38 000 000		38 000 000	37 920 200	1.53	
SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 27.12.22-23.01.23**	CHF	3 000 000	3 000 000				
SWISS NATIONAL BANK TB-REG-S 0.00000% 09.01.23-06.02.23**	CHF	20 000 000	20 000 000				
SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 09.01.23-11.12.23**	CHF	20 000 000		20 000 000	19 928 000	0.80	
SWISS NATIONAL BANK BILL TB-REG-S 0.00000% 13.02.23-13.03.23**	CHF	30 000 000	30 000 000				
SWISS NATIONAL BANK BILL TB-REG-S 0.00000% 13.02.23-08.05.23**	CHF	44 000 000	44 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 27.02.23-27.03.23**	CHF	25 000 000	25 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 27.02.23-22.05.23**	CHF	26 000 000	26 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 06.03.23-03.04.23**	CHF	20 000 000	20 000 000				
SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 13.03.23-11.04.23**	CHF	15 000 000	15 000 000				
SWISS NATIONAL BANK BILL-REG-S TB 13.03.23-05.06.23**	CHF	15 000 000	15 000 000				
SWISS NATIONAL BANK BILL TB-REG-S 0.00000% 20.03.23-17.04.23**	CHF	30 000 000	30 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 11.04.23-03.07.23**	CHF	25 000 000	25 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 17.04.23-02.10.23**	CHF	35 000 000	35 000 000				
SWISS NATIONAL BANK TB-REG-S 0.00000% 02.05.23-30.05.23**	CHF	35 000 000	35 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 02.05.23-02.04.24**	CHF	10 000 000	5 000 000	5 000 000	4 953 000	0.20	
SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 08.05.23-31.07.23**	CHF	30 000 000	30 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 22.05.23-19.06.23**	CHF	32 000 000	32 000 000				
SWISS NATIONAL BANK-REG-S TB 0.00000% 21.11.22-13.02.23**	CHF	12 000 000	12 000 000				
SWISS NATIONAL BANK-REG-S TB 0.00000% 05.12.22-27.02.23**	CHF	50 000 000	50 000 000				
SWISS NATIONAL BANK-REG-S TB 0.00000% 03.04.23-02.05.23**	CHF	20 000 000	20 000 000				
SWISS NATIONALBANK BILLS 0.00000% 22-17.04.23**	CHF	5 000 000	5 000 000				
SWISS NATIONALBANK BILLS-REG-S TB 0.00000% 14.11.22-16.10.23**	CHF	4 000 000		4 000 000	3 997 200	0.16	
SWISS NATIONALBANK BILLS-REG-S TB 0.00000% 27.03.23-24.04.23**	CHF	15 000 000	15 000 000				
SWISS NATIONALBANK BILLS-REG-S TB 0.00000% 17.04.23-15.05.23**	CHF	15 000 000	15 000 000				
SWISS NATIONALBANK BILLS-REG-S 0.00000% 08.05.23-05.06.23**	CHF	20 000 000	20 000 000				
SWISS NATIONALBANK BILLS-REG-S TB 0.00000% 15.05.23-12.06.23**	CHF	20 000 000	20 000 000				
SWISS NATIONALBANK BILLS-REG-S TB 0.00000% 30.05.23-26.06.23**	CHF	30 000 000	30 000 000				
SWITZERLAND T-BILL-REG-S 21.07.22-20.10.22**	CHF	10 500 000	10 500 000				
SWITZERLAND T-BILL-REG-S 0.00000% 10.11.22-11.05.23**	CHF	24 500 000	24 500 000				
SWITZERLAND TB 0.00000% 12.05.22-10.11.22**	CHF	4 800 000	4 800 000				
SWITZERLAND TB 0.00000% 18.08.22-17.11.22**	CHF	15 000 000	15 000 000				
SWITZERLAND TB REG-S 0.00000% 22-03.11.22**	CHF	3 000 000	3 000 000				
SWITZERLAND TB-REG-S 0.00000% 14.07.22-13.10.22**	CHF	7 000 000	7 000 000				
SWITZERLAND TB-REG-S 0.00000% 08.09.22-08.12.22**	CHF	12 000 000	12 000 000				
SWITZERLAND TB-REG-S 0.00000% 15.09.22-15.12.22**	CHF	16 000 000	16 000 000				
SWITZERLAND TB-REG-S 0.00000% 22-19.01.23**	CHF	14 500 000	14 500 000				
SWITZERLAND TB-REG-S 0.00000% 12.01.23-13.04.23**	CHF	9 000 000	9 000 000				
SWITZERLAND TB-REG-S 0.00000% 19.01.23-20.04.23**	CHF	25 000 000	25 000 000				
SWITZERLAND TB-REG-S 0.00000% 26.01.23-27.04.23**	CHF	25 500 000	25 500 000				
SWITZERLAND TB-REG-S 0.00000% 02.02.23-04.05.23**	CHF	35 000 000	35 000 000				
SWITZERLAND TB-REG-S 0.00000% 09.02.23-10.08.23**	CHF	34 000 000	34 000 000				
SWITZERLAND TB-REG-S 0.00000% 16.02.23-19.05.23**	CHF	34 000 000	34 000 000				
SWITZERLAND TB-REG-S 0.00000% 23.02.23-25.05.23**	CHF	15 000 000	15 000 000				
SWITZERLAND TB-REG-S 0.00000% 06.04.23-06.07.23**	CHF	24 500 000	24 500 000				
SWITZERLAND TB-REG-S 0.00000% 19.05.23-17.08.23**	CHF	22 000 000	22 000 000				
SWITZERLAND TB-REG-S 0.00000% 25.05.23-24.08.23**	CHF	40 000 000	40 000 000				
SWITZERLAND-REG-S TB 0.00000% 29.09.22-30.03.23**	CHF	19 000 000	10 000 000	29 000 000			
SWITZERLAND-REG-S TB 0.00000% 13.10.22-12.01.23**	CHF	22 000 000	22 000 000				
SWITZERLAND-REG-S TB 0.00000% 03.11.22-02.02.23**	CHF	5 000 000	5 000 000				
SWITZERLAND-REG-S TB 0.00000% 17.11.22-16.02.23**	CHF	13 000 000	13 000 000				
SWITZERLAND-REG-S TB 0.00000% 15.12.22-16.03.23**	CHF	7 500 000	7 500 000				

Security	30.9.2022		30.9.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
SWITZERLAND-REG-S TB 0.00000% 05.01.23-06.04.23**	CHF	16 850 000	16 850 000				
SWITZERLAND-REG-S TB 0.00000% 09.03.23-08.06.23**	CHF	25 000 000	25 000 000				
SWITZERLAND-REG-S TB 0.00000% 16.03.23-15.06.23**	CHF	27 500 000	27 500 000				
SWITZERLAND-REG-S TB 0.00000% 23.03.23-22.06.23**	CHF	35 000 000	35 000 000				
SWITZERLAND-REG-S TB 0.00000% 20.04.23-20.07.23**	CHF	35 000 000	35 000 000				
SWITZERLAND-REG-S TB 0.00000% 27.04.23-27.07.23**	CHF	35 500 000	35 500 000				
SWITZERLAND-REG-S TB 0.00000% 04.05.23-03.08.23**	CHF	8 850 000	8 850 000				
SWITZERLAND-REG-S TB 0.00000% 11.05.23-09.11.23**	CHF	35 000 000		35 000 000	34 934 550	1.41	
SWITZERLAND-REG-S TB 0.00000% 01.06.23-31.08.23**	CHF	25 000 000	25 000 000				
SWITZERLAND-REG-S TB 0.00000% 06.07.23-05.10.23**	CHF	50 000 000		50 000 000	49 994 723	2.01	
SWITZERLAND-REG-S TB 0.00000% 17.08.23-16.11.23**	CHF	45 000 000		45 000 000	44 896 500	1.81	
SWITZERLAND-REG-S TB 0.00000% 31.08.23-30.11.23**	CHF	35 000 000		35 000 000	34 897 100	1.41	
SWITZERLAND-REG-S TB 0.00000% 14.09.23-14.12.23**	CHF	27 000 000		27 000 000	26 901 450	1.08	
TOTAL CHF					276 331 823	11.13	
Total Treasury bills, zero coupon					276 331 823	11.13	

Domestic Certificates of Deposits, zero coupon

CHF							
BASLER KANTONALBANK CD 0.00000% 12.08.22-14.11.22**	CHF	20 000 000	20 000 000				
TOTAL CHF						0.00	
Total Domestic Certificates of Deposits, zero coupon						0.00	
Total Instruments similar to securities					1 666 055 609	67.13	
Total securities and similar instruments					2 108 236 271	84.95	
(thereof in lending)						0.00	
Bank deposits at sight					35 577 776	1.43	
Bank deposits due on time					335 000 000	13.50	
Other assets					2 945 877	0.12	
Total fund assets					2 481 759 924	100.00	
Short-term bank liabilities					-176 371 117		
Other liabilities					-178 067		
Net fund assets					2 305 210 740		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	397 242 448	16.01
Investments valuation based on market-observed parameters	1 710 993 823	68.94
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	2 108 236 271	84.95

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

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

Securities Lending

The fund management company does not at present conduct any securities lending transactions.

Repurchase agreements

The fund management company does not at present conduct any repo transactions.

Remuneration of the Fund Management

Flat fee

– Actual flat fee:	
– Class F	0.10% p.a.; ¹
– Class I-B	0.035% p.a.; ²
– Class INSTITUTIONAL	0.18% p.a.; ³
– Class PREFERRED	0.14% p.a.; ⁴
– Class PREMIER	0.10% p.a.; ⁴
– Class I-X	0.00% p.a.; ⁴
– Class P	0.50% p.a.; ⁵
– Class Q	0.24% p.a.; ⁶
– Class QL	0.10% p.a.
– Maximum flat fee as specified in the fund contract:	
– Class F	0.30% p.a.;
– Class I-B	0.07% p.a.;
– Class INSTITUTIONAL	0.28% p.a.;
– Class PREFERRED	0.25% p.a.;
– Class PREMIER	0.22% p.a.;
– Class I-X	0.00% p.a.;
– Class P	0.92% p.a.;
– Class Q	0.24% p.a.;
– Class QL	0.15% p.a.

based on the average net fund assets.

Soft Commission Arrangements

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

¹ During the year, the actual flat fee was adjusted several times from 0.05% to 0.10%.

² During the year, the actual flat fee was adjusted several times from 0.05% to 0.18%.

³ During the year, the actual flat fee was adjusted several times from 0.05% to 0.14%.

⁴ During the year, the actual flat fee was adjusted several times from 0.05% to 0.10%.

⁵ During the year, the actual flat fee was adjusted several times from 0.05% to 0.50%.

⁶ During the year, the actual flat fee was adjusted several times from 0.05% to 0.24%.

Total Expense Ratio (TER)

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

TER for the last 12 months:

– Class F	0.05%
– Class I-B	0.04%
– Class INSTITUTIONAL	0.05%
– Class I-X	0.00%

TER annualized:

– Class PREFERRED	0.10%
– Class PREMIER	0.09%
– Class P	0.42%
– Class Q	0.21%
– Class QL	0.10%

Issue and redemption price

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

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

See in the appendix of the supplementary information.

Appendix to Supplementary information

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

Valuation of the sub-fund's assets

1. Each sub-fund's net asset value (valuation net asset value) and the proportions of the individual classes (percentages) shall be calculated in the currency units of the respective sub-fund at market value as of the close of the financial year and for each day on which units are issued or redeemed. The individual sub-fund's assets are not calculated on days when the stock exchanges or markets in the sub-fund's main investment countries are closed (e.g. bank and stock exchange holidays). However, the fund management company may also calculate the net asset value of a unit ("non-tradable net asset value") on days on which no units are issued or redeemed (cf. 1.7 of the prospectus). Such non-tradable NAVs may be published, but may only be used for the calculation of performance statistics or commissions. Under no circumstances may they be used as a basis for subscription or redemption orders.
2. Investments listed on a stock exchange or traded on another regulated market open to the public are valued at the current prices paid on the main 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 investment schemes are valued using their redemption price or net asset value. If they are listed on a stock exchange or regularly traded on another regulated market open to the public, the fund management company may value them pursuant to prov. 2.
4. The value of money market instruments which are not listed on a stock exchange or traded on another regulated market open to the public is calculated as follows: The valuation price of such investments is based on the respective interest rate curve. The valuation based on the yield curve comprises the two components of interest rate and spread. The following principles are applied: For each money market instrument, the next rates of interest in respect of the residual term are intrapolated. The rate of interest thus established is converted into a market rate, adding a spread which reflects the creditworthiness of the underlying borrower. This spread is adjusted in the event of a significant change in the borrower's credit rating.
5. Bank deposits shall be valued using their exposure amount plus accrued interest. In the event of significant changes in market conditions or the credit rating, the valuation basis for bank deposits on demand is adjusted in line with the new conditions.
6. Derivative financial instruments traded on a stock market or on any other regulated market open to the public, are valued at the current prices paid on the main market. Derivative financial instruments which are not traded on a stock market or on any other regulated market open to the public (OTC derivatives), are valued at the price which would likely be obtained through careful sale at the time of the estimation. In this case, the fund management uses

appropriate and approved evaluation models and principles to determine the current market value.

7. The percentages of the market value of a sub-fund's net assets (sub-funds assets less liabilities) which are to be attributed to the respective unit classes are determined for the first time with the initial issue of multiple unit classes (if they are issued simultaneously) or the initial issue of an additional unit class, on the basis of the inflows to the sub-fund for each unit class. The percentage will be recalculated in any of the following events:
 - a) upon the issue and redemption of units;
 - b) on the cut-off date for distributions, provided (i) such distributions accrue only to individual unit classes (distribution classes) or provided (ii) the distributions of various unit classes as a percentage of the respective net asset value differ, or provided (iii) different commission or cost charges accrue on the distributions of various unit classes as a percentage of the distribution;
 - c) for the calculation of the net asset value, in the context of the allocation of liabilities (including costs and commissions which are due or have accrued) to the various unit classes, provided the liabilities of the various unit classes vary as percentages of their respective net asset values, namely if (i) different commission rates are applied for the different unit classes or if (ii) class-specific cost charges arise;
 - d) for the calculation of net asset value, in terms of the allocation of income or investment income to the various unit classes, provided the income or investment income accrues from transactions which were carried out in the interest of one unit class or in the interest of several unit classes, but not in proportion to their share of net fund assets.

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 unit of the accounting currency of the individual sub-fund.

Basel, 25 January 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) Money Market Fund, Basel

Report on the audit of the annual financial statements



Auditor's opinion

We have audited the annual financial statements of the investment fund

UBS (CH) Money Market Fund

with the sub-funds

- ▶ EUR
- ▶ USD
- ▶ CHF

consisting of the statements of assets as at 30 September 2023, the income statements for the year ending on that date, information on the appropriation of net profit and the disclosure of costs, as well as further details in accordance with Art. 89, para. 1 b–h of the Swiss Federal Act on Collective Investment Schemes (CISA).

In our opinion, the annual financial statements (pages 3 until 53) have been prepared in accordance with the Swiss Federal Act on Collective Investment Schemes, its related ordinances and the fund contract and the prospectus.



Basis for the opinion

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

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



Other information

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

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

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

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



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

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



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

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

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

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

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

Ernst & Young AG

Roland Huwiler
Licensed expert auditor
(Lead Auditor)

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.

Other information

UBS (CH) Money Market Fund – EUR

During the financial year, from 01 October 2022 to 30 September 2023, the ECB increased the official rates in several steps by 325bp to 4%.

The rate hikes by the ECB have been done to counter the high inflation numbers in the Eurozone. The ECB is currently much more focused on inflation than on a potential growth slowdown.

The performance of the fund was positive for the reporting year, consistent with both the EUR money market yield environment and the performance of defensive money market investments. The average maturity was around 75 days at the end of the reporting year.

UBS (CH) Money Market Fund – USD


During the financial year, from 01 October 2022 to 30 September 2023, the FED continued its tightening policy in order to get inflation back under control. In total the FED increased the Fed Fund target by 2.25% in six steps. The overall inflation rate came down from a peak of 9.1% to 3.7% in September 2023, still well above the 2% maximum inflation target.

The performance of the fund was positive for the reporting year, consistent with both the USD money market yield environment and the performance of defensive money market investments. The average maturity was around 70 days at the end of the reporting year.

UBS (CH) Money Market Fund – CHF

During the financial year, from 01 October 2022 to 30 September 2023, the Swiss National Bank continued tightening monetary policy, lifting the Target Rate to 1.75% in order to get inflation back under control. The SNB sees inflation for both 2023 and 2024 at 2.2% and at 1.9% for 2025, and they characterized inflation as being just within the range of price stability on their forecast horizon.

The performance of the fund was positive for the reporting year, consistent with both the CHF money market yield environment and the performance of defensive money market investments. The average maturity was around 100 days at the end of the reporting year.

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