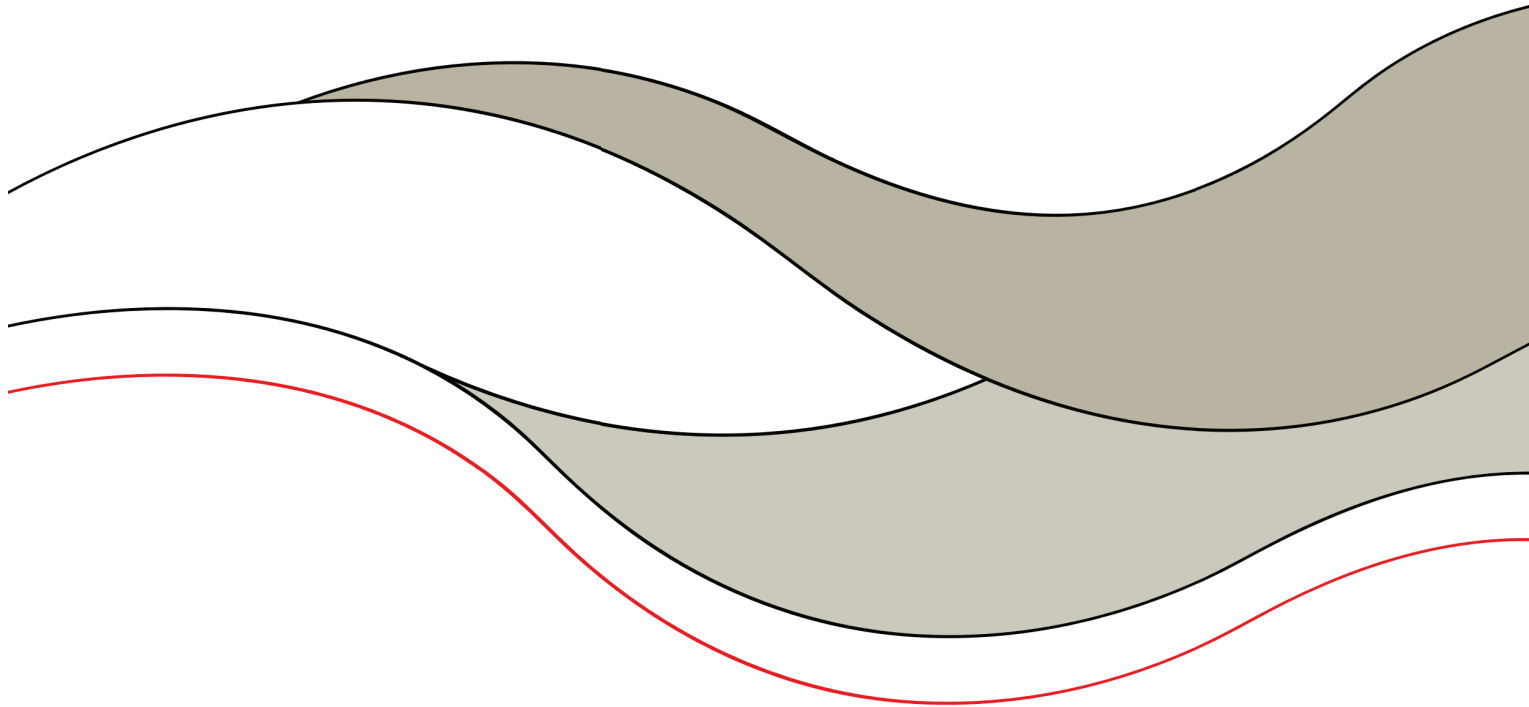


# Annual Report 2022/2023

Audited annual report as of  
30 September 2023



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

UBS (CH) Investment Fund – Bonds CHF Ausland ESG Passive II  
UBS (CH) Investment Fund  
– Bonds CHF Ausland Medium Term ESG Passive II  
UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive  
UBS (CH) Investment Fund – Bonds CHF Ausland Passive  
UBS (CH) Investment Fund – Bonds CHF Inland ESG Passive II  
UBS (CH) Investment Fund  
– Bonds CHF Inland Medium Term ESG Passive II  
UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive  
UBS (CH) Investment Fund – Bonds CHF Inland Passive  
UBS (CH) Investment Fund – Equities Europe Passive  
UBS (CH) Investment Fund – Equities Global Climate Aware II  
UBS (CH) Investment Fund  
– Equities Global Climate Aware (CHF hedged) II  
UBS (CH) Investment Fund – Equities Global Passive  
UBS (CH) Investment Fund – Equities Japan Passive  
UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive

UBS (CH) Investment Fund – Equities Switzerland ESG Passive All II  
UBS (CH) Investment Fund – Equities Switzerland Passive All  
UBS (CH) Investment Fund – Equities Switzerland Passive Large  
UBS (CH) Investment Fund – Equities Switzerland Passive Leader  
UBS (CH) Investment Fund  
– Equities Switzerland Quantitative All Cap Sustainable  
UBS (CH) Investment Fund – Equities USA Passive  
UBS (CH) Investment Fund – Euro Bonds Passive  
UBS (CH) Investment Fund – GBP Bonds Passive  
UBS (CH) Investment Fund  
– Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)  
UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)  
UBS (CH) Investment Fund  
– Global Corporate Bonds Climate Aware (CHF hedged) II  
UBS (CH) Investment Fund – JPY Bonds Passive  
UBS (CH) Investment Fund – USD Bonds Passive  
UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II



# Table of contents

Asset class and ISIN	3
Organization	5
Notices to investors	6
UBS (CH) Investment Fund – Bonds CHF Ausland ESG Passive II	7
UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term ESG Passive II	20
UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive	31
UBS (CH) Investment Fund – Bonds CHF Ausland Passive	44
UBS (CH) Investment Fund – Bonds CHF Inland ESG Passive II	61
UBS (CH) Investment Fund – Bonds CHF Inland Medium Term ESG Passive II	81
UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive	91
UBS (CH) Investment Fund – Bonds CHF Inland Passive	102
UBS (CH) Investment Fund – Equities Europe Passive	125
UBS (CH) Investment Fund – Equities Global Climate Aware II	133
UBS (CH) Investment Fund – Equities Global Climate Aware (CHF hedged) II	163
UBS (CH) Investment Fund – Equities Global Passive	176
UBS (CH) Investment Fund – Equities Japan Passive	185
UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive	197
UBS (CH) Investment Fund – Equities Switzerland ESG Passive All II	209
UBS (CH) Investment Fund – Equities Switzerland Passive All	218
UBS (CH) Investment Fund – Equities Switzerland Passive Large	231
UBS (CH) Investment Fund – Equities Switzerland Passive Leader	239
UBS (CH) Investment Fund – Equities Switzerland Quantitative All Cap Sustainable	245
UBS (CH) Investment Fund – Equities USA Passive	251
UBS (CH) Investment Fund – Euro Bonds Passive	270
UBS (CH) Investment Fund – GBP Bonds Passive	284
UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)	291
UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)	314
UBS (CH) Investment Fund – Global Corporate Bonds Climate Aware (CHF hedged) II	334
UBS (CH) Investment Fund – JPY Bonds Passive	377
UBS (CH) Investment Fund – USD Bonds Passive	386
UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II	397
Appendix to Supplementary information	406
Short report by the statutory auditors	413
Other Information	416

## **Sales restrictions**

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

# Asset class and ISIN

## UBS (CH) Investment Fund –

### **Bonds CHF Ausland ESG Passive II**

I-X CH0594527746

### **Bonds CHF Ausland Medium Term ESG Passive II**

I-X CH1170163906

### **Bonds CHF Ausland Medium Term Passive**

F CH0500537185

I-A1 CH0120248965

I-B CH0122211979

I-X CH0117299278

W CH0356369444

### **Bonds CHF Ausland Passive**

F CH0506063301

I-A1 CH0018234531

I-A2 CH0142362893

I-B CH0018234549

I-X CH0018234564

W CH0356496221

### **Bonds CHF Inland ESG Passive II**

I-A3 CH1137244187

I-X CH0594527738

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

I-X CH1170163914

W CH1266176135

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

I-A1 CH0120249013

I-B CH0122212027

I-X CH0117297561

W CH0356496544

### **Bonds CHF Inland Passive**

F CH0513811049

I-A1 CH0018234580

I-A3 CH0598063177

I-B CH0018234606

I-X CH0018234614

W CH0356496650

### **Equities Europe Passive**

I-A1 CH0015798637

I-B CH0015799569

I-X CH0015799643

(EUR) I-X CH0295355579

W CH0356496742

### **Equities Global Climate Aware II**

I-A1 CH0461918036

I-B CH0461918788

I-X CH0461918796

U-X CH0461918887

### **Equities Global Climate Aware (CHF hedged) II**

I-X CH0515804992

### **Equities Global Passive**

I-A1 CH0017256857

I-B CH0017256865

I-X CH0017256873

W CH0356507415

### **Equities Japan Passive**

I-B CH0017256907

I-X CH0017256915

(JPY) I-X CH0295356619

W CH0356548021

### **Equities Pacific (ex Japan) Passive**

I-A1 CH0033047561

I-B CH0033048098

I-X CH0033048320

(USD) I-X CH0295356635

### **Equities Switzerland ESG Passive All II**

I-X CH0594527720

U-X CH0596284569

### **Equities Switzerland Passive All**

I-A1 CH0015710095

I-A2 CH0111710676

I-A3 CH0116839157

I-B CH0015710145

I-X CH0015710194

W CH0356569118

### **Equities Switzerland Passive Large**

I-A1 CH0015709626

I-B CH0015709675

I-X CH0015709683

W CH0356569407

### **Equities Switzerland Passive Leader**

W CH0389550945

### **Equities Switzerland Quantitative All Cap Sustainable**

I-X CH0016631357

**Equities USA Passive**

I-A1	CH0015799726
I-B	CH0015799742
I-X	CH0015799809
(USD) I-X	CH0295355710
W	CH0356550415

**Euro Bonds Passive**

I-A1	CH0028924543
I-B	CH0028924568
I-X	CH0028924576
Q	CH0439162766
U-X	CH0117874591
W	CH0356561107
(CHF) W	CH0356561453

**GBP Bonds Passive**

I-X	CH0043486809
U-X	CH0117874682

**Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)**

I-A1	CH0022650144
I-X	CH0022650888
W	CH0356561495

**Global Bonds Passive (hedged CHF)**

I-A1	CH0028924592
I-A2	CH0142362158
I-A3	CH0233658506
I-B	CH0028924618
I-X	CH0028924626

**Global Corporate Bonds Climate Aware (CHF hedged) II**

I-X	CH0396385046
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**JPY Bonds Passive**

U-X	CH0117874633
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**USD Bonds Passive**

I-A1	CH0043486577
I-X	CH0043486627
Q	CH0439162816
U-X	CH0117874716
W	CH0356568938
(CHF) W	CH0356569027

**Equities Switzerland Net Zero Aligned II**

I-X	CH1266245997
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# Organization

## Fund Management

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

## Board of Directors

*Michael Kehl*

Chairman

Managing Director, UBS Asset Management  
Switzerland AG, Zurich

*Daniel Brüllmann*

Vice-chairman

Managing Director, UBS Asset Management  
Switzerland AG, Zurich

*Francesca Gigli Prym*

Member

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

*Michèle Sennhauser*

Member

Executive Director, UBS Asset Management  
Switzerland AG, Zurich

*Franz Gysin*

Independent Member

*Werner Strebel*

Independent Member

## Executive Board

*Eugène Del Cioppo*

CEO

*Georg Pfister*

Deputy CEO and Operating Office, Finance, HR

*Urs Fäs*

Real Estate Fund

*Christel Müller*

Business Risk Management

*Thomas Reisser*

Compliance & Operational Risk Control

*Matthias Börlin*

Admin, Custody & Tax Oversight

*Daniel Diaz*

Delegation & Investment Risk Management

*Melanie Gut*

Corporate & Regulatory Governance

*Patric Schläpfer*

Corporate Services

*Hubert Zeller*

White Labelling Solutions Switzerland

## Custodian bank

UBS Switzerland AG, Zurich

## Auditors

Ernst & Young Ltd, Basel

## Transfer of investment decisions

The asset manager for all sub-funds, with the exception of the following, is UBS Asset Management Switzerland AG, Zurich

For – Equities Global Climate Aware (CHF hedged) II  
– Equities Japan Passive  
– Equities Pacific (ex Japan) Passive  
– Equities USA Passive

is until 5th May 2021 UBS Asset Management (UK) Ltd, London and from 6th May 2021 is UBS Asset Management Switzerland AG, Zurich.

and

– Global Corporate Bonds Climate Aware  
(CHF hedged) II

is UBS Asset Management (UK) Ltd, London.

## Transfer of administration

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

## Paying agents

UBS Switzerland AG, Zurich

and its branches in Switzerland

# Notices to investors

## Amendments to the fund contract

### UBS (CH) Investment Fund

- Bonds CHF Ausland ESG Passive II
- Bonds CHF Ausland Medium Term ESG Passive II
- Bonds CHF Ausland Medium Term Passive
- Bonds CHF Ausland Passive
- Bonds CHF Inland ESG Passive II
- Bonds CHF Inland Medium Term ESG Passive II
- Bonds CHF Inland Medium Term Passive
- Bonds CHF Inland Passive
- Equities Europe Passive
- Equities Global Climate Aware II
- Equities Global Climate Aware (CHF hedged) II
- Equities Global Passive
- Equities Japan Passive
- Equities Pacific (ex Japan) Passive
- Equities Switzerland ESG Passive All II
- Equities Switzerland Passive All
- Equities Switzerland Passive Large
- Equities Switzerland Passive Leader
- Equities Switzerland Quantitative All Cap Sustainable
- Equities USA Passive
- Euro Bonds Passive
- GBP Bonds Passive
- Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)
- Global Bonds Passive (hedged CHF)
- Global Corporate Bonds Climate Aware (CHF hedged) II
- JPY Bonds Passive
- USD Bonds Passive
- Equities Switzerland Net Zero Aligned II

### Notice of 12 September 2022

#### 1. Investment policy (§ 8)

Let. K. of the investment policy of the sub-fund “– Equities Europe Passive” shall be amended and in future read as follows at the start:

*“As a fund of funds, this sub-fund’s investment objective is to passively replicate the benchmark specified in the prospectus, with up to 85% of the sub-fund’s assets invested in the target fund “UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive” and up to 40% in the target fund “– Equities UK Passive” and/or “UBS (CH) Institutional Fund – Equities UK Passive II”.”*

Let. N. of the investment policy of the sub-fund “– Equities Global Passive” shall be amended and in future read as follows at the start:

*“As a fund of funds, this sub-fund’s investment objective is to passively replicate the benchmark specified in the prospectus through investments in passive regional target funds, by investing up to 30% of the sub-fund in a single other investment fund (target fund), whereby up to 80% of the sub-fund may be invested in the sub-fund “– Equities USA Passive” and up to 40% of the sub-fund may be invested in the target*

*fund “UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive”. This sub-fund may, in accordance with its risk diversification provisions (§ 15), acquire up to 100% of the units of the target fund “– Equities Canada Passive” and/or “UBS (CH) Institutional Fund – Equities Canada Passive II”, “– Equities Japan Passive”, “– Equities Pacific (ex Japan) Passive”, “– Equities UK Passive” and/or “UBS (CH) Institutional Fund – Equities UK Passive II”, “– Equities USA Passive”, and of the target fund “UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive”.”*

#### 2. Risk diversification (§ 15)

Prov. 10 let. H for the sub-fund “– Equities Global Passive” shall now read as follows:

*“The fund management company may not acquire for a sub-fund’s assets more than 10% of the non-voting equity, debt and/or money market instruments of a single issuer or more than 25% of the units of other collective investment schemes, for investments of the sub-fund in related investment funds up to 100%, provided that the target fund does not charge an issue or redemption commission. This applies to the sub-funds “– Equities Canada Passive” and “UBS (CH) Institutional Fund – Equities Canada Passive II”, “– Equities Japan Passive”, “– Equities Pacific (ex Japan) Passive”, “– Equities UK Passive” and “UBS (CH) Institutional Fund – Equities UK Passive II”, “– Equities USA Passive”, and the target fund “UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive”. Target funds, of which more than 30% of the units are acquired, must have a fund management company and custodian bank belonging to the same group and must have the same redemption frequency.*

*These restrictions do not apply if the gross amount of the debt instruments, money market instruments or units in other collective investment schemes cannot be calculated at the time of the acquisition.”*

Prov. 8 let. I. for the sub-fund “– Equities Europe Passive” shall now read as follows:

*“The fund management company may invest up to a maximum of 10% of a sub-fund’s assets in units of the same sub-fund and up to 85% of the sub-fund’s assets in the target fund “UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive” and up to 40% of the sub-fund’s assets in the target fund “– Equities UK Passive” and/or “Institutional Fund – Equities UK Passive II”, provided that these target funds do not charge an issuing, redemption or management commission.”*

The amendments to the fund contract were approved by the Swiss Financial Market Supervisory Authority FINMA on 13 October 2022. The amendments entered into force on 13 October 2022.



# UBS (CH) Investment Fund – Bonds CHF Ausland ESG Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		519 596 077.64	377 329 178.94	239 813 264.77
<b>Class I-X</b>	<b>CH0594527746</b>			
Net asset value per unit in CHF		926.22	892.97	999.30
Number of units outstanding		560 984.5440	422 556.8840	239 981.5920

## Performance

	Currency	2022/2023	2021/2022	2021
Class I-X	CHF	4.0%	-10.5%	-
Benchmark:				
SBI ESG Foreign AAA-BBB Total Return	CHF	3.2%	-10.6%	-

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

France	16.34
Canada	12.52
Germany	11.69
Supranationals	8.65
United States	8.20
Netherlands	5.39
Australia	5.16
United Kingdom	4.90
Austria	4.24
Sweden	2.99
Others	18.27
<b>TOTAL</b>	<b>98.35</b>

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	5 959 455.65	6 603 859.37
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	515 661 487.98	370 862 983.98
Other assets	2 659 194.01	1 561 910.59
<b>Total fund assets</b>	<b>524 280 137.64</b>	<b>379 028 753.94</b>
Loans	-4 684 060.00	-1 699 575.00
<b>Net fund assets</b>	<b>519 596 077.64</b>	<b>377 329 178.94</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	9 138.04	0.00
Negative interest	-10 593.85	-30 561.85
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	4 408 223.00	2 370 540.90
Purchase of current net income on issue of units	926 963.95	1 236 503.94
<b>TOTAL income</b>	<b>5 333 731.14</b>	<b>3 576 482.99</b>
<b>Expenses</b>		
Audit expenses	-13 069.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-36 444.62	-4 334.92
Payment of current net income on redemption of units	-235 438.39	-613 165.42
<b>TOTAL expenses</b>	<b>-284 952.41</b>	<b>-630 569.74</b>
<b>Net income</b>	<b>5 048 778.73</b>	<b>2 945 913.25</b>
Realized capital gains and losses	-3 199 585.29	-5 712 229.82
<b>Realized result</b>	<b>1 849 193.44</b>	<b>-2 766 316.57</b>
Unrealized capital gains and losses	15 747 934.84	-27 159 396.06
<b>Total result</b>	<b>17 597 128.28</b>	<b>-29 925 712.63</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	5 048 778.73	2 945 913.25
<b>Available for distribution</b>	<b>5 048 778.73</b>	<b>2 945 913.25</b>
Less federal withholding tax <sup>1</sup>	-1 767 072.56	-1 031 069.64
Net income retained for reinvestment	-3 281 706.17	-1 914 843.61
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

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

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net fund assets at the beginning of the financial year	377 329 178.94	239 813 264.77
Paid federal withholding tax	-1 045 250.78	-455 849.11
Balance of unit movements	125 715 021.20	167 897 475.91
Total result	17 597 128.28	-29 925 712.63
<b>Net fund assets at the end of the reporting period</b>	<b>519 596 077.64</b>	<b>377 329 178.94</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	422 556.8840	239 981.5920
Units issued	231 207.7970	314 500.6980
Units redeemed	-92 780.1370	-131 925.4060
<b>Situation at the end of the period</b>	<b>560 984.5440</b>	<b>422 556.8840</b>
Difference between units issued and units redeemed	138 427.6600	182 575.2920

## Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>8.999</b>
Less federal withholding tax <sup>1</sup>	CHF	-3.150
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.849</b>

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

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CHF</b>								
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	2 145 000			2 145 000	2 129 342	0.41	
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF	295 000			295 000	287 950	0.05	
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	2 425 000		425 000	2 000 000	1 770 000	0.34	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF		500 000		500 000	500 000	0.10	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		530 000		530 000	537 950	0.10	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*	CHF	1 670 000		1 670 000				
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF		4 000 000		4 000 000	3 930 000	0.75	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	220 000			220 000	214 192	0.04	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF		600 000		600 000	606 900	0.12	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	500 000			500 000	472 500	0.09	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	475 000	250 000		725 000	619 513	0.12	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	595 000			595 000	578 935	0.11	
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF	285 000		285 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	1 800 000		1 800 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF	150 000		150 000				
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	760 000			760 000	686 280	0.13	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	1 785 000	1 000 000		2 785 000	2 549 668	0.49	
<b>TOTAL CHF</b>						<b>14 883 228</b>	<b>2.84</b>	
<b>Total Notes, fixed rate</b>						<b>14 883 228</b>	<b>2.84</b>	
<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		600 000		600 000	600 900	0.11	
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		3 200 000		3 200 000	3 227 200	0.62	
ABN AMRO BANK NV 3.37500% 06-15.08.31*	CHF	700 000	800 000		1 500 000	1 665 750	0.32	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	475 000			475 000	465 215	0.09	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF		1 200 000		1 200 000	1 199 400	0.23	
ACHMEA BANK NV-REG-S 0.50000% 17-27.10.23*	CHF	955 000		955 000				
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	475 000	600 000		1 075 000	1 034 150	0.20	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	475 000			475 000	472 388	0.09	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	955 000			955 000	935 805	0.18	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 960 000			1 960 000	1 950 004	0.37	
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF		650 000		650 000	652 600	0.12	
AGENCE FRANCAISE DE DEVELOPPEMENT 2.62500% 10-18.02.25*	CHF	960 000			960 000	969 600	0.18	
AGENCE FRANCAISE DE DEVELOPPEMENT 1.87500% 10-12.11.29*	CHF	195 000			195 000	195 878	0.04	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	1 190 000			1 190 000	1 151 920	0.22	
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	1 190 000	2 000 000	690 000	2 500 000	2 291 250	0.44	
AKADEMISKA HUS AB-REG-S 0.78000% 22-24.05.28*	CHF	2 000 000			2 000 000	1 916 000	0.37	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF		1 600 000		1 600 000	1 614 400	0.31	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF		800 000		800 000	792 000	0.15	
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	2 470 000			2 470 000	2 297 100	0.44	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	200 000			200 000	191 600	0.04	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	955 000		955 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	1 195 000			1 195 000	1 123 300	0.21	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	480 000			480 000	432 000	0.08	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	950 000	1 630 000	2 580 000				
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	715 000			715 000	643 143	0.12	
ASB FINANCE LTD/LONDON-REG-S 0.45000% 19-30.01.25*	CHF	955 000	1 000 000		1 955 000	1 912 772	0.36	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	450 000			450 000	437 625	0.08	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	1 260 000	450 000		1 710 000	1 633 050	0.31	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	955 000	1 000 000		1 955 000	1 791 758	0.34	
AUCHAN HOLDING SA-REG-S 1.50000% 14-03.06.24*	CHF	570 000			570 000	564 186	0.11	
AUCKLAND COUNCIL 1.12500% 13-07.02.24*	CHF	390 000		390 000				
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*	CHF	835 000			835 000	829 573	0.16	
AUCKLAND COUNCIL-REG-S 1.66000% 22-18.10.27*	CHF		2 000 000	1 380 000	620 000	617 830	0.12	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF		700 000		700 000	702 450	0.13	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF		700 000		700 000	710 150	0.14	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	620 000			620 000	573 810	0.11	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	835 000			835 000	815 879	0.16	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	1 425 000			1 425 000	1 218 375	0.23	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	500 000			500 000	476 500	0.09	

Security		30.9.2022			30.9.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	595 000	400 000		995 000	921 868	0.18	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	475 000			475 000	441 513	0.08	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	600 000			600 000	555 000	0.11	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*	CHF	480 000			480 000	447 360	0.09	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	595 000			595 000	582 267	0.11	
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF	1 280 000			1 280 000	1 231 360	0.23	
BANCO SANTANDER CHILE-REG-S 0.35000% 16-30.05.25*	CHF	245 000		200 000	45 000	43 605	0.01	
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	485 000		485 000				
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 240 000	1 735 000		2 975 000	2 919 368	0.56	
BANCO SANTANDER CHILE-REG-S 0.13500% 19-29.08.29*	CHF	480 000			480 000	408 000	0.08	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	905 000	500 000		1 405 000	1 307 353	0.25	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF		4 135 000		4 135 000	4 081 245	0.78	
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF		2 000 000		2 000 000	1 815 000	0.35	
BANCO SANTANDER SA-REG-S 1.32750% 22-10.06.25*	CHF		500 000		500 000	492 500	0.09	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF		1 200 000		1 200 000	1 202 400	0.23	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF		2 000 000		2 000 000	1 994 000	0.38	
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	955 000			955 000	841 833	0.16	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	585 000			585 000	522 990	0.10	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	3 960 000			3 960 000	3 823 380	0.73	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	1 250 000	600 000		1 850 000	1 570 650	0.30	
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	960 000			960 000	866 400	0.17	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	2 195 000			2 195 000	2 077 568	0.40	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		1 800 000		1 800 000	1 808 100	0.34	
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF		1 300 000		1 300 000	1 320 800	0.25	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		1 300 000		1 300 000	1 305 200	0.25	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	905 000		905 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	390 000		390 000				
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	595 000			595 000	564 358	0.11	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	860 000			860 000	772 710	0.15	
BANQUE FEDERAT DU CREDIT MUTUEL-REG-S 0.40000% 19-12.02.24*	CHF	475 000		475 000				
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF		2 800 000		2 800 000	2 853 200	0.54	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	1 645 000	500 000		2 145 000	2 027 025	0.39	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 2.00000% 14-22.05.24*	CHF	595 000		595 000				
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF	1 215 000		1 215 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	1 190 000			1 190 000	1 145 375	0.22	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	480 000			480 000	462 960	0.09	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25000% 21-21.06.29*	CHF	770 000	1 000 000		1 770 000	1 568 220	0.30	
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 0.15000% 21-06.03.28*	CHF	1 000 000			1 000 000	910 500	0.17	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF		600 000		600 000	583 500	0.11	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	475 000	2 690 000	1 475 000	1 690 000	1 662 453	0.32	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF		800 000		800 000	802 000	0.15	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	1 540 000			1 540 000	1 497 650	0.29	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF		800 000		800 000	808 400	0.15	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF		1 200 000		1 200 000	1 184 400	0.23	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	955 000	800 000	755 000	1 000 000	884 500	0.17	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	855 000	1 515 000	970 000	1 400 000	1 269 800	0.24	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	900 000	450 000		1 350 000	1 316 925	0.25	
BERLIN-HANNOVERSCHE HYPOTHKBNK-REG-S 0.25000% 21-10.03.31*	CHF	605 000			605 000	518 485	0.10	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	715 000			715 000	597 025	0.11	
BNG BANK NV 1.68750% 23-19.05.30*	CHF		1 000 000		1 000 000	1 000 500	0.19	
BNG BANK NV 1.79250% 23-24.04.28*	CHF		3 300 000		3 300 000	3 326 512	0.63	
BNG BANK NV 2.12500% 10-09.11.29*	CHF	480 000			480 000	492 000	0.09	
BNG BANK NV 2.50000% 05-21.07.25*	CHF	3 290 000	2 200 000	1 290 000	4 200 000	4 256 700	0.81	
BNG BANK NV-REG-S 1.25000% 14-30.04.24*	CHF	1 715 000		1 715 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000			800 000	738 000	0.14	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF		1 200 000	800 000	400 000	401 800	0.08	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	1 200 000	1 000 000		2 200 000	2 228 600	0.43	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	800 000			800 000	735 200	0.14	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	800 000	400 000		1 200 000	1 089 600	0.21	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	1 000 000	3 000 000	1 000 000	3 000 000	2 772 000	0.53	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF		800 000		800 000	809 874	0.15	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	400 000			400 000	360 400	0.07	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	625 000	375 000		1 000 000	978 000	0.19	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	260 000			260 000	257 400	0.05	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	1 435 000			1 435 000	1 289 348	0.25	
BPCE SA-REG-S 2.65500% 23-12.06.30*	CHF		1 400 000		1 400 000	1 416 100	0.27	
BUNDESIMMOBILIEN GESELLSCHAFT MBH 3.12500% 06-01.09.31*	CHF	730 000			730 000	791 320	0.15	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.30000% 17-12.11.27*	CHF	1 200 000			1 200 000	1 129 200	0.22	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	1 000 000			1 000 000	974 000	0.19	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 22-28.11.29*	CHF		1 000 000		1 000 000	996 000	0.19	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF		600 000		600 000	596 100	0.11	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	1 000 000			1 000 000	930 000	0.18		
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 685 000		800 000	885 000	850 928	0.16		
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	1 670 000			1 670 000	1 560 615	0.30		
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	1 190 000			1 190 000	1 155 490	0.22		
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	300 000			300 000	293 640	0.06		
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	1 100 000	500 000		1 600 000	1 494 400	0.29		
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	1 645 000	1 000 000	645 000	2 000 000	1 909 000	0.36		
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF		400 000		400 000	393 200	0.07		
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	715 000			715 000	688 188	0.13		
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	885 000			885 000	829 688	0.16		
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	480 000			480 000	469 200	0.09		
CENTRAL AMERICAN BANK ECO INTEGRAT-REG-S 0.11000% 21-15.12.28*	CHF	1 050 000			1 050 000	938 175	0.18		
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF	390 000		390 000					
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	955 000	2 750 000	3 705 000					
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	715 000			715 000	694 265	0.13		
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	1 750 000			1 750 000	1 469 125	0.28		
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	2 500 000		1 000 000	1 500 000	1 425 000	0.27		
CIE DE FINANCEMENT FONCIER SA 1.83750% 23-18.07.30*	CHF		1 000 000		1 000 000	998 000	0.19		
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	400 000			400 000	394 000	0.08		
COMMERZBANK AG 3.12500% 06-14.07.25*	CHF	1 345 000			1 345 000	1 372 573	0.26		
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	480 000		480 000					
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	700 000			700 000	708 050	0.14		
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF		1 000 000		1 000 000	1 006 000	0.19		
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF		1 200 000		1 200 000	1 224 600	0.23		
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	1 750 000			1 750 000	1 666 000	0.32		
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	960 000	1 000 000		1 960 000	1 727 740	0.33		
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	1 195 000			1 195 000	1 080 280	0.21		
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	920 000			920 000	795 800	0.15		
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	430 000			430 000	422 045	0.08		
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	730 000			730 000	703 355	0.13		
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF		2 300 000		2 300 000	2 306 900	0.44		
COMPAGNIE DE FINANCEMENT FONCIER 2.50000% 06-24.02.31*	CHF	1 800 000			1 800 000	1 870 200	0.36		
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 1.50000% 14-19.02.24*	CHF	200 000		200 000					
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF		6 200 000		6 200 000	6 218 600	1.19		
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF		2 400 000	1 000 000	1 400 000	1 396 500	0.27		
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	1 300 000			600 000	1 900 000	1 780 300	0.34	
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF		480 000		480 000	478 560	0.09		
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	1 070 000	600 000		1 670 000	1 594 850	0.30		
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	2 670 000			2 670 000	2 559 195	0.49		
CORPORACION ANDINA DE FOMENTO 0.30400% 16-16.09.24*	CHF	65 000			65 000	63 837	0.01		
CORPORACION ANDINA DE FOMENTO 0.51000% 16-16.09.26*	CHF	145 000			145 000	137 388	0.03		
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 670 000			2 670 000	2 593 905	0.49		
COUNCIL OF EUROPE DEVELOPMENT BANK 1.62500% 23-30.06.29*	CHF		700 000		700 000	703 150	0.13		
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	720 000			720 000	715 752	0.14		
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF	530 000		530 000					
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	715 000	2 000 000	1 715 000	1 000 000	956 500	0.18		
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	805 000			805 000	771 190	0.15		
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	955 000			955 000	917 278	0.17		
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF	955 000	600 000		1 555 000	1 464 033	0.28		
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	955 000	1 000 000		1 955 000	1 886 575	0.36		
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	1 465 000		1 000 000	465 000	434 078	0.08		
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF	1 415 000			1 415 000	1 310 998	0.25		
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	1 290 000			1 290 000	1 166 805	0.22		
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF		400 000		400 000	398 800	0.08		
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	715 000			715 000	634 920	0.12		
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	595 000			595 000	526 575	0.10		
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF		800 000		800 000	806 800	0.15		
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		1 200 000		1 200 000	1 201 848	0.23		
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF	890 000	155 000	1 045 000					
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	595 000	1 000 000	1 000 000	595 000	586 670	0.11		
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	480 000			480 000	456 240	0.09		
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	460 000		460 000					
CREDIT AGRICOLE SA LONDON-REG-S 0.20000% 18-30.10.23*	CHF	345 000		345 000					
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	600 000			600 000	582 900	0.11		
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	620 000	1 000 000		1 620 000	1 461 240	0.28		
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	800 000	600 000		1 400 000	1 323 000	0.25		
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	595 000			595 000	508 725	0.10		
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	740 000			740 000	673 030	0.13		
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	2 400 000	800 000	800 000	2 400 000	2 455 200	0.47		
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF		200 000		200 000	199 400	0.04		
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF		1 000 000		1 000 000	1 010 500	0.19		

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	455 000			455 000	453 408	0.09	
CREDIT AGRICOLE SA/LONDON-REG-S 0.62500% 17-12.07.24*	CHF	475 000		475 000				
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	700 000			700 000	617 050	0.12	
CREDIT SUISSE GUERNSEY LTD 3.12500% 10-12.11.30*	CHF		400 000		400 000	407 400	0.08	
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 12-21.02.24*	CHF	530 000		530 000				
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF	1 200 000	800 000	600 000	1 400 000	1 351 000	0.26	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF		200 000		200 000	181 500	0.03	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	2 570 000	1 500 000	1 000 000	3 070 000	2 890 405	0.55	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	1 685 000			1 685 000	1 529 138	0.29	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	550 000			550 000	474 925	0.09	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	3 265 000	1 000 000	865 000	3 400 000	2 896 800	0.55	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	2 010 000			2 010 000	1 604 985	0.31	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF	1 435 000			1 435 000	1 261 365	0.24	
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF	1 500 000			1 500 000	1 509 750	0.29	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF		1 750 000	750 000	1 000 000	1 048 000	0.20	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF		3 000 000		3 000 000	2 983 500	0.57	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	1 430 000	1 500 000	930 000	2 000 000	1 747 000	0.33	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		1 200 000		1 200 000	1 203 000	0.23	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	475 000		475 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	1 515 000		1 515 000				
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF		600 000		600 000	579 600	0.11	
DNB BOLIGKREDIT AS 2.00000% 10-02.09.30*	CHF	225 000			225 000	225 450	0.04	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	1 525 000			1 525 000	1 515 850	0.29	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF		1 400 000		1 400 000	1 407 700	0.27	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		1 100 000		1 100 000	1 102 486	0.21	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF		800 000		800 000	793 200	0.15	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	800 000			800 000	800 800	0.15	
E.ON SE 1.86000% 22-05.12.25*	CHF		500 000	500 000				
E.ON SE 2.50250% 22-05.12.29*	CHF		800 000	800 000				
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	2 855 000		2 855 000				
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	1 655 000			1 655 000	1 561 493	0.30	
ENGIE SA-REG-S 1.62500% 12-09.10.24*	CHF	840 000		840 000				
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	955 000			955 000	852 815	0.16	
EUROPEAN INVESTMENT BANK 3.12500% 06-30.06.36*	CHF	1 165 000			1 165 000	1 354 895	0.26	
EUROPEAN INVESTMENT BANK-REG-S 1.50000% 12-02.08.24*	CHF	2 860 000	1 000 000	3 860 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF		2 600 000		2 600 000	2 514 200	0.48	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF		990 000		990 000	978 021	0.19	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	715 000	2 200 000		2 915 000	2 662 853	0.51	
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	950 000		950 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	715 000			715 000	685 328	0.13	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	1 240 000		500 000	740 000	685 980	0.13	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	955 000			955 000	897 700	0.17	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	955 000			955 000	928 260	0.18	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		1 035 000		1 035 000	1 039 233	0.20	
GRAND CITY PROPERTIES SA-REG-S 0.95600% 18-01.09.26*	CHF	145 000			145 000	123 395	0.02	
GRAND CITY PROPERTIES SA-REG-S 0.57000% 19-24.06.24*	CHF		1 000 000		1 000 000	965 100	0.18	
HYPO NOE GRUPPE BANK AG 0.12500% 16-17.10.23*	CHF	475 000		475 000				
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	475 000			475 000	464 123	0.09	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	1 465 000		1 465 000				
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	475 000	600 000		1 075 000	1 037 913	0.20	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	475 000	400 000		875 000	774 813	0.15	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	1 095 000			1 095 000	944 438	0.18	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 20-27.03.30*	CHF	145 000			145 000	123 250	0.02	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	175 000			175 000	155 488	0.03	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	715 000	600 000		1 315 000	1 253 195	0.24	
HYPO VORARLBERG BANK AG-REG-S 1.87500% 23-13.09.30*	CHF		700 000		700 000	699 650	0.13	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	1 190 000			1 190 000	1 145 970	0.22	
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	1 210 000		1 210 000				
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	1 200 000			1 200 000	1 177 320	0.22	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF		800 000		800 000	770 000	0.15	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF		2 100 000		2 100 000	1 848 000	0.35	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF		1 500 000		1 500 000	1 475 250	0.28	
KOMMUNALBANKEN-REG-S 0.54500% 22-28.04.28*	CHF	835 000			835 000	792 833	0.15	
KOMMUNALKREDIT AUSTRIA AG 3.37500% 06-22.06.26*	CHF	1 070 000		1 000 000	2 070 000	2 118 645	0.40	
KOMMUNEKREDIT 2.87500% 06-13.10.31*	CHF	2 850 000			2 850 000	3 090 825	0.59	
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF	955 000			955 000	919 665	0.18	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	1 095 000			1 095 000	1 061 055	0.20	
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 05-25.08.25*	CHF	2 905 000			2 905 000	2 952 933	0.56	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF		1 000 000		1 000 000	1 019 000	0.19	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF	1 400 000			1 400 000	1 425 900	0.27	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF		600 000		600 000	600 858	0.11	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
LANDESKREDITBANK B-WUERITT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF	500 000			500 000	494 250	0.09	
LANSFORSAKRINGAR HYPOTEK AB-REG-S 0.87500% 14-16.09.24*	CHF	715 000		715 000				
LANSFORSAKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	955 000			955 000	915 845	0.17	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	1 300 000			1 300 000	1 277 120	0.24	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	1 000 000	600 000	600 000	1 000 000	897 000	0.17	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF		2 600 000		2 600 000	2 603 900	0.50	
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF	955 000		955 000				
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	1 530 000	400 000		1 930 000	1 745 685	0.33	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	1 685 000			1 685 000	1 563 680	0.30	
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	1 195 000			1 195 000	1 104 180	0.21	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	715 000	1 800 000	515 000	2 000 000	1 691 000	0.32	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	485 000			485 000	398 428	0.08	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF		400 000		400 000	407 000	0.08	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	600 000			600 000	584 280	0.11	
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	295 000		295 000				
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	595 000	200 000		795 000	762 803	0.15	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	1 070 000			1 070 000	991 355	0.19	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	1 195 000	400 000		1 595 000	1 437 095	0.27	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	1 100 000			1 100 000	966 350	0.18	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	100 000	1 400 000		1 500 000	1 499 250	0.29	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	1 275 000		1 275 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	760 000	420 000		1 180 000	1 153 568	0.22	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	775 000			775 000	686 263	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	570 000		570 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	1 815 000			1 815 000	1 707 915	0.33	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	595 000			595 000	583 219	0.11	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	1 390 000		1 390 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	525 000			525 000	480 900	0.09	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-10.05.30*	CHF	980 000			980 000	879 060	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	1 265 000			1 265 000	1 107 508	0.21	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	115 000			115 000	105 685	0.02	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	1 200 000			1 200 000	1 140 000	0.22	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	200 000			200 000	184 900	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	1 365 000	800 000		2 165 000	1 847 828	0.35	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	995 000			995 000	743 265	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	490 000			490 000	385 140	0.07	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF	3 000 000		2 000 000	1 000 000	899 500	0.17	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	800 000			800 000	761 200	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	475 000			475 000	457 900	0.09	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	1 200 000	3 100 000	2 000 000	2 300 000	2 248 250	0.43	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF		1 400 000	600 000	800 000	798 000	0.15	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF		600 000		600 000	608 787	0.12	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		1 000 000		1 000 000	996 500	0.19	
MUNICIPALITY FINANCE PLC 2.37500% 11-30.03.26*	CHF	955 000	600 000		1 555 000	1 580 658	0.30	
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF	950 000			950 000	940 975	0.18	
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF	1 000 000		1 000 000				
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	480 000	850 000	430 000	900 000	763 650	0.15	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF	955 000		955 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	950 000		950 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	950 000	1 300 000	1 000 000	1 250 000	1 164 375	0.22	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	960 000			960 000	860 160	0.16	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	955 000	500 000		1 455 000	1 346 603	0.26	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.56500% 22-03.02.31*	CHF	485 000	1 000 000	485 000	1 000 000	889 000	0.17	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF		1 000 000		1 000 000	977 000	0.19	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		1 000 000		1 000 000	1 002 500	0.19	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF		1 250 000		1 250 000	1 256 250	0.24	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	720 000			720 000	624 960	0.12	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	1 300 000			1 300 000	1 257 100	0.24	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		800 000		800 000	802 400	0.15	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF		1 000 000		1 000 000	979 500	0.19	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		1 400 000		1 400 000	1 410 500	0.27	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF		1 400 000		1 400 000	1 409 100	0.27	
NEDERLANDSE WATERSCHAPSBANK NV 3.25000% 06-07.08.29*	CHF	2 050 000			2 050 000	2 223 225	0.42	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.37500% 12-13.09.27*	CHF	1 000 000	1 000 000		2 000 000	1 977 000	0.38	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.25000% 12-09.08.24*	CHF	480 000		480 000				
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.62500% 17-21.08.37*	CHF	845 000			845 000	719 095	0.14	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.00200% 21-04.03.41*	CHF	1 490 000			1 490 000	1 083 230	0.21	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	2 630 000			2 630 000	2 485 350	0.47	
NESTLE HOLDINGS INC-REG-S 0.55000% 17-04.10.32*	CHF	720 000			720 000	648 720	0.12	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 19-06.12.39*	CHF	595 000			595 000	453 688	0.09	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	3 105 000	1 000 000		4 105 000	3 811 493	0.73	



Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	2 725 000		1 000 000		1 725 000	1 525 763	0.29	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 21-23.07.30*	CHF	2 275 000				2 275 000	1 966 738	0.38	
NEW YORK LIFE GLOBAL FUNDING-REG-S 1.37500% 22-04.05.28*	CHF		1 000 000			1 000 000	965 500	0.18	
NORDEA BANK ABP-REG-S 2.49000% 23-26.05.28*	CHF		1 800 000			1 800 000	1 801 800	0.34	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	1 430 000				1 430 000	1 398 540	0.27	
NORDEA BANK ABP-REG-S 0.25000% 15-27.11.23*	CHF	315 000		315 000					
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	1 650 000		650 000		1 000 000	949 000	0.18	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	200 000	1 000 000			1 200 000	1 172 400	0.22	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.87500% 14-29.07.24*	CHF	500 000		500 000					
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF	1 910 000				1 910 000	1 758 155	0.34	
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	1 210 000	500 000			1 710 000	1 442 385	0.28	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	1 910 000		1 910 000					
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	480 000		480 000					
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	1 000 000	2 000 000			3 000 000	2 866 500	0.55	
QUEBEC, PROVINCE OF 1.50000% 14-05.02.24*	CHF	955 000		955 000					
QUEBEC, PROVINCE OF 0.03000% 21-18.06.31*	CHF	1 000 000	2 400 000	1 000 000		2 400 000	2 103 600	0.40	
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF		1 700 000			1 700 000	1 738 250	0.33	
QUEBEC, PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF	435 000		435 000					
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	800 000	800 000	800 000		800 000	732 800	0.14	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	400 000				400 000	384 000	0.07	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	475 000				475 000	443 888	0.08	
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF		600 000			600 000	599 700	0.11	
RCI BANQUE SA-REG-S 0.55000% 18-30.05.23*	CHF	345 000		345 000					
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	1 055 000				1 055 000	1 039 175	0.20	
RCI BANQUE SA-REG-S 2.10000% 22-23.05.25*	CHF	600 000				600 000	595 800	0.11	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF		800 000			800 000	821 200	0.16	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	955 000				955 000	806 498	0.15	
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF		3 200 000	2 400 000		800 000	708 000	0.14	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	450 000	1 000 000			1 450 000	1 388 375	0.26	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF	800 000				800 000	780 400	0.15	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	2 300 000		1 100 000		1 200 000	1 192 200	0.23	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF		2 000 000			2 000 000	2 011 000	0.38	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF		3 500 000	1 500 000		2 000 000	1 982 000	0.38	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF		2 000 000			2 000 000	2 016 000	0.38	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF		1 400 000			1 400 000	1 367 660	0.26	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		500 000			500 000	503 750	0.10	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		900 000			900 000	917 100	0.17	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		500 000			500 000	502 000	0.10	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF		1 300 000			1 300 000	1 306 500	0.25	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	840 000				840 000	786 660	0.15	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	525 000				525 000	483 525	0.09	
SNCF RESEAU 2.00000% 10-12.11.26*	CHF	1 390 000				1 390 000	1 398 340	0.27	
SNCF RESEAU 2.62500% 11-10.03.31*	CHF	595 000				595 000	626 535	0.12	
SNCF RESEAU 2.62500% 11-11.03.37*	CHF	620 000				620 000	668 670	0.13	
SNCF RESEAU 3.25000% 06-30.06.32*	CHF	1 220 000				1 220 000	1 352 980	0.26	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	600 000	1 000 000			1 600 000	1 447 200	0.28	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF		2 400 000			2 400 000	2 398 800	0.46	
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF		800 000			800 000	805 600	0.15	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	800 000	600 000			1 400 000	1 294 300	0.25	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	165 000				165 000	153 863	0.03	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	1 200 000		600 000		600 000	543 600	0.10	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF		450 000			450 000	453 825	0.09	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	400 000	1 000 000			1 400 000	1 368 920	0.26	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	1 400 000		1 400 000					
SOCIETE NATIONALE SNCF SA-REG-S 0.22700% 20-18.06.30*	CHF	1 435 000				1 435 000	1 290 783	0.25	
SOCIETE NATIONALE SNCF SA 1.98500% 23-28.06.33*	CHF		2 120 000			2 120 000	2 132 720	0.41	
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	1 000 000	1 000 000	600 000		1 400 000	1 337 000	0.26	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	670 000				670 000	641 190	0.12	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	200 000	1 000 000			1 200 000	1 082 400	0.21	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF		1 400 000			1 400 000	1 397 900	0.27	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF		500 000			500 000	485 750	0.09	
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF		800 000			800 000	800 000	0.15	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	2 000 000				2 000 000	1 941 000	0.37	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF		1 000 000			1 000 000	1 005 000	0.19	
SWEDISH EXPORT CREDIT CORP-REG-S 1.02250% 22-21.09.27*	CHF		2 600 000	800 000		1 800 000	1 755 900	0.33	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	600 000				600 000	585 720	0.11	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF		800 000			800 000	796 800	0.15	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		1 300 000			1 300 000	1 302 600	0.25	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		1 100 000			1 100 000	1 101 650	0.21	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		1 015 000			1 015 000	1 018 045	0.19	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	835 000				835 000	795 755	0.15	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	955 000			955 000	933 035	0.18	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	1 190 000			1 190 000	1 061 480	0.20	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	1 200 000	800 000		2 000 000	1 818 000	0.35	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		2 400 000		2 400 000	2 404 800	0.46	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF		200 000		200 000	200 900	0.04	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF		1 200 000		1 200 000	1 207 800	0.23	
UNICREDIT BANK (IRELAND) PLC 4.25000% 12-19.10.22*	CHF	295 000		295 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	1 305 000			1 305 000	1 248 233	0.24	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	1 255 000			1 255 000	1 230 779	0.23	
VODAFONE GROUP PLC-REG-S 0.50000% 16-19.09.31*	CHF	715 000			715 000	639 210	0.12	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	835 000	380 000		1 215 000	1 163 970	0.22	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	1 190 000		1 190 000				
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	955 000			955 000	886 240	0.17	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	1 670 000		1 670 000				
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	1 905 000			1 905 000	1 806 893	0.34	
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	1 785 000		1 785 000				
<b>TOTAL CHF</b>						<b>415 212 130</b>	<b>79.20</b>	
<b>Total Medium term notes, fixed rate</b>						<b>415 212 130</b>	<b>79.20</b>	

### Medium term notes, zero coupon

#### CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	1 200 000		600 000	600 000	552 000	0.11	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	400 000			400 000	381 000	0.07	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF		2 400 000		2 400 000	2 319 600	0.44	
KOMMUNEKREDIT REG-S 0.00000% 21-03.03.42*	CHF	845 000			845 000	597 838	0.11	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	715 000			715 000	698 555	0.13	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	1 190 000	2 470 000		3 660 000	3 539 220	0.68	
<b>TOTAL CHF</b>						<b>8 088 213</b>	<b>1.54</b>	
<b>Total Medium term notes, zero coupon</b>						<b>8 088 213</b>	<b>1.54</b>	

### Bonds, fixed rate

#### CHF

AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	715 000		600 000	115 000	109 653	0.02	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	905 000	600 000		1 505 000	1 450 820	0.28	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	3 600 000		3 600 000				
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	1 795 000		1 795 000				
ASIAN DEVELOPMENT BANK 2.75000% 10-12.02.30*	CHF	960 000	800 000		1 760 000	1 882 320	0.36	
ASIAN INFRASTRUCTURE INVESTMENT-REG-S 1.75000% 23-26.06.30*	CHF		1 000 000		1 000 000	1 006 500	0.19	
AT&T INC-REG-S 1.87500% 14-04.12.30*	CHF	295 000			295 000	293 230	0.06	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	800 000	1 000 000	400 000	1 400 000	1 312 500	0.25	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	1 240 000		1 240 000				
BANCO MER DEL NORTE SAVGRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	1 070 000			1 070 000	1 032 550	0.20	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 630 000		630 000	1 000 000	993 500	0.19	
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF		600 000		600 000	573 600	0.11	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	700 000			700 000	705 600	0.13	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF		800 000		800 000	806 000	0.15	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	765 000	800 000	400 000	1 165 000	1 113 158	0.21	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	645 000	500 000		1 145 000	1 115 803	0.21	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	480 000			480 000	449 520	0.09	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF		1 200 000		1 200 000	1 201 200	0.23	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	240 000		240 000				
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		300 000		300 000	300 300	0.06	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	2 000 000	1 400 000	700 000	2 700 000	2 683 800	0.51	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF	690 000			690 000	638 940	0.12	
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF	1 750 000	1 000 000		2 750 000	2 646 875	0.50	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	1 310 000			1 310 000	1 272 665	0.24	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	1 000 000	1 600 000		2 600 000	2 568 800	0.49	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF		750 000		750 000	748 913	0.14	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF		750 000		750 000	744 000	0.14	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	600 000		600 000				
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	2 570 000		2 570 000				
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF	1 010 000			1 010 000	972 125	0.19	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	1 310 000			1 310 000	1 207 165	0.23	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	1 300 000			1 300 000	1 134 900	0.22	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	1 645 000	1 620 000	1 265 000	2 000 000	1 919 000	0.37	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		800 000		800 000	798 800	0.15	
EMBOTELLADORA ANDINA SA 2.71750% 23-20.09.28*	CHF		1 000 000		1 000 000	1 001 500	0.19	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	3 405 000		1 000 000	2 405 000	2 569 743	0.49	
EUROPEAN INVESTMENT BANK 2.62500% 10-11.02.25*	CHF	1 125 000			1 125 000	1 139 738	0.22	
EUROPEAN INVESTMENT BANK 2.00000% 10-30.11.35*	CHF	1 115 000			1 115 000	1 150 680	0.22	
EUROPEAN INVESTMENT BANK-REG-S 1.37500% 13-21.02.28*	CHF	1 240 000			1 240 000	1 228 840	0.23	
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	1 325 000	1 000 000	625 000	1 700 000	1 717 000	0.33	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF	1 455 000			1 455 000	1 455 728	0.28	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF		3 000 000	1 000 000	2 000 000	1 991 000	0.38	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	715 000			715 000	708 780	0.14	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	1 000 000			1 000 000	935 000	0.18	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	715 000			715 000	636 708	0.12	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	490 000			490 000	477 750	0.09	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	500 000		500 000				
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	500 000		500 000				
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		1 400 000		1 400 000	1 400 000	0.27	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	1 200 000		1 200 000				
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	955 000	800 000	1 755 000				
MONDELEZ INTL-REG-S 1.12500% 15-21.12.23*	CHF	520 000		520 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	1 460 000	800 000		2 260 000	2 045 300	0.39	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	585 000	1 200 000	1 000 000	785 000	757 525	0.14	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	700 000			700 000	684 600	0.13	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	600 000	1 800 000		2 400 000	2 337 600	0.45	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF		1 600 000		1 600 000	1 604 000	0.31	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF	1 915 000			1 915 000	1 681 370	0.32	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF	2 435 000			2 435 000	2 253 593	0.43	
NIEDEROESTERREICH, LAND 0.04000% 16-23.10.26*	CHF	475 000			475 000	451 013	0.09	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF		1 000 000		1 000 000	1 001 000	0.19	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 17-26.10.27*	CHF	595 000			595 000	556 028	0.11	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF	595 000			595 000	569 713	0.11	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	855 000			855 000	786 600	0.15	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	1 640 000		700 000	940 000	814 040	0.16	
OESTERREICHISCHE KONTROLLBANK AG 2.87500% 05-25.02.30*	CHF	6 000 000	2 000 000	3 500 000	4 500 000	4 848 750	0.92	
OESTERREICHISCHE KONTROLLBANK AG 3.25000% 06-25.07.36*	CHF	955 000	400 000		1 355 000	1 567 058	0.30	
OESTERREICHISCHE KONTROLLBANK AG 2.62500% 06-22.11.24*	CHF	1 255 000		1 255 000				
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	2 410 000			2 410 000	2 484 710	0.47	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	1 000 000		1 000 000				
RZD CAPITAL PLC LPN *DEFAULTED* 0.84000% 20-12.03.26*	CHF	290 000		290 000				
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	245 000			245 000	225 645	0.04	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	1 550 000			1 550 000	1 367 875	0.26	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	400 000	400 000		800 000	791 600	0.15	
WESTPAC BANKING CORP-REG-S 1.80250% 22-21.09.29*	CHF		1 600 000		1 600 000	1 591 200	0.30	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF		1 200 000	1 200 000				
<b>TOTAL CHF</b>						<b>76 513 917</b>	<b>14.59</b>	
<b>Total Bonds, fixed rate</b>						<b>76 513 917</b>	<b>14.59</b>	
<b>Bonds, zero coupon</b>								
<b>CHF</b>								
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	1 430 000		1 430 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	1 440 000		440 000	1 000 000	964 000	0.17	
<b>TOTAL CHF</b>						<b>964 000</b>	<b>0.17</b>	
<b>Total Bonds, zero coupon</b>						<b>964 000</b>	<b>0.17</b>	
<b>Total Securities traded on an exchange</b>						<b>515 661 488</b>	<b>98.35</b>	
<b>Total securities and similar instruments</b>						<b>515 661 488</b>	<b>98.35</b>	
(thereof in lending)							0.00	
Bank deposits at sight						5 959 456	1.14	
Other assets						2 659 194	0.51	
<b>Total fund assets</b>						<b>524 280 138</b>	<b>100.00</b>	
Short-term bank liabilities						-4 684 060		
<b>Net fund assets</b>						<b>519 596 078</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	515 661 488	98.35
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>515 661 488</b>	<b>98.35</b>

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

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

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

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

## Supplementary information

### **Derivative financial instruments**

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

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

### **Repurchase agreements**

The fund management company does not conduct any repurchase agreements.

### **Commission sharing agreements and soft commissions**

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

### **Remuneration of the Fund Management**

See separate information at the end of the report.

### **Total Expense Ratio (TER)**

This ratio was calculated in accordance with the AMAS'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-X 0.01%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term ESG Passive II

Category Other Funds for Traditional Investments

## Most important figures

	ISIN	30.9.2023
Net fund assets in CHF		78 864 018.13
<b>Class I-X</b>	<b>CH1170163906</b>	<b>1</b>
Net asset value per unit in CHF		1 008.30
Number of units outstanding		78 214.5910

<sup>1</sup> Initial subscription: 7.7.2022

## Performance

	Currency	2022/2023
Class I-X	CHF	2.5%
Benchmark:		
SBI® ESG Foreign AAA-BBB 1-5 (TR)	CHF	2.5%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

France	15.79
Canada	11.60
Supranationals	9.71
Germany	7.87
United States	7.86
United Kingdom	5.93
Netherlands	5.71
Spain	4.30
Chile	4.15
Australia	3.70
Others	21.91
<b>TOTAL</b>	<b>98.53</b>

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

## Statement of assets

	30.9.2023
<b>Market values</b>	<b>CHF</b>
Bank deposits	
– at sight	743 584.01
Securities	
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	78 289 679.36
Other assets	420 714.76
<b>Total fund assets</b>	<b>79 453 978.13</b>
Loans	-589 960.00
<b>Net fund assets</b>	<b>78 864 018.13</b>

## Statement of income

	7.7.2022-30.9.2023
<b>Income</b>	<b>CHF</b>
Income from bank assets	2 350.43
Negative interest	-2 214.45
Income from securities	
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	793 661.42
Purchase of current net income on issue of units	126 774.09
<b>TOTAL income</b>	<b>920 571.49</b>
<b>Expenses</b>	
Interest payable	-0.05
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00
Other expenses	-5 255.57
Payment of current net income on redemption of units	-25 575.29
<b>TOTAL expenses</b>	<b>-30 830.91</b>
<b>Net income</b>	<b>889 740.58</b>
Realized capital gains and losses	-77 957.12
<b>Realized result</b>	<b>811 783.46</b>
Unrealized capital gains and losses	-24 612.60
<b>Total result</b>	<b>787 170.86</b>

## Allocation of result

	7.7.2022-30.9.2023
	CHF
Net income of the financial year	889 740.58
<b>Available for distribution</b>	<b>889 740.58</b>
Less federal withholding tax <sup>1</sup>	-311 409.20
Net income retained for reinvestment	-578 331.38
<b>Balance carried forward</b>	<b>0.00</b>

## Changes in net fund assets

	7.7.2022-30.9.2023
	CHF
Net fund assets at the beginning of the financial year	0.00
Balance of unit movements	78 078 847.27
Total result	787 170.86
<b>Net fund assets at the end of the reporting period</b>	<b>78 864 018.13</b>

## Development of the outstanding units

	7.7.2022-30.9.2023
<b>Class I-X</b>	<b>Number</b>
Situation at the beginning of the financial year	0.0000
Units issued	89 078.5280
Units redeemed	-10 863.9370
<b>Situation at the end of the period</b>	<b>78 214.5910</b>
Difference between units issued and units redeemed	78 214.5910

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



## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>11.375</b>
Less federal withholding tax <sup>1</sup>	CHF	-3.981
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>7.394</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security	7.7.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>CHF</b>							
AT&T INC-REG-S 1.37500% 14-04.12.24*		CHF	785 000	785 000	779 270	0.98	
BANCO DE CHILE 0.25000% 16-05.12.24*		CHF	200 000	200 000	195 220	0.25	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*		CHF	360 000	360 000	360 000	0.45	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*		CHF	120 000	120 000	121 800	0.15	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*		CHF	600 000	600 000	599 820	0.75	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*		CHF	200 000	200 000	194 720	0.25	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*		CHF	400 000	400 000	378 000	0.48	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*		CHF	305 000	305 000	296 765	0.37	
<b>TOTAL CHF</b>					<b>2 925 595</b>	<b>3.68</b>	
<b>Total Notes, fixed rate</b>					<b>2 925 595</b>	<b>3.68</b>	

## Medium term notes, fixed rate

### CHF

ABN AMRO BANK NV 2.50500% 23-26.06.28*		CHF	400 000	400 000	403 400	0.51	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*		CHF	85 000	85 000	83 249	0.10	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*		CHF	400 000	400 000	399 800	0.50	
ACHMEA BANK NV-REG-S 0.50000% 17-27.10.23*		CHF	470 000	470 000			
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*		CHF	285 000	285 000	274 170	0.35	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*		CHF	85 000	85 000			
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*		CHF	670 000	670 000	656 533	0.83	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*		CHF	170 000	170 000	169 133	0.21	
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*		CHF	150 000	150 000	150 600	0.19	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.62500% 10-18.02.25*		CHF	370 000	370 000	373 700	0.47	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*		CHF	415 000	415 000	401 720	0.51	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 16-25.10.23*		CHF	195 000	195 000			
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*		CHF	200 000	200 000			
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*		CHF	300 000	300 000	282 000	0.35	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*		CHF	85 000	85 000	76 500	0.10	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*		CHF	770 000	770 000			
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*		CHF	170 000	170 000	166 328	0.21	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*		CHF	500 000	500 000	486 250	0.61	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*		CHF	625 000	225 000	400 000	382 000	0.48
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*		CHF	370 000	370 000	370 000	339 105	0.43
AUCHAN HOLDING SA-REG-S 1.50000% 14-03.06.24*		CHF	100 000	100 000	98 980	0.12	
AUCKLAND COUNCIL 1.12500% 13-07.02.24*		CHF	170 000	170 000			
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*		CHF	150 000	150 000	149 025	0.19	
AUCKLAND COUNCIL-REG-S 1.66000% 22-18.10.27*		CHF	1 000 000	1 000 000	996 500	1.25	
BANCO BICE-REG-S 0.75000% 21-29.10.26*		CHF	95 000	95 000	87 875	0.11	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*		CHF	500 000	500 000	501 750	0.63	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*		CHF	110 000	110 000	101 805	0.13	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*		CHF	150 000	150 000	146 565	0.18	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*		CHF	90 000	90 000	85 770	0.11	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*		CHF	105 000	105 000	97 283	0.12	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*		CHF	585 000	585 000	543 758	0.68	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*		CHF	170 000	170 000	157 250	0.20	
BANCO DEL ESTADO DE CHILE-REG-S 0.57500% 17-07.04.27*		CHF	400 000	400 000	372 800	0.47	
BANCO DEL ESTADO DE CHILE-REG-S 0.01000% 19-04.10.27*		CHF	200 000	200 000	178 500	0.22	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*		CHF	105 000	105 000	102 753	0.13	
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*		CHF	435 000	435 000			
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*		CHF	95 000	95 000	93 224	0.12	
BANCO SANTANDER CHILE-REG-S 0.33000% 21-22.06.27*		CHF	130 000	130 000	118 950	0.15	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*		CHF	165 000	165 000	153 533	0.19	
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*		CHF	600 000	600 000	550 200	0.69	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*		CHF	200 000	200 000	200 400	0.25	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*		CHF	1 310 000	1 310 000	1 264 805	1.59	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*		CHF	515 000	515 000	487 448	0.61	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*		CHF	800 000	800 000	803 600	1.01	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*		CHF	300 000	300 000	301 200	0.38	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*		CHF	400 000	400 000	390 240	0.49	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*		CHF	370 000	370 000	357 790	0.45	
BANQUE FEDERAT DU CREDIT MUTUEL-REG-S 0.40000% 19-12.02.24*		CHF	85 000	85 000			

Security	7.7.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	170 000		170 000	160 650	0.20	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 2.00000% 14-22.05.24*	CHF	505 000	505 000				
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF	500 000	500 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	215 000		215 000	206 938	0.26	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	90 000		90 000	86 805	0.11	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF	200 000		200 000	194 500	0.24	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	285 000		285 000	280 355	0.35	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	400 000		400 000	401 000	0.50	
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	150 000		150 000	151 575	0.19	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	200 000		200 000	197 400	0.25	
BERLIN HYP AG 0.37500% 22-21.02.25*	CHF	400 000		400 000	390 800	0.49	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	150 000		150 000	146 325	0.18	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	330 000		330 000	275 550	0.35	
BNG BANK NV 1.79250% 23-24.04.28*	CHF	200 000		200 000	201 607	0.25	
BNG BANK NV-REG-S 2.50000% 05-21.07.25*	CHF	1 185 000		1 185 000	1 200 998	1.51	
BNG BANK NV-REG-S 1.25000% 14-30.04.24*	CHF	310 000	310 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	400 000		400 000	369 000	0.46	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	600 000		600 000	602 700	0.76	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	200 000		200 000	181 600	0.23	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	1 600 000	800 000	800 000	739 200	0.93	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	125 000		125 000	122 250	0.15	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	600 000		600 000	539 100	0.68	
BPCE SA-REG-S 0.50000% 19-08.11.23*	CHF	110 000	110 000				
BPCE SA-REG-S 2.38250% 23-12.06.26*	CHF	400 000		400 000	402 000	0.51	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	200 000		200 000	194 800	0.25	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	600 000		600 000	558 000	0.70	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	470 000		470 000	451 905	0.57	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	600 000		600 000	560 700	0.71	
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF	495 000	495 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	215 000		215 000	208 765	0.26	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	285 000	285 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	400 000		400 000	373 600	0.47	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	130 000		130 000	125 125	0.16	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	200 000		200 000	187 500	0.24	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	335 000		335 000	327 463	0.41	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	370 000	370 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	330 000		330 000	320 430	0.40	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	400 000		400 000	394 000	0.50	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	85 000		85 000	82 705	0.10	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	200 000		200 000	202 300	0.25	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	300 000		300 000	301 800	0.38	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	200 000		200 000	204 100	0.26	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	1 400 000	1 000 000	400 000	380 800	0.48	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	175 000		175 000	171 763	0.22	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	400 000		400 000	401 200	0.50	
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	200 000		200 000	199 500	0.25	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	1 200 000		1 200 000	1 124 400	1.42	
CORPORACION ANDINA DE FOMENTO-REG-S 2.00000% 14-05.02.24*	CHF	255 000	255 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	500 000		500 000	479 250	0.60	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	1 000 000	500 000	500 000	485 750	0.61	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	130 000		130 000	129 233	0.16	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF	970 000	970 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	400 000		400 000	382 600	0.48	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	170 000		170 000	162 860	0.20	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	170 000		170 000	163 285	0.21	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	370 000		370 000	357 050	0.45	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	200 000		200 000	199 400	0.25	
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF	215 000	215 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	105 000		105 000	103 530	0.13	
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	85 000		85 000	80 793	0.10	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	355 000	355 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.20000% 18-30.10.23*	CHF	150 000	150 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	200 000		200 000	194 300	0.24	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	1 000 000		1 000 000	902 000	1.14	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	1 200 000		1 200 000	1 134 000	1.43	
CREDIT AGRICOLE SA-REG-S 1.46040% 22-01.07.27*	CHF	200 000		200 000	194 200	0.24	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	400 000		400 000	409 200	0.52	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	150 000		150 000	149 550	0.19	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	200 000		200 000	199 300	0.25	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	195 000	195 000				
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 12-21.02.24*	CHF	85 000	85 000				

Security		7.7.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 14-26.08.24*	CHF		955 000	955 000				
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF		350 000		350 000	337 750	0.43	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF		500 000		500 000	470 750	0.59	
DNB BANK ASA-REG-S 2.68500% 23-15.06.28*	CHF		200 000		200 000	200 500	0.25	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF		385 000	385 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF		430 000	430 000				
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF		200 000		200 000	193 200	0.24	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF		350 000		350 000	347 900	0.44	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		200 000		200 000	200 452	0.25	
E.ON SE 1.86000% 22-05.12.25*	CHF		100 000	100 000				
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF		815 000	815 000				
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF		500 000		500 000	471 750	0.59	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF		170 000	170 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF		170 000	170 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF		130 000		130 000	124 605	0.16	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF		420 000		420 000	389 340	0.49	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF		370 000		370 000	347 800	0.44	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF		300 000		300 000	291 600	0.37	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		190 000		190 000	190 777	0.24	
HYPO NOE GRUPPE BANK AG 0.12500% 16-17.10.23*	CHF		85 000	85 000				
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF		85 000		85 000	83 054	0.10	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF		305 000	305 000				
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF		285 000		285 000	275 168	0.35	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF		330 000		330 000	314 490	0.40	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF		415 000		415 000	399 645	0.50	
INSTITUTO DE CREDITO OFICIAL-REG-S 3.25000% 07-28.06.24*	CHF		215 000	215 000				
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF		400 000	400 000				
KWIBANK LTD-REG-S 0.25000% 18-18.10.23*	CHF		130 000	130 000				
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF		500 000		500 000	491 750	0.62	
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF		790 000		790 000	808 565	1.02	
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF		200 000		200 000	192 600	0.24	
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF		170 000	170 000				
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF		170 000		170 000	164 730	0.21	
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF		170 000	170 000				
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.50000% 05-25.08.25*	CHF		900 000	900 000				
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF		200 000		200 000	203 700	0.26	
LANDESBANK BADEN-WUERTEMBERG 2.60250% 23-04.10.28*	CHF		200 000		200 000	200 286	0.25	
LANDESKREDITBANK B-WUERTE FORERBK-REG-S 1.35000% 22-30.09.27*	CHF		300 000		300 000	296 550	0.37	
LANSFORSAKRINGAR HYPOTEK AB-REG-S 0.87500% 14-16.09.24*	CHF		130 000	130 000				
LANSFORSAKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF		370 000		370 000	354 830	0.45	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF		355 000		355 000	348 752	0.44	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF		400 000		400 000	400 600	0.50	
MACQUARIE BANK LTD-REG-S 0.62500% 15-04.09.23*	CHF		255 000	255 000				
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF		570 000	570 000				
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF		600 000		600 000	542 700	0.68	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF		400 000		400 000	407 000	0.51	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF		200 000		200 000	194 760	0.25	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF		800 000		800 000	767 600	0.97	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF		135 000		135 000	131 976	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF		400 000	400 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF		305 000	305 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF		335 000	335 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF		800 000		800 000	760 000	0.96	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF		400 000		400 000	369 800	0.47	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF		400 000		400 000	380 600	0.48	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF		85 000		85 000	81 940	0.10	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF		170 000		170 000	166 175	0.21	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		400 000		400 000	398 600	0.50	
MUNICIPALITY FINANCE PLC-REG-S 2.37500% 11-30.03.26*	CHF		570 000		570 000	579 405	0.73	
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF		400 000		400 000	396 200	0.50	
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF		530 000	530 000				
NATIONAL AUSTRALIA BANK LTD 1.62500% 13-05.09.23*	CHF		500 000	500 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF		170 000	170 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF		370 000	370 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		400 000		400 000	401 000	0.50	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF		250 000		250 000	251 250	0.32	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		200 000		200 000	200 600	0.25	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF		200 000		200 000	195 900	0.25	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		400 000		400 000	403 000	0.51	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF		400 000		400 000	402 600	0.51	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.37500% 12-13.09.27*	CHF		800 000	200 000	600 000	593 100	0.75	

Security	7.7.2022			30.9.2023		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal				
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.25000% 12-09.08.24*	CHF	85 000	85 000					
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	600 000		600 000		567 000	0.71	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	1 200 000		1 200 000		1 114 200	1.40	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	255 000		255 000		249 390	0.31	
NORDEA BANK ABP-REG-S 0.25000% 15-27.11.23*	CHF	700 000	700 000					
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	570 000		570 000		540 930	0.68	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	200 000		200 000		195 400	0.25	
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.87500% 14-29.07.24*	CHF	570 000	570 000					
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	340 000	340 000					
QUEBEC, PROVINCE OF 1.50000% 14-05.02.24*	CHF	670 000	670 000					
RABOBANK NEDERLAND NV 3.50000% 07-31.08.23*	CHF	195 000	195 000					
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	800 000		800 000		768 000	0.97	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	285 000		285 000		266 333	0.34	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	470 000	470 000					
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	150 000		150 000		153 975	0.19	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	600 000		600 000		574 500	0.72	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF	130 000		130 000		126 815	0.16	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	250 000		250 000		251 375	0.32	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	200 000		200 000		198 200	0.25	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	200 000		200 000		201 600	0.25	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF	100 000		100 000		100 750	0.13	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF	300 000		300 000		305 700	0.38	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF	300 000		300 000		301 200	0.38	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	150 000		150 000		140 475	0.18	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	295 000		295 000		271 695	0.34	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	100 000		100 000		99 950	0.13	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	400 000		400 000		375 200	0.47	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	200 000		200 000		184 900	0.23	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	135 000		135 000		125 888	0.16	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	600 000		600 000		543 600	0.68	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	100 000		100 000		100 850	0.13	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	800 000	800 000					
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	380 000		380 000		362 900	0.46	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	400 000		400 000		399 400	0.50	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF	200 000		200 000		194 300	0.24	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	400 000		400 000		388 200	0.49	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	200 000		200 000		201 000	0.25	
SWEDISH EXPORT CREDIT CORP-REG-S 1.02250% 22-21.09.27*	CHF	600 000		600 000		585 300	0.74	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	105 000		105 000		102 501	0.13	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	200 000		200 000		199 200	0.25	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	300 000		300 000		300 600	0.38	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF	205 000		205 000		205 615	0.26	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	200 000		200 000		190 600	0.24	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	490 000		490 000		478 730	0.60	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	200 000		200 000		181 800	0.23	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	400 000		400 000		400 800	0.50	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	200 000		200 000		200 900	0.25	
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	800 000		800 000		765 200	0.96	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	200 000		200 000		196 140	0.25	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	550 000		550 000		526 900	0.66	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	215 000	215 000					
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	170 000	170 000					
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	820 000	820 000					
<b>TOTAL CHF</b>						<b>61 697 356</b>	<b>77.65</b>	
<b>Total Medium term notes, fixed rate</b>						<b>61 697 356</b>	<b>77.65</b>	

### Medium term notes, zero coupon

#### CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	200 000		200 000		184 000	0.23	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	400 000		400 000		381 000	0.48	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	330 000		330 000		322 410	0.41	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	815 000		815 000		788 105	0.99	
<b>TOTAL CHF</b>						<b>1 675 515</b>	<b>2.11</b>	
<b>Total Medium term notes, zero coupon</b>						<b>1 675 515</b>	<b>2.11</b>	

Security	7.7.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, fixed rate</b>							
<b>CHF</b>							
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	330 000		330 000	314 655	0.40	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	470 000		470 000	453 080	0.57	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	750 000	750 000				
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	200 000		200 000	187 500	0.24	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	100 000		100 000	99 750	0.13	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	395 000		395 000	381 175	0.48	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	135 000	135 000				
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF	600 000		600 000	573 600	0.72	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	300 000		300 000	302 400	0.38	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	400 000		400 000	403 000	0.51	
BANK OF MONTREAL-REG-S 0.09600% 20-22.12.23*	CHF	600 000	600 000				
BANK OF NOVA SCOTIA 0.29500% 22-12.12.25*	CHF	315 000		315 000	306 968	0.39	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	300 000		300 000	300 300	0.38	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	800 000	400 000	400 000	397 600	0.50	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	435 000		435 000	422 603	0.53	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	520 000		520 000	515 840	0.65	
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	460 000	460 000				
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	235 000		235 000	216 553	0.27	
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF	200 000	200 000				
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	330 000		330 000	316 635	0.40	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF	200 000		200 000	199 700	0.25	
EMBOTELLADORA ANDINA SA 2.71750% 23-20.09.28*	CHF	250 000		250 000	250 375	0.32	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	100 000		100 000	106 850	0.13	
EUROPEAN INVESTMENT BANK-REG-S 2.62500% 10-11.02.25*	CHF	500 000		500 000	506 550	0.64	
EUROPEAN INVESTMNT BANK-REG-S 1.62500% 12-02.04.26*	CHF	2 760 000	1 800 000	960 000	960 480	1.21	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	750 000	250 000	500 000	497 750	0.63	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	630 000	630 000				
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	400 000		400 000	374 000	0.47	
KEB HANA BANK-REG-S 0.40750% 18-14.09.23*	CHF	85 000	85 000				
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	100 000	100 000				
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	100 000	100 000				
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF	400 000		400 000	397 000	0.50	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	700 000		700 000	700 000	0.88	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	305 000	305 000				
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	170 000	170 000				
MONDELEZ INTL-REG-S 1.12500% 15-21.12.23*	CHF	225 000	225 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	805 000		805 000	776 825	0.98	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	250 000		250 000	249 125	0.31	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF	200 000		200 000	200 200	0.25	
OESTERREICHISCHE KONTRÖLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF	1 205 000	1 205 000				
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	400 000		400 000	412 400	0.52	
ROYAL BANK OF CANADA-REG-S 0.15500% 20-06.04.27*	CHF	800 000		800 000	752 800	0.95	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	300 000	300 000				
<b>TOTAL CHF</b>					<b>11 575 713</b>	<b>14.57</b>	
<b>Total Bonds, fixed rate</b>					<b>11 575 713</b>	<b>14.57</b>	
<b>Bonds, zero coupon</b>							
<b>CHF</b>							
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	255 000	225 000	30 000	29 901	0.04	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	630 000	230 000	400 000	385 600	0.49	
<b>TOTAL CHF</b>					<b>415 501</b>	<b>0.52</b>	
<b>Total Bonds, zero coupon</b>					<b>415 501</b>	<b>0.52</b>	
<b>Total Securities traded on an exchange</b>					<b>78 289 679</b>	<b>98.53</b>	
<b>Total securities and similar instruments</b>					<b>78 289 679</b>	<b>98.53</b>	
(thereof in lending)						0.00	
Bank deposits at sight					743 584	0.94	
Other assets					420 715	0.53	
<b>Total fund assets</b>					<b>79 453 978</b>	<b>100.00</b>	
Short-term bank liabilities					-589 960		
<b>Net fund assets</b>					<b>78 864 018</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	78 289 679	98.53
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>78 289 679</b>	<b>98.53</b>

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

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

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

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

## Supplementary information

### **Derivative financial instruments**

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

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

### **Repurchase agreements**

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

### **Commission sharing agreements and soft commissions**

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

### **Remuneration of the Fund Management**

See separate information at the end of the report.

### **Total Expense Ratio (TER)**

This ratio was calculated in accordance with the AMAS'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-X 0.01%

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

See appendix to supplementary information.



# UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		348 982 358.88	410 230 486.89	709 752 815.66
<b>Class F</b>	<b>CH0500537185</b>			
Net asset value per unit in CHF		95.63	91.73	99.45
Number of units outstanding		35 846.0000	14 577.0000	15 806.0000
<b>Class I-A1</b>	<b>CH0120248965</b>			
Net asset value per unit in CHF		937.18	899.12	974.99
Number of units outstanding		27 557.1680	29 435.6500	53 314.1870
<b>Class I-B</b>	<b>CH0122211979</b>			
Net asset value per unit in CHF		947.45	908.29	984.08
Number of units outstanding		16 207.5850	16 076.1270	63 724.4980
<b>Class I-X</b>	<b>CH0117299278</b>			
Net asset value per unit in CHF		951.09	911.56	987.33
Number of units outstanding		318 923.9860	403 183.9060	600 779.2280
<b>Class W</b>	<b>CH0356369444</b>			
Net asset value per unit in CHF		94.59	90.75	98.41
Number of units outstanding		11 064.2210	3 292.4390	3 292.4390

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class F	CHF	4.5%	-7.6%	0.6%
Class I-A1	CHF	4.4%	-7.6%	0.5%
Class I-B	CHF	4.6%	-7.5%	0.7%
Class I-X	CHF	4.6%	-7.4%	0.7%
Class W	CHF	4.4%	-7.6%	0.5%
Benchmark:				
SBI® Foreign AAA-BBB 1-5 Jahre (TR)	CHF	2.6%	-7.3%	0.7%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

France	14.65
Germany	10.82
Canada	10.40
United States	9.33
United Kingdom	7.52
Supranationals	7.11
South Korea	5.64
Netherlands	4.72
Australia	4.02
Chile	3.64
Others	20.15
<b>TOTAL</b>	<b>98.00</b>

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	5 255 081.91	7 078 868.43
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	346 351 910.94	404 104 395.99
Other assets	1 818 905.11	1 646 443.72
<b>Total fund assets</b>	<b>353 425 897.96</b>	<b>412 829 708.14</b>
Loans	-4 439 260.00	-2 593 717.17
Other liabilities	-4 279.08	-5 504.08
<b>Net fund assets</b>	<b>348 982 358.88</b>	<b>410 230 486.89</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	8 015.67	0.00
Negative interest	-8 966.55	-26 922.25
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 410 485.22	4 143 074.28
Income from securities lending	29 583.17	32 553.83
Offset payments from securities lending	112 264.35	134 478.65
Purchase of current net income on issue of units	182 670.07	120 087.24
<b>TOTAL income</b>	<b>3 734 051.93</b>	<b>4 403 271.75</b>
<b>Expenses</b>		
Audit expenses	-19 208.30	-19 208.30
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-1 920.09	-1 777.35
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-44 807.90	-69 517.82
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-6 705.77	-10 592.43
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 W	-888.76	-560.86
Other expenses	-19 532.16	-4 484.67
Payment of current net income on redemption of units	-522 544.71	-1 222 800.42
<b>TOTAL expenses</b>	<b>-615 607.69</b>	<b>-1 328 941.85</b>
<b>Net income</b>	<b>3 118 444.24</b>	<b>3 074 329.90</b>
Realized capital gains and losses	-12 249 455.68	-16 695 283.28
<b>Realized result</b>	<b>-9 131 011.44</b>	<b>-13 620 953.38</b>
Unrealized capital gains and losses	25 982 509.86	-31 802 457.36
<b>Total result</b>	<b>16 851 498.42</b>	<b>-45 423 410.74</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	3 118 444.24	3 074 329.90
<b>Available for distribution</b>	<b>3 118 444.24</b>	<b>3 074 329.90</b>
Less federal withholding tax <sup>1</sup>	-1 091 455.48	-1 076 015.47
Net income retained for reinvestment	-2 026 988.76	-1 998 314.43
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	410 230 486.89	709 752 815.66
Paid federal withholding tax	-1 057 332.14	-1 773 067.05
Balance of unit movements	-77 042 294.29	-252 325 850.98
Total result	16 851 498.42	-45 423 410.74
<b>Net fund assets at the end of the reporting period</b>	<b>348 982 358.88</b>	<b>410 230 486.89</b>

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

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class F</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	14 577.0000	15 806.0000
Units issued	30 178.0000	5 266.0000
Units redeemed	-8 909.0000	-6 495.0000
<b>Situation at the end of the period</b>	<b>35 846.0000</b>	<b>14 577.0000</b>
Difference between units issued and units redeemed	21 269.0000	-1 229.0000
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	29 435.6500	53 314.1870
Units issued	5 987.6640	1 373.1890
Units redeemed	-7 866.1460	-25 251.7260
<b>Situation at the end of the period</b>	<b>27 557.1680</b>	<b>29 435.6500</b>
Difference between units issued and units redeemed	-1 878.4820	-23 878.5370
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	16 076.1270	63 724.4980
Units issued	254.8510	567.6110
Units redeemed	-123.3930	-48 215.9820
<b>Situation at the end of the period</b>	<b>16 207.5850</b>	<b>16 076.1270</b>
Difference between units issued and units redeemed	131.4580	-47 648.3710
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	403 183.9060	600 779.2280
Units issued	42 950.7870	39 783.3240
Units redeemed	-127 210.7070	-237 378.6460
<b>Situation at the end of the period</b>	<b>318 923.9860</b>	<b>403 183.9060</b>
Difference between units issued and units redeemed	-84 259.9200	-197 595.3220
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	3 292.4390	3 292.4390
Units issued	8 071.7820	0.0000
Units redeemed	-300.0000	0.0000
<b>Situation at the end of the period</b>	<b>11 064.2210</b>	<b>3 292.4390</b>
Difference between units issued and units redeemed	7 771.7820	0.0000

## Net income retained for reinvestment (accumulation)

### Class F

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.73976</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.25892
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.48084</b>

### Class I-A1

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.972</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.440
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.532</b>

### Class I-B

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>8.205</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.872
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.333</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>8.650</b>
Less federal withholding tax <sup>1</sup>	CHF	-3.028
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.622</b>

### Class W

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.70399</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.24640
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.45759</b>

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

## Inventory of Fund assets

### Securities traded on an exchange

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>CHF</b>							
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	2 900 000	2 900 000				
CAISSE DE REFINANCE DE L'HABITAT-REG-S 2.37500% 12-05.03.24*	CHF	2 100 000	2 100 000				
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF		1 000 000	800 000	800 000	0.23	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	1 000 000		1 000 000	974 500	0.28	
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF	1 075 000	1 075 000				
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		480 000	480 000	487 200	0.14	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*	CHF	3 175 000	1 800 000	1 375 000	1 374 588	0.39	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	660 000		660 000	642 576	0.18	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 600 000	1 200 000	1 750 000	992 250	0.28	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	2 000 000	200 000	1 800 000	1 751 400	0.50	
PHILIP MORRIS INTERNATIONAL INC-REG-S 1.62500% 14-16.05.24*	CHF	1 000 000	1 000 000				
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF	1 605 000	1 605 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	2 800 000	2 800 000				
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF		1 365 000	1 365 000	1 370 460	0.39	
<b>TOTAL CHF</b>					<b>8 392 974</b>	<b>2.37</b>	
<b>Total Notes, fixed rate</b>					<b>8 392 974</b>	<b>2.37</b>	

### Medium term notes, fixed rate

<b>CHF</b>							
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		400 000	400 000	400 600	0.11	400 000
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		1 000 000	1 000 000	1 008 500	0.29	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF		2 400 000	2 400 000	2 398 800	0.68	1 000 000
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	1 365 000	800 000	565 000	543 530	0.15	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	1 000 000	1 000 000				
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	1 600 000		1 600 000	1 567 840	0.44	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 850 000	1 850 000				
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF		700 000	700 000	702 800	0.20	500 000
AGENCE FRANCAISE DE DEVELOPPEMENT 2.62500% 10-18.02.25*	CHF	1 300 000	200 000	1 100 000	1 111 000	0.31	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	1 535 000	200 000	1 335 000	1 292 280	0.37	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	300 000	300 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	150 000	150 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	1 200 000	1 200 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	650 000		650 000	611 000	0.17	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	785 000		785 000	706 500	0.20	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	1 930 000	1 930 000				
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF		400 000	400 000	359 800	0.10	
ASB FINANCE LTD/LONDON-REG-S 0.45000% 19-30.01.25*	CHF	1 000 000	1 000 000				
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	1 500 000		1 500 000	1 458 750	0.41	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	1 000 000	500 000	1 500 000	1 432 500	0.41	
ATHENE GLOBAL FUNDING-REG-S 0.50000% 21-15.01.27*	CHF	2 220 000	1 050 000	1 170 000	1 072 305	0.30	850 000
AUCKLAND COUNCIL 1.12500% 13-07.02.24*	CHF	1 000 000	1 000 000				
AUCKLAND COUNCIL-REG-S 1.50000% 14-28.11.25*	CHF	550 000		550 000	546 425	0.15	
BANCO BICE-REG-S 0.75000% 21-29.10.26*	CHF	855 000		855 000	790 875	0.22	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF		1 000 000	1 000 000	1 003 500	0.28	
BANCO DE CHILE-REG-S 0.31540% 21-04.01.27*	CHF	950 000		950 000	879 225	0.25	250 000
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF		150 000	150 000	146 565	0.04	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-29.10.25*	CHF	1 250 000	900 000	350 000	333 550	0.09	350 000
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	385 000	1 100 000	1 485 000	1 375 853	0.39	
BANCO DE CREDITO E INVERSIONES-REG-S 0.38500% 21-15.12.26*	CHF	1 000 000		1 000 000	929 500	0.26	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	1 240 000		1 240 000	1 147 000	0.32	
BANCO DEL ESTADO DE CHILE-REG-S 0.01000% 19-04.10.27*	CHF		1 200 000	1 200 000	1 071 000	0.30	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	200 000		200 000	195 720	0.06	
BANCO SANTANDER CHILE-REG-S 0.35000% 16-30.05.25*	CHF	150 000		150 000	145 350	0.04	115 000
BANCO SANTANDER CHILE-REG-S 0.44100% 18-21.12.23*	CHF	1 000 000	1 000 000				
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 160 000	1 160 000				
BANCO SANTANDER CHILE-REG-S 0.33000% 21-22.06.27*	CHF	1 200 000		1 200 000	1 098 000	0.31	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	1 235 000		1 235 000	1 149 168	0.33	
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	2 000 000	50 000	2 050 000	2 023 350	0.57	
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF		400 000	400 000	363 000	0.10	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF		1 100 000		1 100 000	1 102 200	0.31	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	2 000 000	400 000	1 000 000	1 400 000	1 335 600	0.38	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	4 000 000			4 000 000	3 862 000	1.09	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	1 000 000			1 000 000	946 500	0.27	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF		3 700 000		3 700 000	3 716 650	1.05	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		1 200 000		1 200 000	1 204 800	0.34	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	800 000			800 000	780 480	0.22	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF	1 630 000		200 000	1 430 000	1 382 810	0.39	1 115 000
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 19-12.06.26*	CHF	250 000			250 000	237 125	0.07	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.60000% 17-05.04.27*	CHF	1 400 000			1 400 000	1 323 000	0.37	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 2.00000% 14-22.05.24*	CHF	1 000 000		1 000 000				
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF	650 000			650 000	625 625	0.18	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.00000% 18-13.11.26*	CHF	650 000			650 000	626 925	0.18	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.50000% 22-01.06.27*	CHF	2 000 000		200 000	1 800 000	1 750 500	0.50	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	1 890 000		1 890 000				
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF		800 000		800 000	802 000	0.23	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	300 000			300 000	291 750	0.08	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	2 000 000	1 400 000	1 000 000	2 400 000	2 227 200	0.63	200 000
BAT INTERNATIONAL FINANCE PLC-REG-S 1.37500% 14-08.09.26*	CHF	1 000 000			1 000 000	976 500	0.28	295 000
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF		800 000		800 000	808 400	0.23	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF		1 000 000		1 000 000	987 000	0.28	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	1 100 000			1 100 000	1 073 050	0.30	
BLACK SEA TRADE & DEVELOPMENT BA-REG-S 0.35000% 21-15.03.27*	CHF	1 620 000		200 000	1 420 000	1 185 700	0.34	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	1 000 000		1 000 000				
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.75000% 19-03.09.27*	CHF		930 000		930 000	893 265	0.25	
BNG BANK NV 1.79250% 23-24.04.28*	CHF		2 600 000	800 000	1 800 000	1 814 461	0.51	
BNG BANK NV 2.50000% 05-21.07.25*	CHF	4 450 000		1 200 000	3 250 000	3 293 875	0.93	
BNG BANK NV-REG-S 1.25000% 14-30.04.24*	CHF	2 500 000		2 500 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	1 400 000	1 200 000	200 000	2 400 000	2 214 000	0.63	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF		1 400 000		1 400 000	1 406 300	0.40	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF		1 400 000	1 000 000	400 000	367 600	0.10	200 000
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	600 000	1 400 000		2 000 000	1 816 000	0.51	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	2 800 000		1 400 000	1 400 000	1 293 600	0.37	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	875 000			875 000	855 750	0.24	875 000
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	1 200 000			1 200 000	1 195 200	0.34	285 000
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.50000% 11-09.12.25*	CHF	400 000			400 000	406 000	0.11	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	2 400 000	400 000	1 400 000	1 400 000	1 302 000	0.37	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 830 000			1 830 000	1 759 545	0.50	
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	1 000 000	1 000 000		2 000 000	1 869 000	0.53	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	2 000 000			2 000 000	1 942 000	0.55	
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	1 215 000		1 215 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	2 200 000			2 200 000	2 054 800	0.58	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	800 000		800 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	2 000 000	50 000		2 050 000	2 015 150	0.57	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	500 000			500 000	494 300	0.14	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	2 000 000		1 000 000	1 000 000	962 500	0.27	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	600 000	800 000		1 400 000	1 312 500	0.37	405 000
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	1 000 000	400 000		1 400 000	1 368 500	0.39	90 000
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	2 520 000		2 520 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	1 000 000		200 000	800 000	776 800	0.22	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	700 000		700 000				
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	2 400 000	100 000		2 500 000	2 416 250	0.68	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF		470 000		470 000	429 815	0.12	30 000
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	700 000			700 000	689 500	0.20	
COMMERZBANK AG 3.12500% 06-14.07.25*	CHF	450 000			450 000	459 225	0.13	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	945 000		600 000	345 000	335 685	0.09	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	600 000			600 000	606 900	0.17	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF		1 400 000		1 400 000	1 408 400	0.40	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF		800 000		800 000	816 400	0.23	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	550 000			550 000	523 600	0.15	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	860 000			860 000	844 090	0.24	
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 1.50000% 14-19.02.24*	CHF	185 000		185 000				
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF		4 300 000	1 800 000	2 500 000	2 507 500	0.71	
COOPERATIVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF		1 800 000	600 000	1 200 000	1 197 000	0.34	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	5 600 000		2 600 000	3 000 000	2 811 000	0.80	
CORPORACION ANDINA DE FOMENTO-REG-S 2.00000% 14-05.02.24*	CHF	1 000 000		1 000 000				
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	2 180 000		200 000	1 980 000	1 897 830	0.54	
CORPORACION ANDINA DE FOMENTO 0.51000% 16-16.09.26*	CHF	325 000			325 000	307 938	0.09	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	3 450 000		1 450 000	2 000 000	1 943 000	0.55	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	1 620 000			1 620 000	1 610 442	0.46	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF	1 760 000		1 760 000				

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF 550 000			550 000	526 075	0.15	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF 1 230 000			1 230 000	1 178 340	0.33	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF 1 530 000			1 530 000	1 469 565	0.42	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF 600 000			600 000	564 900	0.16	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF 2 000 000		1 200 000	800 000	772 000	0.22	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	1 300 000		1 300 000	1 296 100	0.37	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	800 000		800 000	806 800	0.23	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF	2 000 000		2 000 000	2 003 080	0.57	
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF 1 200 000		1 200 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF 1 070 000			1 070 000	1 055 020	0.30	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF 1 845 000		1 845 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.20000% 18-30.10.23*	CHF 1 450 000		1 450 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF 1 200 000			1 200 000	1 165 800	0.33	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF 2 000 000		1 200 000	800 000	756 000	0.21	
CREDIT AGRICOLE SA-REG-S 1.46040% 22-01.07.27*	CHF 1 400 000		200 000	1 200 000	1 165 200	0.33	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF 1 000 000	800 000	800 000	1 000 000	1 023 000	0.29	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	1 000 000		1 000 000	997 000	0.28	
CREDIT AGRICOLE SA LONDON-REG-S 0.62500% 17-12.07.24*	CHF 150 000		150 000				
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF 1 455 000			1 455 000	1 441 469	0.41	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF 1 930 000			1 930 000	1 886 575	0.53	
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 14-26.08.24*	CHF 2 150 000		2 150 000				
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF 1 900 000		1 000 000	900 000	868 500	0.25	475 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	3 000 000		3 000 000	2 824 500	0.80	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF 1 200 000	1 800 000	1 000 000	2 000 000	1 834 000	0.52	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF 2 500 000		2 500 000				
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF 1 400 000			1 400 000	1 360 800	0.39	1 400 000
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	800 000		800 000	800 400	0.23	400 000
DNB BANK ASA 2.68500% 23-15.06.28*	CHF	800 000		800 000	802 000	0.23	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF 1 200 000		1 200 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF 1 740 000		1 740 000				
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF 1 500 000			1 500 000	1 449 000	0.41	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF 1 800 000		1 200 000	600 000	596 400	0.17	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF	1 000 000		1 000 000	1 002 260	0.28	
E.ON SE 1.86000% 22-05.12.25*	CHF	800 000		800 000	798 000	0.23	
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF 2 800 000		1 800 000	1 000 000	982 600	0.28	
ELECTRICITE DE FRANCE SA 2.30000% 23-14.09.27*	CHF	1 000 000		1 000 000	1 004 500	0.28	
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF 3 500 000		3 500 000				
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	1 200 000		1 200 000	1 132 200	0.32	
ENBW INTERNATIONAL FINANCE BV 2.25000% 23-15.06.26*	CHF	1 300 000		1 300 000	1 303 900	0.37	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF 1 835 000		1 835 000				
ENGIE SA REG-S 2.34000% 23-04.01.27*	CHF	800 000		800 000	807 200	0.23	
EUROPEAN INVESTMENT BANK-REG-S 1.50000% 12-02.08.24*	CHF 3 285 000		3 285 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF 2 000 000		1 000 000	1 000 000	967 000	0.27	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF 2 350 000		2 350 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	2 950 000	1 000 000	1 950 000	1 781 325	0.50	660 000
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF 1 000 000		1 000 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF 1 000 000			1 000 000	958 500	0.27	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF 1 780 000		200 000	1 580 000	1 464 660	0.41	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF 1 800 000		200 000	1 600 000	1 504 000	0.43	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF 150 000			150 000	145 800	0.04	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF	940 000		940 000	943 845	0.27	
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF 600 000	800 000		1 400 000	1 327 200	0.38	
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF 1 000 000		1 000 000				
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF 2 150 000		1 150 000	1 000 000	963 500	0.27	800 000
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF 2 200 000			2 200 000	2 157 100	0.61	2 200 000
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF 2 000 000			2 000 000	1 949 000	0.55	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	100 000		100 000	91 150	0.03	
GRAND CITY PROPERTIES SA-REG-S 0.95600% 18-01.09.26*	CHF 250 000			250 000	212 750	0.06	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF 3 185 000		3 185 000				
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF 1 200 000	100 000		1 300 000	1 231 100	0.35	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF 2 800 000	400 000	800 000	2 400 000	2 208 000	0.62	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF 600 000			600 000	589 500	0.17	
HYPONOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF 1 000 000			1 000 000	977 100	0.28	
HYPONOE VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF 1 000 000		1 000 000				
HYPONOE VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF 1 225 000		200 000	1 025 000	989 638	0.28	
HYPONOE VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF 1 170 000		200 000	970 000	924 410	0.26	
HYUNDAI CAPITAL SERVICES INC-REG-S 0.73250% 19-26.02.24*	CHF 2 385 000		2 385 000				
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF 2 000 000			2 000 000	1 944 600	0.55	
HYUNDAI CAPITAL SERVICES INC-REG-S 1.87800% 22-14.06.27*	CHF 1 400 000			1 400 000	1 369 200	0.39	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF 1 000 000			1 000 000	963 000	0.27	
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF 1 000 000		1 000 000				
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF 2 200 000		2 200 000				



Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF 1 825 000			1 825 000	1 756 563	0.50	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF 1 000 000		1 000 000				
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	1 100 000		1 100 000	968 000	0.27	350 000
JPMORGAN CHASE & CO-REG-S 0.50000% 15-04.12.23*	CHF 5 000 000		5 000 000				
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	1 500 000	200 000	1 300 000	1 278 550	0.36	
KOMMUNALKREDIT AUSTRIA AG 3.37500% 06-22.06.26*	CHF 880 000			880 000	900 680	0.25	
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF 1 000 000		200 000	800 000	770 400	0.22	
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF 4 200 000		600 000	3 600 000	3 508 200	0.99	
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF 300 000			300 000	288 000	0.08	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF 1 600 000		1 600 000				
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF 1 680 000			1 680 000	1 627 920	0.46	200 000
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF 1 000 000	1 200 000		2 200 000	2 043 800	0.58	
KOREA WESTERN POWER CO LTD-REG-S 0.12500% 19-27.02.24*	CHF 1 000 000		1 000 000				
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 05-25.08.25*	CHF 5 000 000		2 000 000	3 000 000	3 049 500	0.86	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF	1 000 000		1 000 000	1 018 500	0.29	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF	500 000		500 000	500 715	0.14	
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF 600 000		200 000	400 000	395 400	0.11	
LANSFORSKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF 1 600 000		200 000	1 400 000	1 342 600	0.38	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF 2 000 000			2 000 000	1 964 800	0.56	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	1 800 000		1 800 000	1 614 600	0.46	1 400 000
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF 1 600 000		1 600 000		1 602 400	0.45	600 000
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF 3 070 000		3 070 000				
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	1 100 000		1 100 000	1 119 250	0.32	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF 1 600 000		600 000	1 000 000	973 800	0.28	600 000
MCDONALD'S CORP-REG-S 0.17000% 16-04.10.24*	CHF 3 600 000		3 600 000				
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF 1 250 000		200 000	1 050 000	1 007 475	0.29	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF 1 000 000	450 000		1 450 000	1 343 425	0.38	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF 2 100 000		400 000	1 700 000	1 699 150	0.48	
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF 2 000 000		2 000 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	250 000		250 000	244 400	0.07	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	3 000 000		3 000 000	2 823 000	0.80	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF 2 000 000		1 500 000	500 000	490 100	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF 2 000 000		2 000 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF 250 000			250 000	229 750	0.07	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF 1 600 000		600 000	1 000 000	950 000	0.27	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF 1 200 000		200 000	1 000 000	924 500	0.26	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF 1 400 000		200 000	1 200 000	1 141 800	0.32	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF 1 100 000			1 100 000	1 060 400	0.30	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF 2 200 000	400 000	1 600 000	1 000 000	977 500	0.28	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF	1 000 000		1 000 000	996 500	0.28	
MUNICIPALITY FINANCE PLC 2.37500% 11-30.03.26*	CHF 2 330 000		1 400 000	930 000	945 345	0.27	50 000
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF 400 000	1 200 000	200 000	1 400 000	1 386 700	0.39	
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF 600 000	1 730 000	2 330 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF 2 830 000		2 830 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF 2 000 000		2 000 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF 400 000			400 000	372 600	0.11	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	1 000 000		1 000 000	925 500	0.26	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF 1 200 000			1 200 000	1 203 000	0.34	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF 1 500 000			1 500 000	1 507 500	0.43	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF	600 000		600 000	601 800	0.17	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF 1 400 000		600 000	800 000	783 600	0.22	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF 1 600 000		1 600 000		1 612 000	0.46	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF 1 400 000			1 400 000	1 409 100	0.40	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.37500% 12-13.09.27*	CHF	1 410 000		1 410 000	1 393 785	0.39	15 000
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 1.25000% 12-09.08.24*	CHF 110 000		110 000				
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF 1 685 000			1 685 000	1 592 325	0.45	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF 4 765 000			4 765 000	4 424 303	1.25	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF	800 000		800 000	800 800	0.23	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF 500 000			500 000	489 000	0.14	
NORDEA BANK ABP-REG-S 0.25000% 15-27.11.23*	CHF 2 000 000		2 000 000				
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF 2 000 000		200 000	1 800 000	1 708 200	0.48	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF 800 000	1 200 000		2 000 000	1 954 000	0.55	
NORDRHEIN-WESTFALEN. STATE OF-REG-S 0.87500% 14-29.07.24*	CHF 1 800 000		1 800 000				
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF 2 500 000			2 500 000	2 412 500	0.68	
QUEBEC. PROVINCE OF 1.50000% 14-05.02.24*	CHF 1 830 000		1 830 000				
QUEBEC. PROVINCE OF-REG-S 0.75000% 14-21.11.24*	CHF 1 330 000		1 330 000				
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF 1 000 000			1 000 000	960 000	0.27	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF 800 000		200 000	600 000	560 700	0.16	
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF 500 000			500 000	499 750	0.14	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF 2 300 000		2 300 000				
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	200 000		200 000	205 300	0.06	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	1 300 000			1 300 000	1 244 750	0.35	
ROYAL BANK OF CANADA-REG-S 1.45000% 22-04.05.27*	CHF	1 300 000			1 300 000	1 268 150	0.36	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	3 000 000		1 400 000	1 600 000	1 589 600	0.45	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF		1 800 000		1 800 000	1 809 900	0.51	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF		1 200 000		1 200 000	1 189 200	0.34	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF		2 100 000		2 100 000	2 116 800	0.60	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	1 300 000			1 300 000	1 269 970	0.36	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		400 000	400 000				
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF	1 100 000			1 100 000	1 120 900	0.32	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		1 200 000		1 200 000	1 204 800	0.34	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	965 000			965 000	903 723	0.26	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	1 350 000		200 000	1 150 000	1 059 150	0.30	600 000
SNCF RESEAU 2.00000% 10-12.11.26*	CHF	500 000			500 000	503 000	0.14	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	600 000	2 400 000	1 000 000	2 000 000	1 809 000	0.51	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF		1 900 000	1 600 000	300 000	299 850	0.08	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	400 000			400 000	375 200	0.11	400 000
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	1 000 000			1 000 000	924 500	0.26	
SOCIETE GENERALE SA-REG-S 0.28000% 22-26.01.27*	CHF	1 010 000			1 010 000	941 825	0.27	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF		850 000		850 000	857 225	0.24	730 000
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF		800 000		800 000	782 240	0.22	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	1 400 000		1 400 000				
SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.50750% 22-06.04.27*	CHF	2 100 000		200 000	1 900 000	1 814 500	0.51	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	280 000			280 000	267 960	0.08	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF		2 000 000		2 000 000	1 997 000	0.57	
SPAREBANK 1 SMN-REG-S 1.50000% 22-15.06.27*	CHF	1 400 000			1 400 000	1 360 100	0.38	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF	1 500 000			1 500 000	1 455 750	0.41	1 500 000
SWEDBANK AB 2.77250% 23-13.06.28*	CHF		800 000		800 000	804 000	0.23	
SWEDISH EXPORT CREDIT CORP-REG-S 1.02250% 22-21.09.27*	CHF		2 000 000	1 000 000	1 000 000	975 500	0.28	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	695 000			695 000	678 459	0.19	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF		1 200 000		1 200 000	1 195 200	0.34	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		1 300 000		1 300 000	1 302 600	0.37	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	5 000 000		5 000 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF	2 500 000		1 500 000	1 000 000	953 000	0.27	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	1 170 000			1 170 000	1 121 445	0.32	1 075 000
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		1 120 000		1 120 000	1 123 360	0.32	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	800 000	1 000 000		1 800 000	1 715 400	0.49	410 000
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	1 580 000			1 580 000	1 543 660	0.44	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF		500 000		500 000	454 500	0.13	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		1 750 000	200 000	1 550 000	1 553 100	0.44	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF		1 000 000		1 000 000	1 004 500	0.28	
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	700 000			700 000	686 490	0.19	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	1 450 000			1 450 000	1 389 100	0.39	
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	1 500 000	600 000	600 000	1 500 000	1 461 750	0.41	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	2 015 000		1 000 000	1 015 000	976 430	0.28	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	1 000 000		1 000 000				
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	1 400 000	2 400 000		3 800 000	3 604 300	1.02	
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	2 650 000		2 650 000				
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	1 750 000		1 750 000				
<b>TOTAL CHF</b>						<b>287 730 752</b>	<b>81.41</b>	
<b>Total Medium term notes, fixed rate</b>						<b>287 730 752</b>	<b>81.41</b>	

### Medium term notes, zero coupon

#### CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF		600 000		600 000	552 000	0.16	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	1 800 000		800 000	1 000 000	952 500	0.27	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	1 000 000			1 000 000	966 500	0.27	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	2 000 000		2 000 000				
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	1 400 000	50 000	200 000	1 250 000	1 221 250	0.35	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	4 370 000		1 870 000	2 500 000	2 417 500	0.68	
<b>TOTAL CHF</b>						<b>6 109 750</b>	<b>1.73</b>	
<b>Total Medium term notes, zero coupon</b>						<b>6 109 750</b>	<b>1.73</b>	

### Bonds, fixed rate

#### CHF

AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	925 000		200 000	725 000	691 288	0.20	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	1 500 000		600 000	900 000	867 600	0.25	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	4 000 000		3 000 000	1 000 000	983 600	0.28	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	600 000			600 000	562 500	0.16	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	1 000 000		1 000 000				
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	1 600 000	75 000	200 000	1 475 000	1 423 375	0.40	50 000
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 465 000	100 000		1 565 000	1 554 828	0.44	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	900 000	100 000	200 000	800 000	806 400	0.23	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF		1 800 000		1 800 000	1 813 500	0.51	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF	100 000			100 000	95 550	0.03	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	1 500 000		200 000	1 300 000	1 266 850	0.36	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	750 000		750 000				
BP CAPITAL MARKETS PLC-REG-S 1.75000% 14-28.02.24*	CHF	1 200 000		1 200 000				
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	2 250 000	1 250 000		1 000 000	998 000	0.28	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		1 000 000		1 000 000	1 001 000	0.28	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	1 100 000	600 000	1 000 000	700 000	695 800	0.20	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	2 000 000		200 000	1 800 000	1 748 700	0.49	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF		1 000 000		1 000 000	988 000	0.28	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF		900 000		900 000	892 800	0.25	
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF	3 000 000		3 000 000				
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	1 000 000			1 000 000	921 500	0.26	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	2 370 000		570 000	1 800 000	1 727 100	0.49	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		800 000		800 000	798 800	0.23	
EMBOTELLADORA ANDINA SA 2.71750% 23-20.09.28*	CHF		950 000		950 000	951 425	0.27	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF	700 000			700 000	747 950	0.21	
EUROPEAN INVESTMENT BANK 2.62500% 10-11.02.25*	CHF	2 000 000		800 000	1 200 000	1 215 720	0.34	
EUROPEAN INVESTMNT BANK-REG-S 1.62500% 12-02.04.26*	CHF	3 000 000		300 000	2 700 000	2 701 350	0.76	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF		1 300 000		1 300 000	1 294 150	0.37	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	1 000 000		1 000 000				
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	1 100 000			1 100 000	1 028 500	0.29	
GAZ CAPITAL SA/GAZPROM-REG-S 1.45000% 18-06.03.23*	CHF	3 000 000		3 000 000				
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF	1 500 000		1 500 000				
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	1 500 000			1 500 000	1 472 250	0.42	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF	800 000			800 000	801 200	0.23	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	700 000			700 000	709 800	0.20	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF		1 200 000		1 200 000	1 191 000	0.34	
KOREA NATIONAL OIL CORP-REG-S 0.87500% 20-21.04.25*	CHF	1 400 000			1 400 000	1 372 700	0.39	400 000
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		1 200 000		1 200 000	1 200 000	0.34	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF	1 000 000		1 000 000				
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	2 280 000		800 000	1 480 000	1 454 100	0.41	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF		600 000		600 000	543 000	0.15	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	3 000 000		2 600 000	400 000	386 000	0.11	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF		1 400 000		1 400 000	1 395 100	0.39	
NIEDEROESTERREICH. LAND 0.04000% 16-23.10.26*	CHF	400 000			400 000	379 800	0.11	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF		1 000 000		1 000 000	1 001 000	0.28	
OESTERREICHISCHE KONTROLLBANK AG 2.62500% 06-22.11.24*	CHF	4 115 000		4 115 000				
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	2 600 000			2 600 000	2 680 600	0.76	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF	5 000 000		5 000 000				
RZD CAPITAL PLC LPN *DEFAULTED* 0.84000% 20-12.03.26*	CHF	950 000		950 000				
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	1 800 000	400 000	1 400 000	800 000	791 600	0.22	
<b>TOTAL CHF</b>						<b>43 154 435</b>	<b>12.21</b>	
<b>Total Bonds, fixed rate</b>						<b>43 154 435</b>	<b>12.21</b>	
<b>Bonds, zero coupon</b>								
<b>CHF</b>								
KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	1 000 000		1 000 000				
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	3 000 000		3 000 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	1 000 000			1 000 000	964 000	0.27	45 000
<b>TOTAL CHF</b>						<b>964 000</b>	<b>0.27</b>	
<b>Total Bonds, zero coupon</b>						<b>964 000</b>	<b>0.27</b>	
<b>Total Securities traded on an exchange</b>						<b>346 351 911</b>	<b>98.00</b>	
<b>Total securities and similar instruments</b>						<b>346 351 911</b>	<b>98.00</b>	
(thereof in lending)						20 511 185	5.80	
Bank deposits at sight						5 255 082	1.49	
Other assets						1 818 905	0.51	
<b>Total fund assets</b>						<b>353 425 898</b>	<b>100.00</b>	
Short-term bank liabilities						-4 439 260		
Other liabilities						-4 279		
<b>Net fund assets</b>						<b>348 982 359</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	346 351 911	98.00
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>346 351 911</b>	<b>98.00</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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	0.15%
Class I-A1	0.18%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.18%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund – Bonds CHF Ausland Passive

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 755 866 850.92	1 786 257 019.38	2 336 760 964.47
<b>Class F</b>	<b>CH0506063301</b>			
Net asset value per unit in CHF		92.36	88.67	99.32
Number of units outstanding		2 437 389.6370	4 158 893.8790	2 943 193.4690
<b>Class I-A1</b>	<b>CH0018234531</b>			
Net asset value per unit in CHF		986.31	947.12	1 061.05
Number of units outstanding		16 702.4590	19 031.3150	31 592.1990
<b>Class I-A2</b>	<b>CH0142362893</b>			
Net asset value per unit in CHF		960.59	922.41	1 033.36
Number of units outstanding		2 094.8030	9 206.8030	9 509.3490
<b>Class I-B</b>	<b>CH0018234549</b>			
Net asset value per unit in CHF		1 007.44	966.68	1 082.01
Number of units outstanding		3 249.9160	13 195.8170	22 316.7990
<b>Class I-X</b>	<b>CH0018234564</b>			
Net asset value per unit in CHF		1 010.57	969.42	1 084.76
Number of units outstanding		1 491 347.7010	1 419 736.4910	1 820 604.4980
<b>Class W</b>	<b>CH0356496221</b>			
Net asset value per unit in CHF		92.69	89.01	99.72
Number of units outstanding		20 290.3520	21 009.9540	20 484.6030

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class F	CHF	4.4%	-10.5%	0.3%
Class I-A1	CHF	4.4%	-10.5%	0.3%
Class I-A2	CHF	4.4%	-10.5%	0.3%
Class I-B	CHF	4.5%	-10.4%	0.4%
Class I-X	CHF	4.5%	-10.4%	0.5%
Class W	CHF	4.4%	-10.5%	0.3%
Benchmark:				
SBI® Foreign AAA-BBB (TR)	CHF	3.4%	-10.5%	0.3%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

France	15.24
Germany	12.71
United States	11.43
Canada	10.06
Supranationals	8.04
United Kingdom	5.58
Australia	5.39
Netherlands	5.15
Austria	4.33
South Korea	3.59
Others	16.87
<b>TOTAL</b>	<b>98.39</b>

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	19 535 581.16	19 399 934.99
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 743 284 610.57	1 757 890 646.47
– Units of other collective investment schemes	0.00	10 056 142.90
Other assets	9 071 458.80	7 231 191.14
<b>Total fund assets</b>	<b>1 771 891 650.53</b>	<b>1 794 577 915.50</b>
Loans	-15 996 792.04	-8 271 546.93
Other liabilities	-28 007.57	-49 349.19
<b>Net fund assets</b>	<b>1 755 866 850.92</b>	<b>1 786 257 019.38</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	32 314.30	0.00
Negative interest	-45 554.30	-104 830.75
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	15 735 922.11	15 026 905.62
– from units of other collective investment schemes	588.28	79 257.86
Income from securities lending	161 485.55	161 983.03
Offset payments from securities lending	665 392.60	787 438.85
Purchase of current net income on issue of units	1 544 153.35	1 785 384.81
<b>TOTAL income</b>	<b>18 094 301.89</b>	<b>17 736 139.42</b>
<b>Expenses</b>		
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-378 392.35	-368 542.32
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-28 926.05	-39 383.73
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-7 101.12	-16 440.12
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-4 529.03	-6 239.70
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 W	-3 155.06	-3 521.58
Other expenses	-68 357.33	-11 974.33
Payment of current net income on redemption of units	-1 402 184.66	-3 517 897.61
<b>TOTAL expenses</b>	<b>-1 913 469.40</b>	<b>-3 984 823.19</b>
<b>Net income</b>	<b>16 180 832.49</b>	<b>13 751 316.23</b>
Realized capital gains and losses	-36 750 682.21	-37 962 888.43
<b>Realized result</b>	<b>-20 569 849.72</b>	<b>-24 211 572.20</b>
Unrealized capital gains and losses	98 082 818.65	-214 468 886.15
<b>Total result</b>	<b>77 512 968.93</b>	<b>-238 680 458.35</b>



## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	16 180 832.49	13 751 316.23
<b>Available for distribution</b>	<b>16 180 832.49</b>	<b>13 751 316.23</b>
Less federal withholding tax <sup>1</sup>	-5 663 291.37	-4 812 960.68
Net income retained for reinvestment	-10 517 541.12	-8 938 355.55
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 786 257 019.38	2 336 760 964.47
Paid federal withholding tax	-4 761 900.70	-6 398 927.16
Balance of unit movements	-103 141 236.69	-305 424 559.58
Total result	77 512 968.93	-238 680 458.35
<b>Net fund assets at the end of the reporting period</b>	<b>1 755 866 850.92</b>	<b>1 786 257 019.38</b>

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

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class F</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 158 893.8790	2 943 193.4690
Units issued	314 296.4860	2 652 671.3510
Units redeemed	-2 035 800.7280	-1 436 970.9410
<b>Situation at the end of the period</b>	<b>2 437 389.6370</b>	<b>4 158 893.8790</b>
Difference between units issued and units redeemed	-1 721 504.2420	1 215 700.4100
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	19 031.3150	31 592.1990
Units issued	2 240.0000	1 878.3040
Units redeemed	-4 568.8560	-14 439.1880
<b>Situation at the end of the period</b>	<b>16 702.4590</b>	<b>19 031.3150</b>
Difference between units issued and units redeemed	-2 328.8560	-12 560.8840
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	9 206.8030	9 509.3490
Units issued	0.0000	129.2510
Units redeemed	-7 112.0000	-431.7970
<b>Situation at the end of the period</b>	<b>2 094.8030</b>	<b>9 206.8030</b>
Difference between units issued and units redeemed	-7 112.0000	-302.5460
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	13 195.8170	22 316.7990
Units issued	0.0000	3 002.1020
Units redeemed	-9 945.9010	-12 123.0840
<b>Situation at the end of the period</b>	<b>3 249.9160</b>	<b>13 195.8170</b>
Difference between units issued and units redeemed	-9 945.9010	-9 120.9820
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 419 736.4910	1 820 604.4980
Units issued	347 277.2920	151 971.6720
Units redeemed	-275 666.0820	-552 839.6790
<b>Situation at the end of the period</b>	<b>1 491 347.7010</b>	<b>1 419 736.4910</b>
Difference between units issued and units redeemed	71 611.2100	-400 868.0070
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	21 009.9540	20 484.6030
Units issued	5 115.3330	644.8920
Units redeemed	-5 834.9350	-119.5410
<b>Situation at the end of the period</b>	<b>20 290.3520</b>	<b>21 009.9540</b>
Difference between units issued and units redeemed	-719.6020	525.3510

## Net income retained for reinvestment (accumulation)

### Class F

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.74290</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.26002
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.48288</b>

### Class I-A1

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.640</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.674
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.966</b>

### Class I-A2

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.441</b>
Less federal withholding tax <sup>1</sup>	CHF	-2.604
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.837</b>

### Class I-B

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>9.038</b>
Less federal withholding tax <sup>1</sup>	CHF	-3.163
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.875</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>9.510</b>
Less federal withholding tax <sup>1</sup>	CHF	-3.329
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>6.181</b>

### Class W

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.71825</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.25139
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.46686</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CHF</b>								
AT&T INC-REG-S 1.37500% 14-04.12.24*	CHF	10 445 000	250 000	4 000 000	6 695 000	6 646 127	0.38	
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF	505 000	125 000		630 000	614 943	0.03	135 000
CAISSE DE REFINANCE DE L'HABITAT-REG-S 2.37500% 12-05.03.24*	CHF	8 005 000		8 005 000				
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	4 775 000			4 775 000	4 225 875	0.24	
CETRAL AMERICA BNK FR ECON INTEGR-REG-S 2.13750% 22-13.12.27*	CHF		800 000		800 000	800 000	0.05	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	2 900 000	350 000		3 250 000	3 167 125	0.18	
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF	1 600 000		1 600 000				
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		1 690 000		1 690 000	1 715 350	0.10	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 11-23.11.23*	CHF	5 250 000		5 250 000				
EUROPEAN INVESTMENT BANK 1.12500% 12-26.04.23*	CHF		250 000	250 000				
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 14-04.02.25*	CHF	6 480 000		1 780 000	4 700 000	4 698 590	0.27	
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF		9 600 000		9 600 000	9 432 000	0.53	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	1 595 000			1 595 000	1 552 892	0.09	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF		2 000 000		2 000 000	2 023 000	0.11	
NEW BRUNSWICK. PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	3 260 000			3 260 000	2 785 670	0.16	270 000
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 550 000			1 550 000	1 508 150	0.09	
PHILIP MORRIS INTERNATIONAL INC-REG-S 1.62500% 14-16.05.24*	CHF	5 600 000		5 600 000				
RAIFFEISEN BANK INTERNATIONAL AG-SUB 4.75000% 12-24.10.22*	CHF	2 250 000		2 250 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 0.89800% 19-03.10.25*	CHF	6 645 000		6 645 000				
RZD CAP PLC/RUSS RAIL-REG-S *DEFAULTED* 1.19500% 19-03.04.28*	CHF	3 605 000		3 605 000				
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	4 020 000			4 020 000	3 630 060	0.20	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	6 315 000		2 150 000	4 165 000	3 813 058	0.22	
WURTH FINANCE INTERNATIONAL BV-REG-S 2.10000% 22-16.11.26*	CHF		4 015 000		4 015 000	4 031 060	0.23	
<b>TOTAL CHF</b>						<b>50 643 899</b>	<b>2.86</b>	
<b>Total Notes, fixed rate</b>						<b>50 643 899</b>	<b>2.86</b>	

## Medium term notes, fixed rate

<b>CHF</b>								
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		800 000		800 000	801 200	0.05	800 000
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		5 600 000		5 600 000	5 647 600	0.32	
ABN AMRO BANK NV 3.37500% 06-15.08.31*	CHF	4 500 000		800 000	3 700 000	4 108 850	0.23	
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	970 000	250 000		1 220 000	1 194 868	0.07	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF		5 000 000	200 000	4 800 000	4 797 600	0.27	2 600 000
ACHMEA BANK NV-REG-S 0.50000% 17-27.10.23*	CHF	2 945 000		2 945 000				
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	2 475 000	500 000		2 975 000	2 861 950	0.16	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	1 040 000			1 040 000	1 034 280	0.06	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	2 675 000	100 000		2 775 000	2 719 223	0.15	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	3 785 000			3 785 000	3 765 697	0.21	
AFRICAN DEVELOPMENT BANK 1.60250% 23-05.07.28*	CHF		2 200 000		2 200 000	2 208 800	0.12	
AGENCE FRANCAISE DE DEVELOPPEMENT 2.62500% 10-18.02.25*	CHF	4 770 000			4 770 000	4 817 700	0.27	
AGENCE FRANCAISE DE DEVELOPPEMENT 1.87500% 10-12.11.29*	CHF	320 000			320 000	321 440	0.02	
AKADEMISKA HUS AB-REG-S 0.25000% 15-17.11.25*	CHF	6 310 000	200 000	680 000	5 830 000	5 643 440	0.32	
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	6 705 000	250 000	2 000 000	4 955 000	4 541 258	0.26	
AKADEMISKA HUS AB-REG-S 0.65000% 18-08.02.44*	CHF	500 000		100 000	400 000	307 800	0.02	220 000
AKADEMISKA HUS AB-REG-S 1.68000% 22-20.09.32*	CHF		1 500 000		1 500 000	1 476 000	0.08	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF		5 800 000	1 000 000	4 800 000	4 843 200	0.27	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF		3 000 000		3 000 000	2 970 000	0.17	
ALBERTA. PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	3 830 000			3 830 000	3 561 900	0.20	
ALBERTA. PROVINCE OF-REG-S 0.25000% 20-20.04.28*	CHF	400 000	250 000		650 000	608 075	0.03	650 000
AMP GROUP FINANCE SERVICES LTD-REG-S 0.75000% 18-19.12.22*	CHF	2 870 000		2 870 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	2 805 000		2 805 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 16-25.10.23*	CHF		250 000	250 000				
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	4 205 000	250 000	4 455 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	4 695 000		1 095 000	3 600 000	3 384 000	0.19	
AROUNDTOWN SA-REG-S 1.72000% 19-05.03.26*	CHF	990 000			990 000	891 000	0.05	
ASB BANK LTD 2.50250% 23-20.12.28*	CHF		1 200 000		1 200 000	1 206 600	0.07	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	4 050 000	400 000	4 450 000				
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	2 185 000	250 000		2 435 000	2 190 283	0.12	
ASB FINANCE LTD/LONDON-REG-S 0.45000% 19-30.01.25*	CHF	3 485 000	930 000	3 415 000	1 000 000	978 400	0.06	
ASIAN DEVELOPMENT BANK-REG-S 0.80000% 22-06.07.27*	CHF	3 000 000			3 000 000	2 917 500	0.16	
ATHENE GLOBAL FUNDING-REG-S 0.85000% 20-14.10.25*	CHF	3 845 000	2 200 000		6 045 000	5 772 975	0.33	



Security		30.9.2022			30.9.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
BNG BANK NV-REG-S 1.25000% 14-30.04.24*	CHF	7 085 000	250 000	7 335 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	2 600 000			2 600 000	2 398 500	0.14	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF		3 600 000		3 600 000	3 616 200	0.20	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	3 600 000			3 600 000	3 646 800	0.21	
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	3 800 000			3 800 000	3 492 200	0.20	2 800 000
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	4 800 000			4 800 000	4 358 400	0.25	
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	5 200 000	1 000 000	3 000 000	3 200 000	2 956 800	0.17	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF		3 400 000		3 400 000	3 441 965	0.19	
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	3 000 000			3 000 000	2 703 000	0.15	
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 375 000	375 000		1 750 000	1 711 500	0.10	
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	60 000	250 000		310 000	306 900	0.02	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	6 395 000	1 600 000	1 995 000	6 000 000	5 391 000	0.30	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	3 215 000			3 215 000	3 202 140	0.18	
BPCE SA-REG-S 0.50000% 19-08.11.23*	CHF	2 030 000	250 000	2 280 000				
BPCE SA-REG-S 2.38250% 23-12.06.26*	CHF		2 000 000		2 000 000	2 010 000	0.11	2 000 000
BPCE SA-REG-S 2.65500% 23-12.06.30*	CHF		2 000 000		2 000 000	2 023 000	0.11	
BUNDESIMMOBILIEN GESELLSCHAFT MBH 3.12500% 06-01.09.31*	CHF	3 270 000			3 270 000	3 544 680	0.20	
CAISSE D'AMORTIS DE LA DETTE SOCIALE 2.50000% 11-09.12.25*	CHF	3 000 000			3 000 000	3 045 000	0.17	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.30000% 17-12.11.27*	CHF	5 800 000	200 000	3 000 000	3 000 000	2 823 000	0.16	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	2 700 000			2 700 000	2 629 800	0.15	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 22-28.11.29*	CHF		3 600 000		3 600 000	3 585 600	0.20	200 000
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF		3 400 000		3 400 000	3 377 900	0.19	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	3 600 000			3 600 000	3 348 000	0.19	
CANADIAN IMPERIAL BANK OF COMCAD-REG-S 0.12500% 15-22.12.25*	CHF	3 215 000			3 215 000	3 091 223	0.17	350 000
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF		250 000	250 000				
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	5 035 000		300 000	4 735 000	4 424 858	0.25	
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF	8 635 000		8 635 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	6 010 000	250 000		6 260 000	6 078 460	0.34	300 000
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	1 790 000	500 000		2 290 000	2 241 452	0.13	
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	4 100 000		1 000 000	3 100 000	2 895 400	0.16	
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	8 605 000		2 000 000	6 605 000	6 304 473	0.36	
CBQ FINANCE LTD-REG-S 1.11500% 18-17.10.22*	CHF	2 000 000		2 000 000				
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	3 335 000			3 335 000	3 332 332	0.19	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	2 200 000			2 200 000	2 162 600	0.12	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	2 600 000		1 000 000	1 600 000	1 581 760	0.09	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	2 735 000		500 000	2 235 000	2 151 188	0.12	1 200 000
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	2 165 000			2 165 000	2 029 688	0.11	220 000
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	3 215 000			3 215 000	3 142 663	0.18	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF	3 150 000		400 000	2 750 000	2 457 125	0.14	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.31400% 18-05.09.24*	CHF	940 000		940 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF	6 195 000		6 195 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF	3 515 000			3 515 000	3 413 065	0.19	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	6 450 000	1 500 000	2 450 000	5 500 000	4 617 250	0.26	225 000
CIE DE FINANCIAMIENTO FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	2 500 000			2 500 000	2 375 000	0.13	20 000
CIE DE FINANCIAMIENTO FONCIER SA 1.83750% 23-18.07.30*	CHF		3 000 000		3 000 000	2 994 000	0.17	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	4 340 000	325 000	4 665 000				
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	6 200 000	250 000	3 000 000	3 450 000	3 334 425	0.19	
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	6 000 000	500 000		6 500 000	5 944 250	0.34	105 000
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	3 900 000	3 150 000	2 000 000	5 050 000	4 466 725	0.25	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	1 200 000			1 200 000	1 182 000	0.07	
COMMERZBANK AG 3.12500% 06-14.07.25*	CHF	4 155 000			4 155 000	4 240 178	0.24	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	1 515 000	250 000	1 765 000				
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	2 700 000			2 700 000	2 731 050	0.15	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF		4 000 000		4 000 000	4 024 000	0.23	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF		3 800 000		3 800 000	3 877 900	0.22	300 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	7 670 000	250 000		7 920 000	7 539 840	0.43	1 795 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	4 505 000	250 000	1 000 000	3 755 000	3 310 033	0.19	2 900 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	3 405 000	250 000	650 000	3 005 000	2 716 520	0.15	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	3 580 000			3 580 000	3 096 700	0.17	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF	1 635 000			1 635 000	1 604 753	0.09	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	3 145 000			3 145 000	3 030 208	0.17	
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF		5 800 000	1 000 000	4 800 000	4 814 400	0.27	
COMPAGNIE DE FINANCIEMENT FONCIER 2.50000% 06-24.02.31*	CHF	9 970 000		4 970 000	5 000 000	5 195 000	0.29	
COMPAGNIE DE FINANCIEMENT FONCIER-REG-S 1.50000% 14-19.02.24*	CHF	300 000		300 000				
COMPAGNIE DE FINANCIEMENT FONCIER 1.90300% 23-16.06.28*	CHF		10 200 000		10 200 000	10 230 600	0.58	
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF		3 400 000	800 000	2 600 000	2 593 500	0.15	200 000
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	3 900 000			3 900 000	3 654 300	0.21	
CORP ANDINA DE FOMENTO-REG-S 2.42750% 23-15.02.30*	CHF		4 320 000		4 320 000	4 307 040	0.24	50 000
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	9 335 000	1 050 000	4 385 000	6 000 000	5 730 000	0.32	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	8 550 000		1 000 000	7 550 000	7 236 675	0.41	
CORPORACION ANDINA DE FOMENTO-REG-S 0.45000% 15-07.09.23*	CHF		500 000	500 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CORPORACION ANDINA DE FOMENTO 0.30400% 16-16.09.24*	CHF	30 000			30 000	29 463	0.00	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	8 635 000		1 900 000	6 735 000	6 543 053	0.37	
COUNCIL OF EUROPE DEVELOPMENT BANK 1.62500% 23-30.06.29*	CHF		2 500 000		2 500 000	2 511 250	0.14	1 900 000
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	3 275 000			3 275 000	3 255 678	0.18	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF	1 490 000		1 490 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	1 960 000			1 960 000	1 874 740	0.11	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	2 040 000			2 040 000	1 954 320	0.11	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.10000% 16-26.01.26*	CHF	2 685 000	800 000		3 485 000	3 347 343	0.19	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 17-27.07.27*	CHF	3 845 000			3 845 000	3 620 067	0.20	440 000
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	3 275 000			3 275 000	3 160 375	0.18	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	5 510 000	2 000 000	2 510 000	5 000 000	4 667 500	0.26	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF	5 635 000			5 635 000	5 220 828	0.29	450 000
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	4 310 000	350 000		4 660 000	4 214 970	0.24	530 000
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF		2 400 000		2 400 000	2 392 800	0.14	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	5 985 000		3 000 000	2 985 000	2 650 680	0.15	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	2 705 000			2 705 000	2 393 925	0.14	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF		1 600 000		1 600 000	1 613 600	0.09	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		4 800 000		4 800 000	4 807 392	0.27	
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF	2 350 000	500 000	2 850 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF	2 550 000	250 000	2 000 000	800 000	788 800	0.04	
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	2 235 000		400 000	1 835 000	1 744 168	0.10	10 000
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	1 350 000			1 350 000			
CREDIT AGRICOLE SA LONDON-REG-S 0.20000% 18-30.10.23*	CHF	1 605 000		1 605 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 200 000			2 200 000	2 137 300	0.12	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	4 910 000		1 000 000	3 910 000	3 526 820	0.20	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	2 200 000	600 000		2 800 000	2 646 000	0.15	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	4 305 000		800 000	3 505 000	2 996 775	0.17	1 805 000
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	2 860 000	250 000		3 110 000	2 828 545	0.16	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	2 800 000	1 000 000	400 000	3 400 000	3 478 200	0.20	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF		1 700 000		1 700 000	1 694 900	0.10	
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF		4 200 000		4 200 000	4 244 100	0.24	100 000
CREDIT AGRICOLE S/LONDON-SUB 2.12500% 15-29.09.25*	CHF	605 000			605 000	602 883	0.03	125 000
CREDIT AGRICOLE S/LONDON-REG-S 0.62500% 17-12.07.24*	CHF	1 405 000		1 405 000				
CREDIT AGRICOLE S/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	3 040 000			3 040 000	2 679 760	0.15	
CREDIT SUISSE GUERNSEY LTD 3.12500% 10-12.11.30*	CHF	70 000			70 000	71 295	0.00	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	3 435 000	750 000		4 185 000	4 146 080	0.23	
DAIMLER INTERNATIONAL FINANCE BV-REG-S 0.85000% 18-14.11.25*	CHF	3 740 000			3 740 000	3 655 850	0.21	755 000
DANSKE BANK AS-REG-S 0.62500% 19-24.11.22*	CHF	3 000 000		3 000 000				
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 12-21.02.24*	CHF	670 000	500 000	1 170 000				
DEUTSCHE BAHN FINANCE BV 1.37500% 13-24.07.23*	CHF		150 000	150 000				
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 14-26.08.24*	CHF	2 360 000	250 000	2 610 000				
DEUTSCHE BAHN FINANCE BV-REG-S 0.10000% 15-01.12.25*	CHF		250 000		250 000	241 250	0.01	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	3 045 000	2 600 000		5 645 000	5 122 838	0.29	30 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 18-18.07.28*	CHF	11 930 000	2 860 000	8 790 000	6 000 000	5 649 000	0.32	1 300 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 19-19.06.29*	CHF	3 525 000			3 525 000	3 198 938	0.18	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	3 675 000	200 000		3 875 000	3 346 063	0.19	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	9 535 000		3 000 000	6 535 000	5 567 820	0.31	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	10 855 000		3 000 000	7 855 000	6 272 218	0.35	100 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.25000% 21-27.10.31*	CHF	3 740 000			3 740 000	3 287 460	0.19	
DEUTSCHE BAHN FINANCE GMBH-REG-S 1.95000% 22-21.09.32*	CHF	3 000 000	1 500 000		4 500 000	4 529 250	0.26	415 000
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF		6 625 000	2 500 000	4 125 000	4 323 000	0.24	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF		9 300 000		9 300 000	9 248 850	0.52	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	4 200 000			4 200 000	3 851 400	0.22	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	5 540 000	300 000	3 060 000	2 780 000	2 767 490	0.16	
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	4 200 000	200 000	400 000	4 000 000	3 888 000	0.22	3 400 000
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF		3 800 000		3 800 000	3 801 900	0.21	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	8 050 000	200 000	3 000 000	5 250 000	4 585 875	0.26	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		4 400 000	400 000	4 000 000	4 010 000	0.23	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	835 000		835 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	5 380 000		5 380 000				
DNB BOLIGKREDITT AS 2.00000% 10-02.09.30*	CHF	635 000			635 000	636 270	0.04	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	2 825 000			2 825 000	2 808 050	0.16	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF		4 200 000		4 200 000	4 223 100	0.24	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		3 500 000		3 500 000	3 507 910	0.20	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF		2 800 000		2 800 000	2 776 200	0.16	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	3 000 000			3 000 000	3 003 000	0.17	
E.ON SE 1.86000% 22-05.12.25*	CHF		2 400 000		2 400 000	2 394 000	0.14	
E.ON SE 2.50250% 22-05.12.29*	CHF		4 200 000	1 200 000	3 000 000	3 046 500	0.17	
ELECTRICITE DE FRANCE-REG-S 0.30000% 16-14.10.24*	CHF	6 700 000	500 000	4 000 000	3 200 000	3 144 320	0.18	
ELECTRICITE DE FRANCE 0.65000% 16-13.10.28*	CHF	4 600 000	400 000	2 000 000	3 000 000	2 782 500	0.16	675 000
ELECTRICITE DE FRANCE SA 2.30000% 23-14.09.27*	CHF		2 700 000		2 700 000	2 712 150	0.15	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
ELECTRICITE DE FRANCE SA 2.55000% 23-12.09.31*	CHF		3 500 000		3 500 000	3 519 250	0.20		
ELI LILLY & CO-REG-S 0.15000% 16-24.05.24*	CHF	7 960 000		7 960 000					
ELI LILLY & CO-REG-S 0.45000% 16-24.05.28*	CHF	6 070 000	1 175 000	2 320 000	4 925 000	4 646 738	0.26	3 360 000	
ENBW INTERNATIONAL FINANCE BV 2.25000% 23-15.06.26*	CHF		4 200 000		4 200 000	4 212 600	0.24		
ENBW INTERNATIONAL FINANCE BV 2.62500% 23-15.06.29*	CHF		4 200 000		4 200 000	4 269 300	0.24		
ENEL FINANCE INTERNATIONAL NV-REG-S 4.00000% 12-26.10.27*	CHF	1 800 000			1 800 000	1 924 200	0.11	1 800 000	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	4 800 000	250 000		5 050 000	4 981 825	0.28		
ENGIE SA REG-S 2.34000% 23-04.01.27*	CHF		2 500 000	380 000	2 120 000	2 139 080	0.12		
ENGIE SA-REG-S 1.62500% 12-09.10.24*	CHF	2 005 000			2 005 000	1 995 978	0.11	815 000	
ENGIE SA-REG-S 2.49000% 23-04.07.31*	CHF		2 400 000		2 400 000	2 431 200	0.14		
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	4 245 000	500 000		4 745 000	4 237 285	0.24	2 100 000	
EUROPEAN INVESTMENT BANK 3.12500% 06-30.06.36*	CHF	6 660 000			6 660 000	7 745 580	0.44	1 865 000	
EUROPEAN INVESTMENT BANK-REG-S 1.50000% 12-02.08.24*	CHF	9 515 000		9 515 000					
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF	6 800 000	250 000	4 600 000	2 450 000	2 369 150	0.13		
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	3 490 000	250 000	3 740 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	4 885 000		1 200 000	3 685 000	3 366 248	0.19		
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	2 235 000		2 235 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	4 750 000		2 750 000	2 000 000	1 965 600	0.11		
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	1 455 000	600 000		2 055 000	1 969 718	0.11	500 000	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	4 110 000		800 000	3 310 000	3 068 370	0.17		
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	3 845 000			3 845 000	3 614 300	0.20	90 000	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	3 045 000			3 045 000	2 959 740	0.17		
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		3 295 000		3 295 000	3 308 477	0.19		
GAZPROM PJSC VIA GAZ FINANCE PLC-REG-S 1.54000% 21-30.06.27*	CHF	10 000 000			10 000 000	4 990 000	0.28		
GLENCORE CAPITAL FINANCE DAC-REG-S 1.00000% 20-30.03.27*	CHF	3 400 000			3 400 000	3 223 200	0.18		
GLENCORE CAPITAL FINANCE DAC-REG-S 0.50000% 21-07.09.28*	CHF	2 800 000		1 000 000	1 800 000	1 622 700	0.09	400 000	
GLENCORE FINANCE EUROPE SA-REG-S 1.25000% 18-09.10.24*	CHF	3 850 000		1 850 000	2 000 000	1 980 200	0.11	1 775 000	
GLENCORE FINANCE EUROPE LTD-REG-S 0.35000% 19-10.09.25*	CHF	2 000 000		400 000	2 400 000	2 312 400	0.13	2 110 000	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	5 400 000	250 000		5 650 000	5 539 825	0.31	3 065 000	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	3 955 000	600 000		4 555 000	4 438 848	0.25	900 000	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	9 500 000		2 000 000	7 500 000	6 836 250	0.39	805 000	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	7 400 000	250 000	1 650 000	6 000 000	5 940 600	0.34		
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	3 800 000			3 800 000	3 598 600	0.20	855 000	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	4 800 000			4 800 000	4 416 000	0.25	1 000 000	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	4 800 000	4 000 000	3 000 000	5 800 000	4 956 100	0.28		
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	3 000 000			3 000 000	2 947 500	0.17		
HYPO NOE GRUPPE BANK AG 0.12500% 16-17.10.23*	CHF	2 595 000	250 000	2 845 000					
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	2 340 000			2 340 000	2 286 414	0.13		
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF	2 635 000	100 000	2 735 000					
HYPO VORARLBERG BANK-REG-S 0.25000% 18-12.11.25*	CHF	2 675 000			2 675 000	2 582 713	0.15	175 000	
HYPO VORARLBERG BANK AG-REG-S SUB 1.62500% 19-29.11.29*	CHF	4 590 000	160 000	1 590 000	3 160 000	2 798 180	0.16	1 145 000	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	5 405 000	120 000		5 525 000	4 765 313	0.27		
HYPO VORARLBERG BANK AG-REG-S 0.12500% 20-27.03.30*	CHF	855 000	500 000		1 355 000	1 151 750	0.07	30 000	
HYPO VORARLBERG BANK AG-REG-S 0.12500% 21-23.08.28*	CHF	1 665 000	250 000		1 915 000	1 701 478	0.10		
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	2 685 000			2 685 000	2 558 805	0.14		
HYPO VORARLBERG BANK AG-REG-S 1.87500% 23-13.09.30*	CHF		2 200 000		2 200 000	2 198 900	0.12		
HYUNDAI CAPITAL SERVICES INC-REG-S 0.69500% 18-27.06.23*	CHF	5 650 000		5 650 000					
HYUNDAI CAPITAL SERVICES INC-REG-S 0.73250% 19-26.02.24*	CHF	5 810 000	400 000	6 210 000					
HYUNDAI CAPITAL SERVICES INC-REG-S 0.26000% 20-11.02.25*	CHF	4 020 000			4 020 000	3 908 646	0.22		
HYUNDAI CAPITAL SERVICES INC-REG-S 0.75250% 20-06.07.23*	CHF	4 550 000		4 550 000					
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF	5 810 000		3 000 000	2 810 000	2 706 030	0.15		
INSTITUTO DE CREDITO OFICIAL 3.25000% 07-28.06.24*	CHF	4 055 000		4 055 000					
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	4 200 000	2 400 000	2 000 000	4 600 000	4 513 060	0.25		
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.37500% 17-18.07.25*	CHF	4 560 000	250 000	700 000	4 110 000	3 955 875	0.22	85 000	
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.30000% 18-18.12.23*	CHF		250 000	250 000					
JACKSON NATIONAL LIFE GLOBAL FUND-REG-S 0.12500% 20-14.07.28*	CHF	8 600 000	2 750 000	4 450 000	6 900 000	6 072 000	0.34		
JPMORGAN CHASE & CO-REG-S 0.50000% 15-04.12.23*	CHF	9 950 000	250 000	10 200 000					
JPMORGAN CHASE & CO-REG-S 0.45000% 16-11.11.26*	CHF	4 500 000		2 300 000	2 200 000	2 109 800	0.12	1 550 000	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF		3 600 000		3 600 000	3 540 600	0.20		
KOMMUNALBANKEN-REG-S 0.54500% 22-28.04.28*	CHF	3 365 000			3 365 000	3 195 068	0.18		
KOMMUNALKREDIT AUSTRIA AG 3.37500% 06-22.06.26*	CHF	5 030 000		1 000 000	4 030 000	4 124 705	0.23		
KOMMUNEKREDIT 2.87500% 06-13.10.31*	CHF	8 390 000		1 500 000	6 890 000	7 472 205	0.42		
KOMMUNEKREDIT-REG-S 0.62500% 15-09.07.27*	CHF	5 340 000	250 000		5 590 000	5 383 170	0.30		
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF	10 025 000		5 000 000	5 025 000	4 896 863	0.28		
KOREA DEVELOPMENT BANK 0.17000% 21-22.07.31*	CHF	4 000 000	250 000	1 000 000	3 250 000	2 778 750	0.16		
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF	2 600 000			2 600 000	2 496 000	0.14	1 720 000	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF	3 800 000		1 800 000	2 000 000	1 975 400	0.11		
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.05000% 19-19.07.27*	CHF	1 650 000			1 650 000	1 522 950	0.09		
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	2 450 000		1 000 000	1 450 000	1 405 050	0.08		
KOREA NATIONAL OIL CORP-REG-S 0.37300% 18-01.06.23*	CHF		500 000	500 000					
KOREA NATIONAL OIL CORP-REG-S 0.26250% 20-30.07.27*	CHF	5 200 000	4 000 000		9 200 000	8 546 800	0.48		



Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KOREA WATER RESOURCES CORP-REG-S 0.15000% 18-20.09.23*	CHF	2 675 000		2 675 000			
KOREA WESTERN POWER CO LTD-REG-S 0.12500% 19-27.02.24*	CHF	5 000 000	125 000	2 125 000	3 000 000	0.17	
KREDITANSTALT FUER WIEDERAUFBAU 2.50000% 05-25.08.25*	CHF	13 545 000			13 545 000	0.78	300 000
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF		3 100 000		3 100 000	0.18	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF		2 900 000		2 900 000	0.17	
LANDESBANK BADEN-WUERTEMBERG 2.60250% 23-04.10.28*	CHF		1 800 000		1 800 000	0.10	
LANDESKREDITBANK B-WUERTT FOERDBK-REG-S 1.35000% 22-30.09.27*	CHF	1 800 000			1 800 000	0.10	
LANSFORSAKRINGAR HYPOTEK AB-REG-S 0.87500% 14-16.09.24*	CHF	1 260 000	150 000	1 410 000			
LANSFORSAKRINGAR HYPOTEK AB-REG-S 0.20000% 18-17.04.26*	CHF	3 155 000			3 155 000	0.17	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	5 840 000			5 840 000	0.32	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	4 600 000	1 000 000	3 600 000	3 229 200	0.18	1 200 000
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF		4 400 000	1 000 000	3 400 000	0.19	
MACQUARIE BANK LTD-REG-S 0.62500% 15-04.09.23*	CHF		250 000	250 000			
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF	5 185 000	250 000	5 435 000			
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	3 930 000	500 000		4 430 000	0.23	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	4 865 000	2 250 000		7 115 000	0.37	1 080 000
MANITOBA. PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	5 555 000	50 000	2 405 000	3 200 000	0.17	
MANITOBA. PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	5 920 000		3 020 000	2 900 000	0.14	
MANITOBA. PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	3 515 000			3 515 000	0.16	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF		3 200 000		3 200 000	0.18	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	2 800 000			2 800 000	0.15	
MCDONALD'S CORP-REG-S 0.17000% 16-04.10.24*	CHF	7 050 000	150 000	4 200 000	3 000 000	0.17	
MEDIOBANCA INTERNATIONAL LUX SA-REG-S 0.55000% 18-02.03.23*	CHF	3 000 000		3 000 000			
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF	2 895 000	2 500 000		5 395 000	0.29	1 385 000
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	2 970 000			2 970 000	0.16	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	5 015 000		1 000 000	4 015 000	0.20	1 160 000
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	4 950 000	500 000	3 000 000	2 450 000	0.12	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	3 800 000		1 000 000	2 800 000	0.16	1 735 000
MFINANCE FRANCE SA 1.00500% 17-28.03.23*	CHF	3 000 000	150 000	3 150 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	2 825 000	250 000		3 075 000	0.17	590 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	2 095 000	750 000	845 000	2 000 000	0.10	900 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF	1 220 000	250 000	1 470 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	8 325 000	2 000 000	2 325 000	8 000 000	0.42	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF	3 105 000			3 105 000	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.00100% 19-19.02.24*	CHF	3 880 000		3 880 000			
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	1 995 000			1 995 000	0.10	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-10.05.30*	CHF	4 755 000			4 755 000	0.24	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	6 180 000	500 000	2 000 000	4 680 000	0.23	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	2 800 000	200 000		3 000 000	0.16	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF		600 000		600 000	0.03	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF	3 235 000		800 000	2 435 000	0.12	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	3 355 000			3 355 000	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	3 710 000			3 710 000	0.16	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF	1 000 000		1 000 000	899 500	0.05	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	2 600 000			2 600 000	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	1 925 000			1 925 000	0.10	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	6 500 000	600 000	1 500 000	5 600 000	0.31	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF	6 500 000	2 000 000		4 500 000	0.25	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF	2 600 000			2 600 000	0.15	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		2 300 000		2 300 000	0.13	
MUNICIPALITY FINANCE PLC 2.37500% 11-30.03.26*	CHF	3 045 000		3 045 000			
MUNICIPALITY FINANCE PLC-REG-S 1.37500% 12-08.06.27*	CHF	3 825 000			3 825 000	0.21	
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF	1 480 000	250 000	1 730 000			
MUNICIPALITY FINANCE PLC-REG-S 0.62500% 17-06.08.38*	CHF	3 335 000			3 335 000	0.16	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF	2 420 000		2 420 000			
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	3 990 000	750 000	4 740 000			
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	3 895 000		1 300 000	2 595 000	0.14	1 220 000
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	3 170 000	400 000		3 570 000	0.18	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	2 845 000			2 845 000	0.15	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.56500% 22-03.02.31*	CHF	3 815 000	300 000	2 000 000	2 115 000	0.11	50 000
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF		3 500 000		3 500 000	0.19	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF	4 000 000			4 000 000	0.23	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF		4 000 000		4 000 000	0.23	405 000
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	2 900 000			2 900 000	0.14	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	4 900 000			4 900 000	0.27	3 205 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		2 000 000		2 000 000	0.11	
NATWEST MARKETS PLC-REG-S 0.12500% 19-13.09.23*	CHF	5 000 000	400 000	5 400 000			
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	3 600 000		1 600 000	2 000 000	0.11	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF		1 800 000		1 800 000	0.10	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF		6 600 000	1 000 000	5 600 000	0.32	
NEDERLANDSE WATERSCHAPSBANK NV 3.25000% 06-07.08.29*	CHF	9 540 000		4 000 000	5 540 000	0.34	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	3 340 000			3 340 000	3 196 380	0.18	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 000 000	800 000		1 800 000	1 623 600	0.09	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF		4 000 000		4 000 000	3 994 000	0.23	
SVENSK EXPORTKREDIT AB-REG-S 1.71250% 23-17.01.30*	CHF		4 800 000	1 500 000	3 300 000	3 300 000	0.19	
SVENSKA HANDELSBANKEN AB-REG-S 1.25000% 22-24.05.27*	CHF		500 000		500 000	485 250	0.03	470 000
SWEDBANK AB 2.77250% 23-13.06.28*	CHF		2 600 000		2 600 000	2 613 000	0.15	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	1 400 000			1 400 000	1 366 680	0.08	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF		3 200 000	1 000 000	2 200 000	2 191 200	0.12	185 000
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		3 800 000		3 800 000	3 807 600	0.21	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		3 500 000		3 500 000	3 505 250	0.20	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	10 665 000	500 000	11 165 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF	4 650 000	435 000	3 000 000	2 085 000	1 987 005	0.11	390 000
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.28800% 18-13.07.26*	CHF	4 400 000			4 400 000	4 217 400	0.24	2 450 000
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		3 185 000		3 185 000	3 194 555	0.18	
TRANSURBAN QUEENSLAND FINANCE PTY LTD 0.62500% 16-23.06.23*	CHF	1 740 000		1 740 000				
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	1 465 000	250 000		1 715 000	1 634 395	0.09	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	3 450 000			3 450 000	3 370 650	0.19	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	3 760 000		600 000	3 160 000	2 818 720	0.16	1 195 000
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	5 000 000	650 000	800 000	4 850 000	4 408 650	0.25	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF		4 600 000		4 600 000	4 609 200	0.26	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF		850 000		850 000	853 825	0.05	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF		850 000		850 000	855 525	0.05	
UNICREDIT BANK (IRELAND) PLC 4.25000% 12-19.10.22*	CHF	1 290 000		1 290 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	6 425 000	250 000	400 000	6 275 000	6 002 038	0.34	600 000
VODAFONE GROUP PLC-REG-S 0.37500% 16-03.12.24*	CHF	3 620 000	500 000		4 120 000	4 040 484	0.23	
VODAFONE GROUP PLC-REG-S 0.50000% 16-19.09.31*	CHF	2 460 000	500 000		2 960 000	2 646 240	0.15	1 000 000
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	2 165 000			2 165 000	2 074 070	0.12	
WELLS FARGO & CO-REG-S 1.25000% 14-03.09.24*	CHF	5 000 000	375 000	2 375 000	3 000 000	2 973 300	0.17	
WELLS FARGO & CO-REG-S 0.50000% 15-02.11.23*	CHF	7 000 000		7 000 000				
WELLS FARGO & CO-REG-S 0.75000% 20-27.05.25*	CHF	3 000 000			3 000 000	2 923 500	0.16	
WELLS FARGO & CO-REG-S 1.12500% 20-26.05.28*	CHF	1 700 000	900 000	1 600 000	1 000 000	941 500	0.05	
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF		250 000	250 000				
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	4 310 000	1 000 000	600 000	4 710 000	4 531 020	0.26	
WESTPAC BANKING CORP-REG-S 0.50000% 18-16.05.28*	CHF	3 045 000			3 045 000	2 825 760	0.16	1 250 000
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	1 220 000		1 220 000				
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	6 495 000		1 000 000	5 495 000	5 212 008	0.29	
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	6 195 000		6 195 000				
WESTPAC SECURITIES NZ LTD/LONDON 0.12500% 17-15.12.22*	CHF		250 000	250 000				
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	2 100 000	250 000		2 350 000	2 341 305	0.13	
<b>TOTAL CHF</b>						<b>1 396 081 821</b>	<b>78.79</b>	
<b>Total Medium term notes, fixed rate</b>						<b>1 396 081 821</b>	<b>78.79</b>	

### Medium term notes, zero coupon

#### CHF

CAISSE DES DEPOTS CONSIGNATIONS REG-S 0.00000% 21-26.06.28*	CHF	800 000			800 000	736 000	0.04	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.00000% 20-16.06.26*	CHF	2 800 000			2 800 000	2 667 000	0.15	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF	3 400 000	2 000 000	2 400 000	3 000 000	2 899 500	0.16	
KOMMUNEKREDIT REG-S 0.00000% 21-03.03.42*	CHF	2 755 000			2 755 000	1 949 163	0.11	
KOREA HYDRO & NUCLEAR POWER CO-REG-S 0.00000% 19-19.07.24*	CHF	5 300 000			5 300 000	5 214 140	0.29	1 225 000
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	1 980 000	250 000	2 000 000	230 000	224 710	0.01	
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	7 765 000		1 000 000	6 765 000	6 541 755	0.37	
<b>TOTAL CHF</b>						<b>20 232 268</b>	<b>1.14</b>	
<b>Total Medium term notes, zero coupon</b>						<b>20 232 268</b>	<b>1.14</b>	

### Bonds, fixed rate

#### CHF

AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	2 090 000		220 000	1 870 000	1 783 045	0.10	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	2 250 000			2 250 000	2 169 000	0.12	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	11 595 000	250 000	5 345 000	6 500 000	6 393 400	0.36	
APPLE INC-REG-S 0.75000% 15-25.02.30*	CHF	6 545 000	500 000	200 000	6 845 000	6 444 568	0.36	2 340 000
ASIAN DEVELOPMENT BANK 2.75000% 10-12.02.30*	CHF	3 170 000	1 000 000	800 000	3 370 000	3 604 215	0.20	
ASIAN INFRASTRUCTURE INVESTMENT-REG-S 1.75000% 23-26.06.30*	CHF		3 100 000		3 100 000	3 120 150	0.18	
AT&T INC-REG-S 1.87500% 14-04.12.30*	CHF	1 500 000			1 500 000	1 491 000	0.08	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	2 800 000		1 000 000	1 800 000	1 687 500	0.10	400 000
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	2 610 000			2 610 000			
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	4 490 000			4 490 000	4 332 850	0.24	
BANCO MERCANTIL DEL NORTE SA-REG-S 1.55000% 19-11.10.22*	CHF	1 600 000		1 600 000				

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF 2 770 000		1 770 000	1 000 000	993 500	0.06	
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF 2 800 000		800 000	2 000 000	1 912 000	0.11	1 300 000
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF 2 600 000		380 000	2 220 000	2 237 760	0.13	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	4 100 000	1 000 000	3 100 000	3 123 250	0.18	
BANK OF MONTREAL-REG-S 0.03500% 20-07.04.26*	CHF 3 235 000		800 000	2 435 000	2 326 643	0.13	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF 2 605 000			2 605 000	2 538 573	0.14	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF 4 270 000			4 270 000	3 998 855	0.23	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF	3 000 000		3 000 000	3 003 000	0.17	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF 1 000 000		1 000 000				
BP CAPITAL MARKETS PLC-REG-S 1.75000% 14-28.02.24*	CHF 2 735 000	200 000	2 935 000				
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF 1 500 000			1 500 000	1 497 000	0.08	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	2 000 000		2 000 000	2 002 000	0.11	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF 5 400 000		1 400 000	4 000 000	3 976 000	0.22	
CARIBBEAN DEVELOPMENT BANK 0.29700% 16-07.07.28*	CHF 2 605 000	150 000		2 755 000	2 551 130	0.14	
COCA-COLA CO/THE-REG-S 0.25000% 15-22.12.22*	CHF	500 000	500 000				
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF 10 070 000	250 000	1 000 000	9 320 000	8 970 500	0.51	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF 6 390 000			6 390 000	6 207 885	0.35	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF 4 000 000	650 000	800 000	3 850 000	3 803 800	0.21	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF	2 500 000		2 500 000	2 496 375	0.14	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 830 000		2 830 000	2 807 360	0.16	350 000
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF 3 145 000		3 145 000				
DH SWITZERLAND FINANCE SA-REG-S 0.50000% 15-08.12.23*	CHF 8 255 000		8 255 000				
DH SWITZERLAND FINANCE SA-REG-S 1.12500% 15-08.12.28*	CHF 3 230 000	250 000		3 480 000	3 349 500	0.19	
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF 4 460 000			4 460 000	4 109 890	0.23	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF 3 900 000			3 900 000	3 404 700	0.19	
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF 200 000			200 000	200 000	0.01	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF 3 155 000			3 155 000	3 027 223	0.17	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF	2 600 000	2 600 000		2 596 100	0.15	
EMBOTELLADORA ANDINA SA 2.71750% 23-20.09.28*	CHF	3 000 000		3 000 000	3 004 500	0.17	
EUROPEAN INVESTMENT BANK 3.37500% 07-15.10.27*	CHF 4 145 000			4 145 000	4 428 933	0.25	2 200 000
EUROPEAN INVESTMENT BANK 2.62500% 10-11.02.25*	CHF 4 375 000		1 375 000	3 000 000	3 039 300	0.17	
EUROPEAN INVESTMENT BANK-REG-S 1.37500% 13-21.02.28*	CHF 7 010 000	250 000		7 260 000	7 194 660	0.41	1 250 000
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF 3 775 000		1 800 000	1 975 000	1 994 750	0.11	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 12-02.04.26*	CHF 5 845 000			5 845 000	5 847 923	0.33	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	4 400 000		4 400 000	4 380 200	0.25	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF 2 720 000			2 720 000	2 696 336	0.15	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF 3 350 000			3 350 000	3 132 250	0.18	120 000
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF 2 785 000			2 785 000	2 480 043	0.14	
GAZ CAPITAL SAVGAZPROM-REG-S 1.45000% 18-06.03.23*	CHF 5 795 000		5 795 000				
GS CALTEX CORP-REG-S 0.63300% 18-31.01.24*	CHF 5 100 000		5 100 000				
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF 2 000 000			2 000 000	1 963 000	0.11	1 950 000
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF 3 300 000			3 300 000	3 217 500	0.18	
KOREA HOUSING FINANCE CORP-REG-S 2.15500% 22-14.10.25*	CHF 2 700 000			2 700 000	2 704 050	0.15	
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF 2 700 000			2 700 000	2 737 800	0.15	
KOREA HOUSING FINANCE CORP 1.89250% 23-10.02.28*	CHF	3 500 000		3 500 000	3 473 750	0.20	
KOREA NATIONAL OIL CORP-REG-S 0.87500% 20-21.04.25*	CHF	100 000		100 000	98 050	0.01	30 000
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	4 400 000		4 400 000	4 400 000	0.25	
MONDELEZ INTERNATIONAL INC-REG-S 0.61700% 17-30.09.24*	CHF 2 780 000	305 000	3 085 000				
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF 4 920 000	2 175 000	2 170 000	4 925 000	4 838 813	0.27	435 000
MONDELEZ INTL-REG-S 1.12500% 15-21.12.23*	CHF 2 335 000		2 335 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF 3 435 000			3 435 000	3 108 675	0.18	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF 4 035 000	125 000		4 160 000	4 014 400	0.23	400 000
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF 2 700 000		200 000	2 500 000	2 445 000	0.14	220 000
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF 5 700 000	300 000	1 800 000	4 200 000	4 090 800	0.23	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	6 150 000	1 000 000	5 150 000	5 162 875	0.29	
NEW BRUNSWICK. PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF 7 855 000		1 855 000	6 000 000	5 268 000	0.30	2 900 000
NEW BRUNSWICK. PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF 6 010 000	500 000		6 510 000	6 025 005	0.34	
NIEDEROESTERREICH. LAND 0.04000% 16-23.10.26*	CHF 1 525 000			1 525 000	1 447 988	0.08	
NORDIC INVESTMENT BANK 1.50000% 23-29.06.28*	CHF	3 000 000		3 000 000	3 003 000	0.17	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 17-26.10.27*	CHF 1 155 000			1 155 000	1 079 348	0.06	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.30000% 18-24.07.26*	CHF 2 800 000			2 800 000	2 681 000	0.15	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF 8 090 000	800 000	2 000 000	6 890 000	6 338 800	0.36	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF 6 260 000		2 260 000	4 000 000	3 464 000	0.20	
OESTERREICHISCHE KONTROLLBANK AG 2.87500% 05-25.02.30*	CHF 15 765 000	3 000 000		18 765 000	20 219 288	1.14	
OESTERREICHISCHE KONTROLLBANK AG 3.25000% 06-25.07.36*	CHF 3 270 000		400 000	2 870 000	3 319 155	0.19	
OESTERREICHISCHE KONTROLLBANK AG 2.62500% 06-22.11.24*	CHF 9 385 000		6 385 000	3 000 000	3 028 500	0.17	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF 7 740 000	2 000 000	1 500 000	8 240 000	8 495 440	0.48	
RZD CAPITAL PLC *DEFAULTED* 2.10000% 17-02.10.23*	CHF 8 640 000		8 640 000				
TANNER SERVICIOS FINANCIEROS SA-REG-S 0.60000% 20-07.11.22*	CHF 1 590 000		1 590 000				
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF 6 000 000		1 000 000	5 000 000	4 505 000	0.25	870 000
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF 215 000			215 000	198 015	0.01	

Security		30.9.2022		30.9.2023		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal			
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	7 550 000		2 550 000	5 000 000	4 412 500	0.25	1 350 000
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	5 500 000			5 500 000	5 442 250	0.31	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF		4 100 000		4 100 000	4 132 800	0.23	
<b>TOTAL CHF</b>						<b>265 672 464</b>	<b>14.99</b>	
<b>Total Bonds, fixed rate</b>						<b>265 672 464</b>	<b>14.99</b>	

### Bonds, zero coupon

#### CHF

KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	4 660 000		4 660 000				
KOREA NATIONAL OIL CORP-REG-S 0.00000% 19-04.10.24*	CHF	7 000 000	500 000		7 500 000	7 338 000	0.41	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	3 240 000	200 000		3 440 000	3 316 160	0.19	
<b>TOTAL CHF</b>						<b>10 654 160</b>	<b>0.60</b>	
<b>Total Bonds, zero coupon</b>						<b>10 654 160</b>	<b>0.60</b>	
<b>Total Securities traded on an exchange</b>						<b>1 743 284 611</b>	<b>98.39</b>	

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

### Investment certificates, open end

#### Global

UBS (CH) INST FUND-BONDS CHF AUSLAND CORPORATE PASSIVE II LIX**	CHF	107		107				
<b>TOTAL Global</b>							<b>0.00</b>	
<b>Total Investment certificates, open end</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>							<b>0.00</b>	
<b>Total securities and similar instruments</b>						<b>1 743 284 611</b>	<b>98.39</b>	
(thereof in lending)						126 388 925	7.13	
Bank deposits at sight						19 535 581	1.10	
Other assets						9 071 459	0.51	
<b>Total fund assets</b>						<b>1 771 891 651</b>	<b>100.00</b>	
Short-term bank liabilities						-15 996 792		
Other liabilities						-28 008		
<b>Net fund assets</b>						<b>1 755 866 851</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 743 284 611	98.39
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 743 284 611</b>	<b>98.39</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Bonds CHF Ausland Passive Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 47 236 611.73 were deposited which corresponds to 47 812.7550 units.

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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	0.15%
Class I-A1	0.18%
Class I-A2	0.18%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.18%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund – Bonds CHF Inland ESG Passive II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 898 726 905.04	1 621 406 719.75	749 968 418.75
<b>Class I-A3</b>	<b>CH1137244187</b>			
Net asset value per unit in CHF		901.26	875.81	1 000.84
Number of units outstanding		83 703.6500	80 169.6780	50 547.0000
<b>Class I-X</b>	<b>CH0594527738</b>			
Net asset value per unit in CHF		896.76	870.67	995.41
Number of units outstanding		2 033 191.0770	1 781 618.0810	702 601.3980

## Performance

	Currency	2022/2023	2021/2022	2021
Class I-A3	CHF	3.2%	-12.5%	-
Class I-X	CHF	3.3%	-12.4%	-
Benchmark:				
SBI ESG Domestic AAA-BBB Total Return	CHF	2.9%	-12.3%	-

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Switzerland	96.54
United States	0.78
Supranationals	0.60
Liechtenstein	0.56
Italy	0.07
<b>TOTAL</b>	<b>98.55</b>

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	15 898 171.42	13 019 405.87
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 881 991 223.47	1 600 609 013.10
Other assets	11 885 876.74	9 902 948.47
<b>Total fund assets</b>	<b>1 909 775 271.63</b>	<b>1 623 531 367.44</b>
Loans	-11 039 949.80	-2 115 960.09
Other liabilities	-8 416.79	-8 687.60
<b>Net fund assets</b>	<b>1 898 726 905.04</b>	<b>1 621 406 719.75</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	31 669.55	0.00
Negative interest	-27 753.75	-90 578.75
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	16 363 050.06	9 539 121.92
Purchase of current net income on issue of units	2 349 589.06	5 710 764.87
<b>TOTAL income</b>	<b>18 716 554.92</b>	<b>15 159 308.04</b>
<b>Expenses</b>		
Audit expenses	-12 530.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-100 743.44	-86 668.57
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-132 573.41	-10 437.82
Payment of current net income on redemption of units	-1 035 432.59	-899 155.33
<b>TOTAL expenses</b>	<b>-1 281 280.34</b>	<b>-1 008 792.62</b>
<b>Net income</b>	<b>17 435 274.58</b>	<b>14 150 515.42</b>
Realized capital gains and losses	-6 191 836.64	-9 323 211.21
<b>Realized result</b>	<b>11 243 437.94</b>	<b>4 827 304.21</b>
Unrealized capital gains and losses	47 120 142.31	-142 643 345.71
<b>Total result</b>	<b>58 363 580.25</b>	<b>-137 816 041.50</b>



## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	17 435 274.58	14 150 515.42
<b>Available for distribution</b>	<b>17 435 274.58</b>	<b>14 150 515.42</b>
Less federal withholding tax	-6 102 346.10	-4 952 680.40
Net income retained for reinvestment	-11 332 928.48	-9 197 835.02
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 621 406 719.75	749 968 418.75
Paid federal withholding tax	-4 887 343.04	-1 419 549.62
Balance of unit movements	223 843 948.08	1 010 673 892.12
Total result	58 363 580.25	-137 816 041.50
<b>Net fund assets at the end of the reporting period</b>	<b>1 898 726 905.04</b>	<b>1 621 406 719.75</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A3</b>		
Situation at the beginning of the financial year	80 169.6780	50 547.0000
Units issued	15 068.1010	39 729.7810
Units redeemed	-11 534.1290	-10 107.1030
<b>Situation at the end of the period</b>	<b>83 703.6500</b>	<b>80 169.6780</b>
Difference between units issued and units redeemed	3 533.9720	29 622.6780
<b>Class I-X</b>		
Situation at the beginning of the financial year	1 781 618.0810	702 601.3980
Units issued	573 330.8990	1 267 396.2300
Units redeemed	-321 757.9030	-188 379.5470
<b>Situation at the end of the period</b>	<b>2 033 191.0770</b>	<b>1 781 618.0810</b>
Difference between units issued and units redeemed	251 572.9960	1 079 016.6830

## Net income retained for reinvestment (accumulation)

### Class I-A3

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.085</b>
Less federal withholding tax	CHF	-2.480
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.605</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>8.283</b>
Less federal withholding tax	CHF	-2.899
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.384</b>

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	5 800 000			5 800 000	5 463 600	0.29	
ABB LTD 0.75000% 22-25.03.27*	CHF	1 240 000		1 240 000				
ABB LTD 2.11250% 23-22.09.33*	CHF		3 000 000		3 000 000	2 986 500	0.16	
ALLREAL HOLDING AG-REG-S 0.40000% 19-26.09.29*	CHF	145 000			145 000	127 963	0.01	
AMAG LEASING AG-REG-S 3.08500% 23-10.02.28*	CHF		3 000 000		3 000 000	3 036 000	0.16	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF		950 000		950 000	953 325	0.05	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.50000% 13-26.06.28*	CHF	320 000			320 000	319 360	0.02	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.75000% 13-26.06.43*	CHF	100 000			100 000	98 550	0.01	
BASELLANDSCHAFTLICHE KANTONALBANK 0.25000% 20-02.09.32*	CHF	3 000 000			3 000 000	2 589 000	0.14	
BASLER KANTONALBANK 1.75000% 23-04.04.25*	CHF		4 240 000		4 240 000	4 229 400	0.22	
BERN, CITY OF 2.50000% 11-01.04.41*	CHF	435 000			435 000	481 980	0.03	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	945 000			945 000	807 030	0.04	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF		1 750 000		1 750 000	1 759 625	0.09	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF		1 000 000		1 000 000	1 009 500	0.05	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	1 270 000		120 000	1 390 000	1 237 100	0.06	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 1.75000% 13-24.07.28*	CHF	100 000			100 000	100 600	0.01	
EMMI FINANZ AG-REG-S 0.37500% 21-01.12.31*	CHF	1 170 000			1 170 000	1 023 750	0.05	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF		1 000 000		1 000 000	1 004 000	0.05	
GENEVA, CANTON OF-REG-S 1.62500% 14-30.07.29*	CHF	500 000			500 000	499 750	0.03	
GENEVA, CITY OF-REG-S 1.62500% 13-12.12.24*	CHF	100 000			100 000	99 740	0.01	
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF	1 510 000			1 510 000	1 356 735	0.07	
GRAUBUENDNER KANTONALBANK 0.10000% 21-07.12.29*	CHF		500 000		500 000	450 000	0.02	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.13000% 23-16.02.29*	CHF		2 250 000		2 250 000	2 268 000	0.12	
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	1 085 000		1 085 000				
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	900 000	110 000		1 010 000	976 266	0.05	
KANTONSSPITAL ST GALLEN-REG-S 2.40000% 23-06.09.33*	CHF		1 250 000		1 250 000	1 265 000	0.07	
LAUSANNE, CITY OF-REG-S 0.35000% 20-06.07.32*	CHF	1 000 000			1 000 000	879 500	0.05	
LAUSANNE, CITY OF-REG-S 0.60000% 20-30.11.56*	CHF	675 000			675 000	454 134	0.02	
LUZERNER KANTONALBANK-REG-S 2.12500% 11-04.10.41*	CHF	190 000			190 000	194 845	0.01	
LUZERNER KANTONALBANK AG-REG-S 0.25000% 22-24.01.30*	CHF	2 340 000			2 340 000	2 113 020	0.11	
NANT DE DRANCE SA-REG-S 1.25000% 15-23.10.23*	CHF	100 000			100 000	99 940	0.01	
NESTLE LTD 2.62500% 22-08.11.35*	CHF		1 500 000		1 500 000	1 610 250	0.08	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF		5 000 000		5 000 000	5 050 000	0.26	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	1 500 000			1 500 000	1 528 500	0.08	
NEUENBURG, CANTON OF-REG-S 0.30000% 19-19.07.39*	CHF	950 000			950 000	749 550	0.04	
PFAND SCHWZ HYPO-REG-S 1.75000% 23-07.07.33*	CHF		2 000 000		2 000 000	1 989 000	0.10	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST-REG-S 1.12500% 18-09.10.48*	CHF	160 000			160 000	138 208	0.01	
PFANDBRIEF SCHWEIZERISCHER HYPOTH-REG-S 0.37500% 22-16.02.37*	CHF	1 600 000			1 600 000	1 321 600	0.07	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO AG-REG-S 2.12500% 23-15.11.30*	CHF		4 000 000		4 000 000	4 086 400	0.21	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.62500% 23-14.02.31*	CHF		1 750 000	1 750 000				
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.00000% 23-02.04.38*	CHF		615 000	615 000				
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.25000% 23-05.07.52*	CHF		250 000	250 000				
PFANDBRIEFBANK SCHWEIZERISCHER INST-REG-S 1.37500% 12-14.02.24*	CHF	3 345 000						
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-14.02.40*	CHF	3 650 000	280 000	650 000	3 280 000	3 122 560	0.16	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	3 150 000	860 000		4 010 000	3 921 780	0.21	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	3 780 000	560 000		4 340 000	3 982 818	0.21	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-05.05.28*	CHF	5 035 000	4 790 000	3 785 000	6 040 000	5 704 176	0.30	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-07.05.35*	CHF	2 395 000			2 395 000	2 155 500	0.11	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 18-09.10.28*	CHF	1 285 000	600 000		1 885 000	1 784 153	0.09	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-16.11.26*	CHF	295 000			295 000	281 755	0.01	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	1 570 000			1 570 000	1 422 420	0.07	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	5 150 000	960 000	1 150 000	4 960 000	4 218 480	0.22	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-14.11.31*	CHF	1 295 000			1 295 000	1 132 478	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	4 790 000	640 000		5 430 000	5 104 200	0.27	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-15.03.41*	CHF	2 180 000			2 180 000	1 665 738	0.09	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	2 635 000			2 635 000	1 984 155	0.10	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-24.01.41*	CHF	2 000 000			2 000 000	1 523 000	0.08	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 0.37500% 18-10.07.28*	CHF	795 000			795 000	745 313	0.04	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 1.00000% 18-23.01.43*	CHF	2 000 000			2 000 000	1 729 000	0.09	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.75000% 13-25.02.26*	CHF	2 860 000	600 000		3 460 000	3 457 578	0.18	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	2 530 000			2 530 000	2 355 430	0.12	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	1 655 000	160 000		1 815 000	1 630 778	0.09	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	3 720 000			3 720 000	3 567 480	0.19	

Security	30.9.2022			30.9.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	1 000 000			1 000 000	1 009 000	0.05
SIKA AG 2.25000% 23-13.04.29*	CHF		1 620 000		1 620 000	1 637 010	0.09
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF		1 280 000		1 280 000	1 298 560	0.07
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	775 000			775 000	753 300	0.04
SPITAL LIMMATTAL-REG-S 1.87500% 13-29.11.23*	CHF	100 000			100 000	99 920	0.01
ST GALLER KANTONALBANK 1.50000% 13-12.02.31*	CHF	1 010 000			1 010 000	982 730	0.05
SULZER AG 0.87500% 20-18.11.27*	CHF	1 295 000			1 295 000	1 217 948	0.06
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	520 000		520 000			
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF		1 255 000		1 255 000	1 296 415	0.07
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF	3 410 000	2 190 000	5 600 000			
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF		1 665 000		1 665 000	1 669 163	0.09
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	800 000			800 000	768 800	0.04
TESSINER STAATSBANK-REG-S 0.50000% 15-24.06.24*	CHF	3 615 000	190 000	3 805 000			
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	1 800 000	200 000		2 000 000	1 821 000	0.10
VALIANT BANK AG-REG-S 0.20000% 19-29.01.27*	CHF	455 000			455 000	429 293	0.02
ZUERCHER KANTONALBANK-REG-S 0.10000% 21-31.03.31*	CHF	1 800 000			1 800 000	1 575 900	0.08
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	300 000			300 000	260 250	0.01
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	3 750 000			3 750 000	3 658 125	0.19
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF		1 700 000		1 700 000	1 716 150	0.09
ZUERICH, CANTON OF-REG-S 1.62500% 13-29.07.26*	CHF	1 500 000			1 500 000	1 501 500	0.08
ZUERICH, CANTON OF-REG-S 2.00000% 13-29.07.38*	CHF	435 000			435 000	451 095	0.02
ZUERICH, CANTON OF-REG-S 0.25000% 19-12.07.39*	CHF	930 000	3 000 000		3 930 000	3 140 070	0.16
ZUERICH, CITY OF-REG-S 2.00000% 13-18.12.43*	CHF	100 000		100 000			
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF	1 500 000	110 000		1 610 000	1 535 940	0.08
ZUGER KANTONALBANK AG 0.05000% 21-26.05.31*	CHF	770 000			770 000	669 900	0.04
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF	1 000 000			1 000 000	970 500	0.05
ZURICH, CITY OF-REG-S 1.75000% 14-06.03.29*	CHF	640 000			640 000	641 600	0.03
<b>TOTAL CHF</b>						<b>134 950 677</b>	<b>7.07</b>
<b>Total Notes, fixed rate</b>						<b>134 950 677</b>	<b>7.07</b>

#### Notes, zero coupon

##### CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	6 510 000		6 510 000			
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	2 490 000	7 370 000	2 490 000	7 370 000	6 275 555	0.33
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF	2 065 000	2 240 000		4 305 000	4 038 090	0.21
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	1 395 000	320 000		1 715 000	1 641 427	0.09
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 20-26.10.29*	CHF	5 000 000			5 000 000	4 492 500	0.24
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	1 600 000			1 600 000	1 282 400	0.07
ZUERICH, CANTON OF-REG-S 0.00000% 21-10.11.33*	CHF	1 000 000			1 000 000	852 000	0.04
<b>TOTAL CHF</b>						<b>18 581 972</b>	<b>0.97</b>
<b>Total Notes, zero coupon</b>						<b>18 581 972</b>	<b>0.97</b>

#### Medium term notes, fixed rate

##### CHF

ADECCO GROUP AG-REG-S 0.87500% 18-18.09.26*	CHF	400 000	385 000		785 000	757 525	0.04
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	555 000			555 000	540 570	0.03
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF		2 225 000		2 225 000	2 240 575	0.12
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	1 750 000	170 000		1 920 000	1 851 840	0.10
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	2 855 000	280 000		3 135 000	2 843 445	0.15
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	2 395 000	230 000		2 625 000	2 296 875	0.12
BASELLANDSCHAFTLICHE KANTONALBANK 2.12500% 22-04.10.52*	CHF		2 500 000		2 500 000	2 693 750	0.14
BERN, CANTON OF 2.25000% 11-20.04.26*	CHF	1 250 000			1 250 000	1 268 125	0.07
CREDIT AGRICOLE NEXT BK SUISE SA-REG-S 0.03000% 21-24.09.31*	CHF	880 000			880 000	744 920	0.04
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF		2 845 000		2 845 000	2 837 888	0.15
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	3 930 000		3 930 000			
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	1 400 000			1 400 000	1 267 000	0.07
LGT BANK AG-REG-S 0.37500% 19-15.11.29*	CHF	600 000			600 000	528 000	0.03
LGT BANK AG-REG-S 0.20000% 20-04.11.30*	CHF	1 545 000			1 545 000	1 334 108	0.07
LGT BANK AG-REG-S 0.45000% 21-29.07.31*	CHF	2 200 000	200 000		2 400 000	2 038 800	0.11
LUZERNER KANTONALBANK-REG-S 0.10000% 16-15.09.31*	CHF	370 000			370 000	320 790	0.02
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	250 000	1 000 000		1 250 000	1 189 375	0.06
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	1 320 000		1 320 000			
LUZERNER KANTONALBANK-REG-S 0.25000% 20-28.08.40*	CHF	300 000			300 000	226 500	0.01
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	1 000 000	500 000		1 500 000	1 554 000	0.08
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	1 355 000	130 000		1 485 000	1 380 308	0.07
PFANDBRIEF SCHWEIZER HYPOTHEK AG-REG-S 1.87500% 23-24.06.50*	CHF		3 000 000		3 000 000	3 063 000	0.16
PFANDBRIEFBANK SCHWEIZE HYPOTHEK-REG-S 1.75000% 23-09.07.38*	CHF		1 695 000		1 695 000	1 672 965	0.09

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.75000% 11-15.12.26*	CHF	1 955 000	920 000		2 875 000	2 964 125	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	2 325 000	5 000 000		7 325 000	7 080 345	0.37	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	3 565 000	5 640 000		9 205 000	9 126 758	0.48	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-17.05.40*	CHF	1 910 000	860 000		2 770 000	2 150 905	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF	4 135 000	820 000	1 135 000	3 820 000	3 269 920	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	805 000	280 000		1 085 000	1 004 927	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-25.03.24*	CHF	2 765 000		2 765 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	2 590 000	460 000	590 000	2 460 000	2 158 650	0.11	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	5 890 000	440 000		6 330 000	5 966 025	0.31	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	2 520 000			2 520 000	2 411 640	0.13	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.62500% 17-18.10.30*	CHF	3 535 000	1 300 000		4 835 000	4 462 222	0.23	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.75000% 17-18.10.38*	CHF	3 135 000	440 000	1 135 000	2 440 000	2 081 808	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	1 915 000			1 915 000	1 824 038	0.10	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	3 965 000	700 000		4 665 000	4 263 810	0.22	
PFANDBRIEFBK SCHWZERI HYPHTKA AG-REG-S 0.12500% 21-19.03.31*	CHF	3 695 000	300 000		3 995 000	3 535 575	0.19	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	600 000			600 000	563 100	0.03	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	900 000			900 000	787 950	0.04	
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	1 000 000			1 000 000	915 500	0.05	
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF	680 000		680 000				
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	1 395 000			1 395 000	1 344 780	0.07	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	3 000 000	5 800 000		8 800 000	8 724 320	0.46	
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	1 740 000	170 000		1 910 000	1 604 400	0.08	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	1 210 000			1 210 000	1 159 785	0.06	
<b>TOTAL CHF</b>						<b>100 050 939</b>	<b>5.24</b>	
<b>Total Medium term notes, fixed rate</b>						<b>100 050 939</b>	<b>5.24</b>	

### Medium term notes, zero coupon

#### CHF

PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF	1 285 000	300 000		1 585 000	1 149 125	0.06	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 495 000			1 495 000	1 447 160	0.08	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	1 115 000			1 115 000	949 980	0.05	
<b>TOTAL CHF</b>						<b>3 546 265</b>	<b>0.19</b>	
<b>Total Medium term notes, zero coupon</b>						<b>3 546 265</b>	<b>0.19</b>	

### Bonds, fixed rate

#### CHF

AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	630 000			630 000	576 450	0.03	
AARGAU, CANTON OF 2.00000% 10-15.12.28*	CHF	340 000			340 000	347 310	0.02	
AARGAU, CANTON OF-REG-S 0.37500% 17-17.02.31*	CHF	1 000 000			1 000 000	915 500	0.05	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	1 570 000	150 000		1 720 000	1 630 560	0.09	
AARGAUISCHE KANTONALBANK 0.62500% 15-13.04.28*	CHF	520 000			520 000	492 960	0.03	
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	515 000			515 000	499 035	0.03	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	1 195 000	130 000	1 325 000				
AARGAUISCHE KANTONALBANK-REG-S 0.11000% 17-21.02.24*	CHF	3 885 000		3 885 000				
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	130 000	2 095 000		2 225 000	2 133 775	0.11	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	925 000			925 000	902 338	0.05	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	595 000			595 000	563 168	0.03	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	980 000			980 000	940 800	0.05	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-18.02.30*	CHF	1 320 000	120 000		1 440 000	1 280 880	0.07	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	525 000			525 000	484 313	0.03	
AARGAUISCHE KANTONALBANK 0.10000% 21-09.12.30*	CHF		600 000		600 000	527 400	0.03	
ABB LTD 1.97750% 23-22.09.28*	CHF		3 000 000		3 000 000	3 003 000	0.16	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	850 000		1 750 000	2 600 000			
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	520 000		520 000				
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	1 130 000		1 130 000				
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	925 000			925 000	913 068	0.05	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	940 000	800 000		1 740 000	1 653 000	0.09	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	1 685 000	170 000		1 855 000	1 778 018	0.09	
ALLREAL HOLDING AG-REG-S 0.50000% 18-19.04.23*	CHF	100 000		100 000				
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	565 000			565 000	518 105	0.03	
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	860 000			860 000	755 940	0.04	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF		500 000		500 000	501 250	0.03	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF		3 435 000		3 435 000	3 429 504	0.18	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF		1 200 000		1 200 000	1 189 920	0.06	
BALOISE HOLDING AG 1.75000% 13-26.04.23*	CHF	2 000 000		2 000 000				
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	410 000			410 000	405 572	0.02	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	400 000			400 000	388 000	0.02	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	605 000			605 000	574 145	0.03	
BALOISE HOLDING-REG-S 0.50000% 20-16.12.30*	CHF	605 000			605 000	541 475	0.03	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.30000% 17-15.06.27*	CHF	185 000			185 000	173 963	0.01	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF	1 435 000			1 435 000	1 338 138	0.07	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.45000% 19-26.02.29*	CHF	3 100 000			3 100 000	2 856 650	0.15	
BANCA DELLO STATO DEL CANTONE TIC-REG-S 0.05000% 19-10.07.29*	CHF	2 570 000	250 000		2 820 000	2 516 850	0.13	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	805 000			805 000	778 435	0.04	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	400 000			400 000	376 400	0.02	
BANK JULIUS BAER & CO AG 2.50000% 23-06.09.30*	CHF		1 000 000		1 000 000	1 005 000	0.05	
BANQUE CANTONALE DE GENEVE-REG-S 0.50000% 15-10.06.24*	CHF	300 000			300 000	296 850	0.02	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	780 000			780 000	751 140	0.04	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF		820 000		820 000	804 830	0.04	
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF	1 270 000	150 000		1 420 000	1 233 980	0.06	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.50000% 17-30.09.27*	CHF	2 740 000			2 740 000	2 594 780	0.14	
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	1 290 000			1 290 000	1 231 305	0.06	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF		500 000		500 000	501 500	0.03	
BANQUE CANTONALE VAUDOISE 1.62500% 11-30.11.26*	CHF	165 000			165 000	163 103	0.01	
BANQUE CANTONALE VAUDOISE 1.50000% 14-28.03.24*	CHF	210 000		210 000				
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	100 000			100 000	88 350	0.00	
BANQUE CANTONALE VAUDOISE 0.50000% 17-12.07.29*	CHF	150 000			150 000	137 700	0.01	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	450 000			450 000	434 025	0.02	
BANQUE CANTONALE VAUDOISE 2.10000% 23-07.06.32*	CHF		1 000 000		1 000 000	1 006 000	0.05	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.29*	CHF	100 000			100 000	105 650	0.01	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.30*	CHF	100 000			100 000	106 150	0.01	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 14-30.03.27*	CHF	825 000			825 000	809 325	0.04	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	850 000			850 000	821 525	0.04	
BASEL-LANDSCHAFT, CANTON-REG-S 0.12500% 15-26.02.26*	CHF	535 000			535 000	516 810	0.03	
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.62500% 15-26.06.36*	CHF	100 000			100 000	87 700	0.00	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 15-05.03.40*	CHF	1 065 000			1 065 000	955 838	0.05	
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.75000% 15-24.06.32*	CHF	100 000			100 000	92 700	0.00	
BASEL-STADT, CANTON OF-REG-S 0.50000% 15-23.02.35*	CHF	100 000			100 000	87 500	0.00	
BASEL-STADT, CANTON OF-REG-S 0.50000% 19-22.02.34*	CHF	295 000			295 000	261 518	0.01	
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	270 000			270 000	269 487	0.01	
BASELLANDSCHAFTLICHE KANTONALBANK 0.75000% 15-30.03.28*	CHF	1 005 000			1 005 000	957 765	0.05	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	1 175 000	110 000		1 285 000	1 251 590	0.07	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF	1 285 000		785 000	500 000	474 500	0.02	
BASELLANDSCHAFTLICHE KANTONAL-REG-S 0.25000% 19-04.08.27*	CHF	690 000			690 000	649 635	0.03	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	915 000			915 000	869 250	0.05	
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF	3 255 000	180 000	1 505 000	1 930 000	1 843 092	0.10	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	1 570 000			1 570 000	1 530 750	0.08	
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	11 135 000	110 000		11 245 000	9 412 065	0.49	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.10000% 21-18.03.30*	CHF	1 980 000			1 980 000	1 766 160	0.09	
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF		3 160 000		3 160 000	3 158 104	0.17	
BASLER KANTONALBANK 1.87500% 10-26.10.26*	CHF	405 000			405 000	405 405	0.02	
BASLER KANTONALBANK 2.00000% 10-15.11.32*	CHF		1 000 000		1 000 000	1 007 000	0.05	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	3 110 000			3 110 000	3 077 345	0.16	
BASLER KANTONALBANK 0.37500% 15-10.08.23*	CHF	100 000		100 000				
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	1 200 000		700 000	500 000	472 500	0.02	
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	2 505 000			2 505 000	2 141 775	0.11	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF		4 790 000		4 790 000	4 866 640	0.25	
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	1 715 000		1 715 000				
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	1 565 000	110 000		1 675 000	1 579 525	0.08	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	1 475 000	140 000		1 615 000	1 332 375	0.07	
BASLER KANTONALBANK-REG-S 0.25000% 21-10.03.36*	CHF	260 000			260 000	210 990	0.01	
BELL FOOD GROUP AG -REG-S 0.62500% 16-24.03.25*	CHF	925 000			925 000	903 078	0.05	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	500 000		500 000				
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	765 000			765 000	719 100	0.04	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF	2 340 000	800 000		3 140 000	3 003 410	0.16	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	2 025 000	500 000		2 525 000	2 490 913	0.13	
BERN, CANTON OF 1.25000% 14-22.04.24*	CHF	100 000		100 000				
BERN, CANTON OF 1.50000% 13-15.05.29*	CHF	160 000			160 000	158 640	0.01	
BERN, CANTON OF 1.75000% 10-24.09.25*	CHF	250 000			250 000	250 250	0.01	
BERN, CANTON OF-REG-S 1.00000% 12-25.10.24*	CHF	160 000		160 000				
BERN, CANTON OF-REG-S 1.25000% 13-07.02.28*	CHF	835 000			835 000	822 058	0.04	
BERN, CANTON OF-REG-S 1.25000% 14-12.09.30*	CHF	465 000	400 000		865 000	842 510	0.04	
BERN, CANTON OF-REG-S 0.62500% 15-11.02.32*	CHF	100 000			100 000	91 900	0.00	
BERN, CANTON OF-REG-S 0.05000% 16-18.11.31*	CHF	2 235 000	110 000		2 345 000	2 063 600	0.11	
BERN, CANTON OF-REG-S 0.20000% 21-26.11.36*	CHF		800 000		800 000	655 200	0.03	
BERN, CITY OF 2.50000% 05-26.09.25*	CHF	1 630 000	660 000		2 290 000	2 323 205	0.12	
BERN, CITY OF 2.50000% 10-01.04.25*	CHF	1 060 000		1 060 000				
BERN, CITY OF-REG-S 0.62500% 17-13.06.39*	CHF	110 000			110 000	93 115	0.00	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BERNER KANTONALBANK AG 0.75000% 15-14.07.25*	CHF	210 000			210 000	205 800	0.01	
BERNER KANTONALBANK AG-REG-S 0.40000% 18-03.05.27*	CHF	1 310 000			1 310 000	1 239 260	0.06	
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	145 000			145 000	103 458	0.01	
BIEL, CITY OF 2.62500% 06-03.03.26*	CHF	520 000			520 000	529 880	0.03	
BIEL, CITY OF-REG-S 1.37500% 14-24.09.29*	CHF	305 000			305 000	297 375	0.02	
BIEL, CITY OF-REG-S 1.03000% 19-12.04.34*	CHF	100 000			100 000	91 150	0.00	
BLS AG-REG-S 0.95000% 18-12.12.39*	CHF	400 000	1 000 000		1 400 000	1 223 600	0.06	
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	1 405 000			1 405 000	1 453 473	0.08	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	665 000			665 000	656 422	0.03	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	795 000			795 000	762 008	0.04	
BUCHER INDUSTRIES AG-REG-S 1.37500% 14-02.10.24*	CHF	520 000			520 000	515 320	0.03	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	2 650 000	170 000		2 820 000	2 680 410	0.14	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	390 000			390 000	350 610	0.02	
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	570 000			570 000	475 380	0.02	
CANTON OF GRAUBUENDEN-REG-S 0.25000% 15-26.11.27*	CHF	735 000			735 000	695 678	0.04	
CEMBRA MONEY BANK AG-REG-S 0.18000% 16-05.10.23*	CHF	750 000		750 000				
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	1 545 000			1 545 000	1 497 105	0.08	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	960 000		960 000				
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	1 190 000	795 000		1 985 000	1 840 095	0.10	
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	1 405 000	500 000		1 905 000	1 798 320	0.09	
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		5 750 000		5 750 000	5 761 903	0.30	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	1 235 000	110 000		1 345 000	1 296 580	0.07	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	3 515 000	770 000	4 285 000				
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.01000% 20-06.10.28*	CHF	905 000			905 000	823 550	0.04	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.25000% 20-06.10.32*	CHF	765 000			765 000	654 075	0.03	
CITY OF BERN SWITZERLAND-REG-S 0.70000% 19-30.01.34*	CHF		1 700 000		1 700 000	1 526 600	0.08	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 1.00000% 14-29.09.23*	CHF	300 000		300 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	2 530 000		2 530 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	1 760 000	150 000		1 910 000	1 835 510	0.10	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	1 780 000	1 160 000		2 940 000	2 870 910	0.15	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.50000% 17-29.09.27*	CHF	1 350 000			1 350 000	1 269 000	0.07	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	745 000			745 000	645 170	0.03	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	3 750 000	8 000 000	3 750 000	8 000 000	7 956 000	0.42	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	445 000			445 000	440 728	0.02	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 040 000			1 040 000	1 012 440	0.05	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	120 000			120 000	119 928	0.01	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	320 000			320 000	302 880	0.02	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		1 000 000		1 000 000	994 500	0.05	
EMISSIONSZENTRALE GEM WOHNBAU-REG-S 1.75000% 11-14.09.26*	CHF	535 000			535 000	536 338	0.03	
EMISSIONSZENTRALE GEM WOHNBAUTRGER-REG-S 1.37500% 13-27.03.28*	CHF	700 000			700 000	693 350	0.04	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.75000% 14-24.09.24*	CHF	1 000 000		1 000 000				
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 1.12500% 14-24.09.29*	CHF	395 000			395 000	383 940	0.02	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.37500% 15-27.05.30*	CHF	230 000			230 000	211 255	0.01	
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.62500% 15-07.09.33*	CHF	100 000			100 000	89 750	0.00	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 0.32000% 16-09.05.36*	CHF	320 000	800 000		1 120 000	939 680	0.05	
EMISSIONSZENTRALE GEM WOHN-REG-S 0.37500% 17-22.06.32*	CHF		400 000		400 000	356 800	0.02	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.77000% 18-16.05.33*	CHF		2 500 000		2 500 000	2 282 500	0.12	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.35000% 20-27.04.40*	CHF	630 000			630 000	501 165	0.03	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	565 000			565 000	440 418	0.02	
EMISSIONSZENTRALE WOHNBAUTRAEGER-REG-S 1.25000% 12-15.06.27*	CHF	4 465 000			4 465 000	4 409 188	0.23	
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF	100 000			100 000	92 050	0.00	
ENGADINER KRAFTWERKE AG-REG-S 1.62500% 14-25.04.24*	CHF	5 300 000		5 300 000				
ENGADINER KRAFTWERKE AG-REG-S 2.00000% 23-11.04.30*	CHF		2 500 000		2 500 000	2 481 250	0.13	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 2.87500% 05-04.02.30*	CHF	2 945 000	260 000		3 205 000	3 432 555	0.18	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF	6 425 000	180 000		6 605 000	6 832 873	0.36	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 07-22.05.24*	CHF	1 980 000		1 980 000				
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	220 000			220 000	219 648	0.01	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	1 150 000			1 150 000	1 112 970	0.06	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	2 160 000			2 160 000	2 108 160	0.11	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		1 000 000		1 000 000	1 017 000	0.05	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	2 680 000		2 680 000				
FREIBURGER KANTONALBANK 1.45000% 12-07.06.27*	CHF		930 000		930 000	915 120	0.05	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	10 000 000		2 500 000	7 500 000	7 365 000	0.39	
FREIBURGER KANTONALBANK 0.50000% 16-23.02.28*	CHF		120 000		120 000	112 860	0.01	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF		160 000		160 000	153 840	0.01	
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF		3 290 000		3 290 000	2 202 655	0.12	
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF		1 500 000		1 500 000	1 517 250	0.08	
GALENICA SANTE LTD-REG-S 0.50000% 17-15.06.23*	CHF	2 830 000		2 830 000				
GALENICA SANTE LTD-REG-S 1.00000% 17-15.12.26*	CHF	860 000		500 000	360 000	350 100	0.02	
GEBERIT AG 0.30000% 15-17.04.23*	CHF	300 000		300 000				
GEBERIT AG 0.75000% 22-29.09.27*	CHF	1 600 000			1 600 000	1 534 400	0.08	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	1 220 000		1 220 000				
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	580 000			580 000	544 040	0.03	
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF		2 620 000		2 620 000	2 675 020	0.14	
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	555 000			555 000	551 670	0.03	
GENEVA, CANTON OF 2.12500% 10-27.10.28*	CHF	1 090 000			1 090 000	1 115 070	0.06	
GENEVA, CANTON OF-REG-S 1.50000% 11-14.10.24*	CHF	590 000		590 000				
GENEVA, CANTON OF-REG-S 2.00000% 11-28.11.41*	CHF	210 000			210 000	216 300	0.01	
GENEVA, CANTON OF-REG-S 1.50000% 12-05.03.32*	CHF	5 000 000			5 000 000	4 935 000	0.26	
GENEVA, CANTON OF-REG-S 1.50000% 12-28.05.27*	CHF	615 000	500 000		1 115 000	1 108 868	0.06	
GENEVA, CANTON OF-REG-S 1.25000% 12-26.10.26*	CHF	2 020 000			2 020 000	1 993 740	0.10	
GENEVA, CANTON OF-REG-S 1.75000% 13-22.03.33*	CHF	790 000	130 000		920 000	924 140	0.05	
GENEVA, CANTON OF-REG-S 1.75000% 13-24.05.34*	CHF	570 000			570 000	571 425	0.03	
GENEVA, CANTON OF-REG-S 2.00000% 13-20.03.26*	CHF	130 000			130 000	130 910	0.01	
GENEVA, CANTON OF-REG-S 2.25000% 13-20.09.29*	CHF	380 000			380 000	393 110	0.02	
GENEVA, CANTON OF-REG-S 1.00000% 14-29.09.26*	CHF	210 000			210 000	205 905	0.01	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	6 355 000	170 000	2 355 000	4 170 000	4 021 965	0.21	
GENEVA, CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	5 775 000	230 000	2 005 000	4 000 000	3 920 400	0.21	
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	700 000			700 000	646 800	0.03	
GENEVA, CANTON OF-REG-S 0.40000% 16-28.04.36*	CHF	3 250 000			3 250 000	2 756 000	0.14	
GENEVA, CANTON OF-REG-S 0.60000% 16-04.07.46*	CHF	1 220 000			1 220 000	958 310	0.05	
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF	670 000	120 000		790 000	549 050	0.03	
GENEVA, CANTON OF-REG-S 0.60000% 17-24.03.38*	CHF	775 000			775 000	658 363	0.03	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	1 955 000			1 955 000	1 849 430	0.10	
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	1 860 000			1 860 000	1 698 180	0.09	
GENEVA, CANTON OF-REG-S 0.12500% 19-28.05.32*	CHF	1 870 000	160 000		1 870 000	1 638 120	0.09	
GENEVA, CANTON OF-REG-S 0.30000% 19-28.11.39*	CHF	850 000			850 000	671 925	0.04	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	110 000			110 000	99 935	0.01	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	5 250 000	350 000	1 250 000	4 350 000	3 371 250	0.18	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	990 000			990 000	726 165	0.04	
GENEVA, CITY OF 0.12500%-REG-S 15-12.02.25*	CHF	100 000			100 000	97 720	0.01	
GENEVA, CITY OF 1.37500% 12-19.11.29*	CHF	1 285 000	120 000		1 405 000	1 369 173	0.07	
GEORG FISCHER AG-REG-S 1.05000% 18-20.04.28*	CHF	925 000			925 000	884 300	0.05	
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	1 500 000			1 500 000	1 383 750	0.07	
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	675 000			675 000	656 100	0.03	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 360 000			1 360 000	1 281 120	0.07	
GIVAUDAN SA-REG-S 0.62500% 16-05.12.31*	CHF	800 000			800 000	715 600	0.04	
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	100 000			100 000	97 750	0.01	
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	160 000			160 000	146 320	0.01	
GIVAUDAN SA-REG-S 1.75000% 14-19.03.24*	CHF	2 315 000		2 315 000				
GRANDE DIXENCE SA 2.35000% 23-06.06.30*	CHF		750 000		750 000	751 125	0.04	
GRANDE DIXENCE SA-REG-S 1.37500% 15-18.02.25*	CHF	450 000			450 000	444 780	0.02	
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	290 000	1 105 000	1 395 000				
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	2 100 000			2 100 000	2 019 150	0.11	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	640 000			640 000	581 440	0.03	
GRAUBUENDNER KANTONALBANK 2.00000% 11-30.09.41*	CHF		1 000 000		1 000 000	1 008 700	0.05	
GRAUBUENDNER KANTONALBANK-REG-S 1.25000% 12-14.06.24*	CHF	830 000		830 000				
GRAUBUENDNER KANTONALBANK 1.37500% 13-11.03.25*	CHF	220 000			220 000	218 394	0.01	
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	1 820 000			1 820 000	1 701 700	0.09	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	875 000			875 000	815 500	0.04	
GRAUBUENDNER KANTONALBANK-REG-S 0.30000% 18-20.02.26*	CHF	100 000			100 000	96 400	0.01	
GRAUBUENDNER KANTONALBANK 0.12500% 18-29.05.24*	CHF	8 450 000		8 450 000				
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	1 625 000	150 000		1 775 000	1 553 125	0.08	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF	1 560 000			1 560 000	1 361 880	0.07	
GRAUBUENDNER KANTONALBANK 2.00000% 23-30.09.41*	CHF		1 000 000	1 000 000				
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	245 000			245 000	243 261	0.01	
HELVETIA SCHISCHE VERSIUNLCHT AG REG-S 1.95000% 22-25.06.29*	CHF	1 125 000	700 000		1 825 000	1 823 175	0.10	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	2 375 000			2 375 000	2 358 375	0.12	
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	255 000		255 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	605 000			605 000	598 527	0.03	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF	720 000			720 000	652 680	0.03	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	970 000			970 000	938 475	0.05	
HILTI AG-REG-S 0.20000% 17-08.11.24*	CHF	100 000			100 000	98 150	0.01	
HILTI AG-REG-S 1.87500% 13-30.10.23*	CHF	300 000		300 000				
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	610 000			610 000	577 670	0.03	
INVESTIS HOLDING SA 0.75000% 17-03.10.22*	CHF	220 000		220 000				
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	565 000			565 000	553 700	0.03	
KANTONSSPITAL AARAU AG-REG-S 0.75000% 17-28.05.32*	CHF	700 000			700 000	614 950	0.03	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	410 000			410 000	386 220	0.02	
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	1 545 000			1 545 000	1 385 865	0.07	
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF	3 775 000			3 775 000	3 452 238	0.18	
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	810 000			810 000	622 890	0.03	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KANTONSSPITAL BADEN AG-REG-S 2.55000% 23-21.06.38*	CHF		1 285 000		1 285 000	1 304 918	0.07	
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF	1 085 000			1 085 000	906 518	0.05	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF	455 000			455 000	350 578	0.02	
KANTONSSPITAL ST GALLEN-REG-S 2.50000% 23-06.09.38*	CHF		1 000 000		1 000 000	1 008 000	0.05	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.25000% 16-28.07.28*	CHF	340 000			340 000	313 480	0.02	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.75000% 16-28.07.36*	CHF		400 000		400 000	332 000	0.02	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	2 135 000	5 750 000	7 885 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	1 000 000			1 000 000	1 030 500	0.05	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 12-27.03.42*	CHF	915 000			915 000	951 600	0.05	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	2 980 000			2 980 000	3 100 690	0.16	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 13-02.04.48*	CHF	55 000			55 000	58 685	0.00	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.37500% 13-10.12.26*	CHF	930 000			930 000	937 440	0.05	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	360 000	1 110 000		1 470 000	1 457 652	0.08	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.00000% 17-11.12.23*	CHF	130 000		130 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF		1 055 000		1 055 000	1 080 320	0.06	
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	300 000			300 000	298 950	0.02	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	520 000			520 000	502 840	0.03	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	275 000			275 000	234 575	0.01	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	1 700 000	180 000		1 880 000	1 827 360	0.10	
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	1 210 000			1 210 000	1 185 800	0.06	
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	5 710 000	190 000		5 900 000	5 822 710	0.30	
LAUSANNE, CITY OF 1.50000% 13-03.04.28*	CHF	415 000			415 000	410 020	0.02	
LAUSANNE, CITY OF-REG-S 1.25000% 12-07.06.24*	CHF	400 000		400 000				
LAUSANNE, CITY OF-REG-S 0.87500% 17-06.10.42*	CHF	100 000			100 000	83 650	0.00	
LAUSANNE, CITY OF-REG-S 1.10000% 18-15.03.38*	CHF	100 000			100 000	89 750	0.00	
LAUSANNE, CITY OF-REG-S 1.05000% 19-07.03.44*	CHF	210 000			210 000	179 550	0.01	
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF	610 000			610 000	351 055	0.02	
LAUSANNE, CITY OF-REG-S 0.54000% 21-06.11.62*	CHF	2 240 000		490 000	1 750 000	1 112 125	0.06	
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF		750 000		750 000	753 375	0.04	
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	630 000			630 000	612 360	0.03	
LGT BANK AG-REG-S 0.20000% 16-12.10.26*	CHF	790 000			790 000	748 525	0.04	
LGT BANK AG-REG-S 0.50000% 17-12.05.27*	CHF	865 000			865 000	819 588	0.04	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	710 000			710 000	672 725	0.04	
LINDT & SPRUENGLI AG-REG-S 1.00000% 14-08.10.24*	CHF	1 460 000		1 460 000				
LINDT & SPRUENGLI AG-REG-S 0.30000% 17-06.10.27*	CHF	130 000			130 000	122 070	0.01	
LUCERNE, CANTON OF 0.12500% 17-20.06.29*	CHF	300 000			300 000	276 750	0.01	
LUCERNE, CANTON OF-REG-S 2.00000% 13-28.10.33*	CHF	100 000			100 000	102 750	0.01	
LUGANO, CITY OF-REG-S 0.87500% 14-09.12.24*	CHF	1 185 000			1 185 000	1 171 136	0.06	
LUGANO, CITY OF-REG-S 0.25000% 17-20.12.27*	CHF	100 000			100 000	94 100	0.00	
LUGANO, CITY OF-REG-S 0.15000% 20-28.11.70*	CHF	460 000			460 000	213 900	0.01	
LUZERNER KANTONALBANK 3.00000% 05-11.03.25*	CHF	2 395 000			2 395 000	2 431 165	0.13	
LUZERNER KANTONALBANK AG 1.87500% 10-26.11.35*	CHF	130 000			130 000	128 830	0.01	
LUZERNER KANTONALBANK 2.00000% 10-27.12.39*	CHF	150 000			150 000	150 975	0.01	
LUZERNER KANTONALBANK 2.50000% 11-11.03.43*	CHF	300 000			300 000	327 600	0.02	
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF	1 295 000	1 305 000		2 600 000	2 501 200	0.13	
LUZERNER KANTONALBANK-REG-S 0.20000% 17-11.04.25*	CHF	3 330 000			3 330 000	3 243 420	0.17	
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF	690 000			690 000	638 940	0.03	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	4 405 000	210 000	405 000	4 210 000	3 426 940	0.18	
LUZERNER KANTONALBANK-REG-S 0.50000% 19-26.07.41*	CHF	635 000			635 000	496 888	0.03	
LUZERNER KANTONALBANK-REG-S 0.12500% 20-25.11.32*	CHF	300 000	1 000 000		1 300 000	1 102 400	0.06	
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF	2 795 000	150 000		2 945 000	2 367 780	0.12	
LUZERNER KANTONALBANK AG-REG-S 1.62500% 22-13.11.42*	CHF	800 000	1 000 000		1 800 000	1 708 200	0.09	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	1 970 000	210 000		2 180 000	1 900 960	0.10	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF		7 500 000		7 500 000	7 590 000	0.40	
LUZERNER KANTONALBANK AG-REG-S 2.05000% 23-16.09.47*	CHF		500 000	500 000				
LUZERNER KANTONSSPITAL-REG-S 0.62500% 18-25.09.28*	CHF	655 000			655 000	608 823	0.03	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF		400 000		400 000	402 400	0.02	
MIGROS BANK AG-REG-S 2.50000% 23-26.09.33*	CHF		370 000		370 000	373 145	0.02	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	2 065 000			2 065 000	2 054 675	0.11	
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	1 270 000	110 000		1 380 000	1 328 250	0.07	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	4 535 000		4 535 000				
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	1 440 000			1 440 000	1 308 240	0.07	
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF	1 255 000	1 250 000		2 505 000	2 517 525	0.13	
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	875 000	825 000		1 700 000	1 692 520	0.09	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	2 295 000			2 295 000	2 280 083	0.12	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	665 000			665 000	656 023	0.03	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	3 710 000			3 710 000	3 572 730	0.19	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	1 550 000			1 550 000	1 433 750	0.08	
NESTLE SA 2.12500% 23-28.06.38*	CHF		5 000 000		5 000 000	5 107 500	0.27	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	2 850 000	2 670 000	5 520 000				
NESTLE SA-REG-S 0.75000% 18-28.06.28*	CHF	2 445 000			2 445 000	2 337 420	0.12	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	1 500 000			1 500 000	1 584 750	0.08	
NEUENBURG, CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF	705 000			705 000	693 015	0.04	
NEUENBURG, CANTON OF-REG-S 0.04000% 15-11.11.24*	CHF	875 000			875 000	858 025	0.04	
NEUENBURG, CANTON OF-REG-S 0.70000% 17-23.11.37*	CHF	100 000			100 000	85 300	0.00	
NEUENBURG, CANTON OF-REG-S 0.75000% 18-28.11.33*	CHF	100 000			100 000	90 050	0.00	
NEUENBURG, CANTON OF-REG-S 0.10000% 19-29.10.49*	CHF	2 070 000	200 000		2 270 000	1 430 100	0.07	
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	2 905 000	210 000	115 000	3 000 000	2 928 000	0.15	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF	2 285 000	160 000		2 445 000	2 279 963	0.12	
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF	1 135 000			1 135 000	1 030 580	0.05	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	1 955 000	1 260 000		3 215 000	3 210 178	0.17	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	1 345 000			1 345 000	1 279 095	0.07	
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	1 410 000			1 410 000	1 240 800	0.06	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF		2 500 000		2 500 000	2 475 000	0.13	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF		2 000 000		2 000 000	2 002 000	0.10	
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	1 525 000		1 525 000				
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	690 000			690 000	648 255	0.03	
PFANDBR DER SCHW KANTONA-REG-S 1.80000% 22-12.12.34*	CHF		400 000		400 000	398 800	0.02	
PFANDBREFZTR SCHWIZ KNTONALBNKEN-REG-S 0.75000% 18-01.10.32*	CHF	2 505 000	1 400 000		3 905 000	3 557 065	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST-REG-S 0.87500% 19-19.06.43*	CHF	1 425 000			1 425 000	1 193 295	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF	500 000	5 000 000		5 500 000	4 110 700	0.22	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.00000% 22-06.09.30*	CHF	5 840 000		840 000	5 000 000	4 742 500	0.25	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.12500% 22-08.04.52*	CHF	1 180 000	1 000 000	1 180 000	1 000 000	858 000	0.04	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.62500% 22-03.05.38*	CHF	1 960 000	260 000	960 000	1 260 000	1 226 610	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 2.12500% 22-18.10.32*	CHF	2 000 000			2 000 000	2 051 000	0.11	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.37500% 22-20.05.37*	CHF		6 000 000		6 000 000	6 372 000	0.33	
PFANDBRIEFBANK SCHWEIZERISCHER HYP-REG-S 1.87500% 22-25.01.38*	CHF		3 260 000	1 350 000	1 910 000	1 920 505	0.10	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF	4 000 000		1 500 000	2 500 000	2 363 000	0.12	
PFANDBRIEFBANK SCHWEIZERISCHER AG-REG-S 1.87500% 23-14.01.33*	CHF		3 820 000		3 820 000	3 842 920	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO AG-REG-S 2.12500% 23-17.09.35*	CHF		1 500 000		1 500 000	1 546 500	0.08	
PFANDBRIEFBANK SCHWEIZERISCHER REG-S 2.00000% 23-04.10.40*	CHF		5 250 000		5 250 000	5 368 125	0.28	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF		5 000 000		5 000 000	4 983 000	0.26	
PFANDBRIEFBANK SCHWISCHER HYPO AG-REG-S 0.37500% 21-24.01.42*	CHF	3 650 000		420 000	4 070 000	3 149 366	0.16	
PFANDBRIEFBANK SCHWZEHR HYPOTE AG-REG-S 1.87500% 23-25.01.38*	CHF		3 000 000	3 000 000				
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.12500% 21-20.06.31*	CHF	1 300 000			1 300 000	1 143 480	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 3.25000% 07-15.06.27*	CHF	230 000			230 000	242 305	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.25000% 10-13.08.32*	CHF	8 000 000		780 000	8 780 000	9 087 300	0.48	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 1.87500% 10-15.09.31*	CHF	4 020 000	300 000		4 320 000	4 345 920	0.23	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-01.12.28*	CHF	1 540 000	240 000		1 780 000	1 812 040	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.37500% 11-25.01.24*	CHF	2 160 000		2 160 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.50000% 11-16.02.27*	CHF	1 390 000			1 390 000	1 424 055	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.62500% 11-14.02.31*	CHF	650 000	1 750 000		2 400 000	2 540 400	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.50000% 11-30.03.26*	CHF	1 460 000			1 460 000	1 485 550	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	1 900 000			1 900 000	1 918 050	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-21.01.28*	CHF	3 360 000	580 000		3 940 000	3 896 660	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF	1 880 000			1 880 000	1 824 728	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF	2 100 000	1 160 000		3 260 000	3 213 056	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.12500% 12-16.11.23*	CHF	910 000		910 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF	1 825 000	260 000		2 085 000	2 064 150	0.11	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 1.75000% 13-15.07.25*	CHF	1 445 000			1 445 000	1 443 555	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 13-28.11.33*	CHF	3 505 000			3 505 000	3 601 388	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 14-03.03.44*	CHF	340 000			340 000	354 892	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF	5 790 000	6 095 000		11 885 000	11 823 198	0.62	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	1 920 000	240 000		2 160 000	2 147 040	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-21.05.24*	CHF	380 000		380 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	615 000			615 000	602 700	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	2 070 000		2 070 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF	865 000			865 000	832 044	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF	1 145 000			1 145 000	1 087 750	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF	3 005 000	380 000		3 385 000	3 326 778	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF	4 855 000	2 560 000		7 415 000	6 651 255	0.35	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 15-04.12.23*	CHF	1 145 000		1 145 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.01.34*	CHF	1 255 000			1 255 000	1 114 691	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF	1 390 000	315 000		1 705 000	1 503 810	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.45*	CHF	2 060 000			2 060 000	1 750 176	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF	2 595 000			2 595 000	2 550 885	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF	1 370 000	280 000		1 650 000	1 543 575	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.12500% 15-19.06.42*	CHF	500 000			500 000	441 800	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF	7 705 000	1 580 000		9 285 000	8 992 523	0.47	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF	3 025 000			3 025 000	2 776 950	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF	2 560 000	220 000		2 780 000	2 702 160	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF	2 790 000			2 790 000	2 533 320	0.13	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF 8 530 000	580 000	2 530 000	6 580 000			6 133 218	0.32	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF 2 245 000	240 000		2 485 000			2 216 620	0.12	
PFANDBRIEFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF 4 715 000	820 000		5 535 000			5 305 298	0.28	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-06.09.28*	CHF 5 460 000	500 000	1 710 000	4 250 000			3 927 000	0.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 16-26.01.32*	CHF 4 655 000	260 000		4 915 000			4 379 265	0.23	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 16-05.10.35*	CHF 3 335 000	420 000		3 755 000			3 214 280	0.17	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF 7 800 000	680 000	3 000 000	5 480 000			5 123 800	0.27	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF 1 850 000	740 000		2 590 000			2 074 590	0.11	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF 6 330 000	1 120 000	2 500 000	4 950 000			3 944 160	0.21	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF 1 725 000	280 000		2 005 000			1 764 400	0.09	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF 1 500 000	205 000		1 705 000			1 241 922	0.07	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-23.09.32*	CHF 2 695 000	900 000		3 595 000			3 094 217	0.16	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF 3 110 000	420 000		3 530 000			2 673 975	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF 5 820 000	480 000	2 820 000	3 480 000			2 837 940	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF 2 500 000	260 000		2 760 000			2 686 860	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 17-21.03.28*	CHF 2 795 000	460 000		3 255 000			3 064 583	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF 4 505 000	260 000		4 765 000			4 538 663	0.24	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF 5 380 000	720 000		6 100 000			5 868 810	0.31	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 18-26.04.24*	CHF 2 330 000		2 330 000						
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF 6 565 000			6 565 000			6 358 203	0.33	
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF 6 000 000	1 260 000		7 260 000			6 802 620	0.36	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF 925 000			925 000			798 738	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF 2 270 000	420 000		2 690 000			2 391 410	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF 4 870 000		1 870 000	3 000 000			2 395 500	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF 2 520 000	440 000		2 960 000			2 296 368	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF 2 385 000	480 000	385 000	2 480 000			2 005 080	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF 3 510 000	680 000		4 190 000			3 882 454	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF 2 665 000	260 000		2 925 000			2 184 390	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF 600 000			600 000			536 700	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF 5 655 000	860 000		6 515 000			5 589 870	0.29	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF 3 900 000	260 000	1 900 000	2 260 000			1 866 760	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYP-REG-S 0.25000% 21-10.03.32*	CHF 5 000 000			5 000 000			4 395 000	0.23	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF 3 000 000			3 000 000			2 619 000	0.14	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF 3 995 000	800 000	1 245 000	3 550 000			3 143 525	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF 2 350 000	1 450 000		3 800 000			3 670 800	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 22-06.09.33*	CHF 2 000 000			2 000 000			1 942 000	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF 10 745 000	6 845 000	6 245 000	11 345 000			12 575 933	0.66	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-03.03.33*	CHF 2 500 000			2 500 000			2 540 000	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF 4 115 000			4 115 000			4 219 933	0.22	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 23-09.04.32*	CHF 1 150 000	1 150 000							
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF 4 995 000	4 420 000	300 000	9 115 000			8 708 471	0.46	
PFANDBRIEFBK SCHWRHER HYPO INST-REG-S 0.62500% 17-18.10.39*	CHF 380 000			380 000			316 160	0.02	
PFANDBRIEFZ DER SCHW KANTONALB AG-REG-S 1.85000% 23-19.07.38*	CHF 1 000 000	1 000 000		1 000 000			1 005 800	0.05	
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF 2 035 000	260 000		2 295 000			2 221 560	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.00000% 10-30.10.25*	CHF 6 120 000	660 000		6 780 000			6 810 510	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.37500% 11-06.04.26*	CHF 150 000	800 000		950 000			963 775	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.75000% 11-02.09.26*	CHF 1 415 000	395 000		1 810 000			1 810 000	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL- REG-S 1.62500% 11-31.10.24*	CHF 805 000		805 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 12-19.03.27*	CHF 6 585 000			6 585 000			6 500 054	0.34	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF 2 535 000	300 000		2 835 000			2 819 408	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF 2 845 000	340 000	300 000	2 885 000			2 843 168	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 1.25000% 12-17.07.24*	CHF 995 000		995 000						
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF 4 485 000			4 485 000			4 419 968	0.23	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.37500% 13-16.04.25*	CHF 1 695 000	300 000		1 995 000			1 982 033	0.10	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.50000% 13-21.06.28*	CHF 2 565 000	500 000		3 065 000			3 029 753	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 4 750 000	300 000		5 050 000			5 034 850	0.26	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 14-05.02.29*	CHF 2 460 000	260 000		2 720 000			2 683 280	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-18.12.23*	CHF 1 395 000		1 395 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-15.04.24*	CHF 1 870 000		1 870 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF 2 000 000		2 000 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 14-16.11.29*	CHF 530 000			530 000			513 676	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 14-20.01.23*	CHF 2 335 000	3 000 000	5 335 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 2 350 000	260 000		2 610 000			2 517 867	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 5 650 000	780 000		6 430 000			5 986 330	0.31	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.37500% 15-14.02.25*	CHF 3 755 000	360 000		4 110 000			4 031 499	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.62500% 15-16.07.29*	CHF 3 195 000	240 000		3 435 000			3 223 748	0.17	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-12.03.24*	CHF 5 280 000		5 280 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-30.04.30*	CHF 3 955 000	400 000		4 355 000			4 009 649	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-30.06.27*	CHF 2 225 000	280 000		2 505 000			2 404 800	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF 1 380 000			1 380 000			1 347 846	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF 1 395 000			1 395 000			1 357 196	0.07	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-17.07.24*	CHF 4 820 000	1 290 000	6 110 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-01.11.30*	CHF 2 255 000	240 000		2 495 000	2 302 885	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-25.02.26*	CHF 3 540 000	320 000		3 860 000	3 711 390	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-20.09.30*	CHF 2 065 000	220 000		2 285 000	2 094 203	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-11.02.28*	CHF 2 580 000			2 580 000	2 417 976	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF 5 730 000	1 380 000		7 110 000	6 150 150	0.32	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 16-30.03.34*	CHF 1 835 000			1 835 000	1 601 221	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.05000% 16-06.11.26*	CHF 5 140 000	1 020 000		6 160 000	5 843 992	0.31	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 16-06.06.31*	CHF 9 950 000	920 000		6 870 000	6 136 971	0.32	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANK-REG-S 0.12500% 16-02.09.31*	CHF 6 915 000	580 000		7 495 000	6 566 370	0.34	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-21.05.25*	CHF 450 000			450 000	438 705	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF 2 415 000	280 000		2 695 000	2 641 909	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONALBN-REG-S 0.37500% 17-21.09.27*	CHF 1 545 000			1 545 000	1 464 660	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-20.02.32*	CHF 4 230 000	320 000		4 550 000	4 090 905	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.01000% 17-05.02.24*	CHF 380 000		380 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 17-07.12.26*	CHF 1 725 000			1 725 000	1 652 723	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-12.10.29*	CHF 7 265 000	1 100 000		8 365 000	7 756 028	0.41	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 11 610 000			11 610 000	10 994 670	0.58	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-12.05.26*	CHF 2 950 000	420 000		3 370 000	3 241 940	0.17	
PFANDBRIEFZENTR SCHWZ KANTNLBKEN-REG-S 0.37500% 17-24.07.28*	CHF 2 445 000	200 000		2 645 000	2 477 043	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKEN-REG-S 0.25000% 17-06.12.27*	CHF 7 225 000			7 225 000	6 796 558	0.36	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.65000% 18-15.02.33*	CHF 4 070 000	500 000		4 570 000	4 117 570	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF 2 820 000	360 000		3 180 000	2 984 430	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 18-21.06.33*	CHF 4 500 000	240 000		4 740 000	4 292 070	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF 525 000			525 000	511 508	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF 10 095 000	14 940 000		25 035 000	24 579 363	1.29	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 18-08.03.29*	CHF 1 605 000			1 605 000	1 512 552	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.55000% 19-29.01.31*	CHF 4 615 000			4 615 000	4 225 033	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 4 850 000	5 680 000		10 530 000	9 745 515	0.51	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF 2 525 000	2 780 000		5 305 000	4 506 598	0.24	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 19-10.09.29*	CHF 1 530 000	600 000		2 130 000	1 943 199	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF 3 350 000	640 000		3 990 000	3 485 265	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF 2 640 000	320 000		2 960 000	2 575 200	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.03.32*	CHF 1 130 000			1 130 000	980 275	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF 2 065 000	260 000		2 325 000	1 735 613	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.04.32*	CHF 4 380 000			4 380 000	3 797 460	0.20	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF 1 180 000			1 180 000	871 784	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 20-12.06.30*	CHF 2 300 000			2 300 000	2 056 430	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 20-12.06.40*	CHF 1 035 000			1 035 000	801 608	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF 1 275 000			1 275 000	1 055 063	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONBK-REG-S 0.12500% 20-03.09.35*	CHF 1 785 000			1 785 000	1 459 238	0.08	
PFANDBRIEFZENTR SCHWEIZ KNTNLBNKN-REG-S 0.05000% 20-06.10.43*	CHF 800 000			800 000	558 960	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.10000% 21-25.05.32*	CHF 745 000			745 000	642 935	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.20000% 21-12.06.35*	CHF 4 890 000	580 000		5 470 000	4 531 895	0.24	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 21-29.10.36*	CHF 2 295 000	440 000		2 735 000	2 245 435	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.65000% 22-03.10.31*	CHF 1 000 000			1 000 000	914 200	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF 5 600 000			5 600 000	5 440 400	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.40000% 22-30.08.32*	CHF 2 500 000			2 500 000	2 412 500	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.45000% 22-14.03.42*	CHF 2 235 000	3 320 000		5 555 000	5 225 033	0.27	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF 5 000 000	480 000		5 480 000	5 425 200	0.28	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF 2 500 000	1 080 000		3 580 000	3 563 890	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.85000% 22-02.04.37*	CHF 1 500 000			1 500 000	1 506 750	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.35000% 23-17.11.37*	CHF	1 690 000	1 690 000				
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF 1 990 000	240 000		2 230 000	2 107 350	0.11	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.10000% 21-03.10.31*	CHF 5 800 000	1 000 000		6 800 000	5 935 040	0.31	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.25000% 21-21.04.36*	CHF 1 460 000	240 000		1 700 000	1 398 250	0.07	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-25.06.32*	CHF 4 245 000	1 160 000		5 405 000	4 659 110	0.24	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.00000% 22-12.10.37*	CHF 2 580 000	280 000		2 860 000	2 571 140	0.13	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 2.35000% 22-17.11.37*	CHF	3 190 000		3 190 000	3 402 135	0.18	
PFANDBRIEFZENTRALE DER SC KANTONA-REG-S 1.85000% 23-22.09.33*	CHF	4 750 000		4 750 000	4 766 625	0.25	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.85000% 23-26.11.38*	CHF	1 350 000		1 350 000	1 357 560	0.07	
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF 3 250 000			3 250 000	3 136 250	0.16	
PFANBRIEFZENTR SCHWIZIN KNTNLBNKN AG-REG-S 1.50000% 22-17.12.29*	CHF	1 100 000		1 100 000	1 081 960	0.06	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF 815 000			815 000	801 879	0.04	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF 2 125 000		2 125 000				
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF 1 015 000			1 015 000	970 340	0.05	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF 975 000			975 000	928 200	0.05	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF 195 000			195 000	166 433	0.01	
PSP SWISS PROPERTY AG-REG-S 0.16000% 21-16.09.31*	CHF 300 000			300 000	249 750	0.01	
PSP SWISS PROPERTY AG-REG-S 2.00000% 23-01.07.26*	CHF	150 000		150 000	149 175	0.01	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF 700 000			700 000	708 400	0.04	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF	4 600 000	190 000		4 790 000	4 658 275	0.24	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF	400 000	500 000		900 000	802 350	0.04	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF	2 100 000	250 000	2 100 000	250 000	248 400	0.01	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.12500% 19-07.05.24*	CHF		1 870 000	1 870 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	5 900 000			5 900 000	5 711 200	0.30	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	1 200 000			1 200 000	1 093 200	0.06	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	100 000			100 000	87 850	0.00	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF	3 950 000	270 000	1 220 000	3 000 000	2 951 100	0.15	
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF	800 000			800 000	744 800	0.04	
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF	1 775 000			1 775 000	1 721 750	0.09	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF	2 600 000	130 000		2 730 000	2 534 805	0.13	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	3 580 000	130 000		3 710 000	3 426 185	0.18	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	1 480 000			1 480 000	1 309 800	0.07	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF	1 500 000			1 500 000	1 332 750	0.07	
SCHWEIZERISCHE SUEDESTBAHN AG-REG-S 0.62500% 18-15.02.35*	CHF	755 000			755 000	661 380	0.03	
SCHWYZER KANTONALBANK-REG-S 0.25000% 15-04.03.27*	CHF	440 000			440 000	417 120	0.02	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF	275 000	500 000		775 000	745 163	0.04	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF	100 000			100 000	91 200	0.00	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF	740 000			740 000	711 880	0.04	
SGS SA-REG-S 0.45000% 20-06.11.23*	CHF	535 000		535 000				
SGS SA-REG-S 0.55000% 17-03.03.26*	CHF	3 090 000	120 000		3 210 000	3 097 650	0.16	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF	120 000			120 000	116 880	0.01	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF	1 005 000			1 005 000	928 620	0.05	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	735 000			735 000	710 378	0.04	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF	330 000			330 000	316 800	0.02	
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	1 750 000			1 750 000	1 712 375	0.09	
SGS SA-REG-S 1.75000% 14-27.02.24*	CHF	1 025 000	2 000 000	3 025 000				
SIKA AG-REG-S 0.60000% 18-27.03.26*	CHF	1 575 000			1 575 000	1 530 900	0.08	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	2 935 000		2 935 000				
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF	635 000			635 000	613 728	0.03	
SIKA AG-REG-S 1.87500% 13-14.11.23*	CHF	445 000		445 000				
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	940 000			940 000	848 350	0.04	
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	1 500 000			1 500 000	1 403 250	0.07	
SOLOTHURN, CANTON OF-REG-S 1.12500% 12-29.11.27*	CHF	590 000			590 000	578 495	0.03	
SOLOTHURN, CANTON OF-REG-S 1.00000% 15-20.02.45*	CHF	100 000			100 000	86 600	0.00	
SOLOTHURN, CANTON OF 0.50000% 15-16.10.30*	CHF	1 065 000			1 065 000	983 528	0.05	
SONOVA HOLDING AG-REG-S 0.40000% 19-11.10.34*	CHF	70 000			70 000	60 690	0.00	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	1 220 000			1 220 000	1 152 900	0.06	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	1 130 000			1 130 000	1 080 280	0.06	
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	2 295 000	800 000		3 095 000	2 932 513	0.15	
SPITAL LIMMATTAL 0.55000% 15-15.05.25*	CHF	865 000			865 000	840 780	0.04	
ST GALLEN, CANTON OF 1.75000% 13-18.07.28*	CHF	100 000			100 000	101 250	0.01	
ST GALLEN, CANTON OF 2.00000% 13-16.07.38*	CHF	1 105 000	1 915 000		3 020 000	3 119 660	0.16	
ST GALLEN, CANTON OF-REG-S 0.20000% 16-28.11.41*	CHF	100 000			100 000	76 250	0.00	
ST GALLEN, CITY OF 0.60000% 17-21.09.37*	CHF	3 000 000			3 000 000	2 563 500	0.13	
ST GALLEN, CITY ON 1.62500% 11-10.11.25*	CHF	755 000			755 000	753 113	0.04	
ST GALLER KANTONALBANK 2.12500% 10-27.12.40*	CHF	100 000			100 000	101 050	0.01	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	885 000			885 000	870 398	0.05	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	2 165 000	200 000		2 365 000	2 311 788	0.12	
ST GALLER KANTONALBANK 0.62500% 17-23.01.32*	CHF	380 000			380 000	341 810	0.02	
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	3 250 000	250 000		3 500 000	2 549 750	0.13	
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	4 265 000			4 265 000	3 512 228	0.18	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	1 990 000	120 000		2 110 000	2 004 500	0.10	
STIFTUNG KANTONSSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF	210 000			210 000	184 065	0.01	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	960 000			960 000	931 200	0.05	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	2 770 000		2 770 000				
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	1 230 000			1 230 000	1 218 438	0.06	
SWISS LIFE HOLDING AG 1.87500% 13-21.06.23*	CHF	1 505 000		1 505 000				
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	760 000			760 000	758 252	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.50000% 16-03.11.25*	CHF	935 000			935 000	903 210	0.05	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	950 000			950 000	917 700	0.05	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	900 000	1 345 000	2 245 000				
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	4 050 000	180 000		4 230 000	4 073 490	0.21	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	970 000			970 000	817 710	0.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	1 230 000			1 230 000	1 101 465	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	540 000	500 000		1 040 000	954 200	0.05	
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF	930 000	1 180 000		2 110 000	2 091 643	0.11	
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	4 300 000			4 300 000	3 751 750	0.20	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	1 350 000	130 000		1 480 000	1 390 460	0.07	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	1 910 000	3 565 000		5 475 000	4 697 550	0.25	
SWISSCOM AG-REG-S 0.37500% 16-15.12.27*	CHF	430 000			430 000	407 640	0.02	

Security	30.9.2022			30.9.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
SWISSCOM AG-REG-S 0.375000% 17-31.05.27*	CHF	985 000			985 000	937 720	0.05
SWISSCOM AG-REG-S 0.750000% 17-24.11.33*	CHF	715 000			715 000	639 925	0.03
SWISSCOM AG-REG-S 0.500000% 19-15.03.29*	CHF	820 000			820 000	765 060	0.04
SWISSCOM AG-REG-S 0.750000% 18-12.10.28*	CHF	520 000			520 000	493 480	0.03
SWISSCOM AG-REG-S 0.250000% 21-18.05.33*	CHF	660 000			660 000	564 630	0.03
SWISSCOM AG-REG-S 1.500000% 14-14.07.26*	CHF	1 605 000	140 000		1 745 000	1 731 040	0.09
SWISSCOM AG-REG-S 1.500000% 14-28.09.29*	CHF	520 000			520 000	510 380	0.03
SWISSCOM AG-REG-S 1.000000% 15-17.04.35*	CHF	730 000			730 000	660 650	0.03
SWISSGRID AG-REG-S 0.625000% 15-25.02.30*	CHF	600 000			600 000	546 600	0.03
SWISSGRID AG-REG-S 0.200000% 20-30.06.32*	CHF	815 000	1 000 000		1 815 000	1 534 583	0.08
SWISSGRID AG-REG-S 0.150000% 20-30.06.34*	CHF	815 000			815 000	651 593	0.03
SWISSGRID AG-REG-S 0.125000% 20-30.06.36*	CHF	635 000			635 000	477 838	0.03
SWISSGRID AG-REG-S 0.200000% 21-29.06.40*	CHF	1 480 000			1 480 000	1 033 780	0.05
SWISSGRID AG-REG-S 1.625000% 13-30.01.25*	CHF	1 420 000	120 000		1 540 000	1 532 762	0.08
SWITZERLAND 2.500000% 06-08.03.36*	CHF	16 895 000	6 120 000		23 015 000	26 713 511	1.40
SWITZERLAND 3.250000% 07-27.06.27*	CHF	10 880 000	3 450 000		14 330 000	15 437 709	0.81
SWITZERLAND 3.500000%-REG-S 03-08.04.33*	CHF	16 295 000	5 320 000		21 615 000	26 294 648	1.38
SWITZERLAND 4.000000% 98-08.04.28*	CHF	22 740 000	10 656 000		33 396 000	37 704 084	1.97
SWITZERLAND 4.000000% 99-06.01.49*	CHF	11 535 000	1 930 000		13 465 000	22 069 135	1.16
SWITZERLAND-REG-S 0.500000% 15-27.05.30*	CHF	14 465 000	6 030 000		20 495 000	19 792 022	1.04
SWITZERLAND-REG-S 0.500000% 16-30.05.58*	CHF	7 655 000	480 000		8 135 000	6 807 368	0.36
SWITZERLAND-REG-S 0.500000% 17-24.05.55*	CHF	6 490 000	3 690 000		10 180 000	8 551 200	0.45
SWITZERLAND-REG-S 0.500000% 17-28.06.45*	CHF	11 400 000	6 680 000		18 080 000	15 932 096	0.83
SWITZERLAND-REG-S 0.500000% 18-27.06.32*	CHF	14 761 000	1 310 000		16 071 000	15 318 877	0.80
SWITZERLAND-REG-S 0.250000% 21-23.06.35*	CHF	5 365 000	2 120 000		7 485 000	6 782 159	0.36
SWITZERLAND-REG-S 0.500000% 23-27.05.30*	CHF		1 750 000	1 750 000			
SWITZERLAND-REG-S 0.250000% 23-23.06.35*	CHF		1 750 000	1 750 000			
SWITZERLAND-REG-S 0.500000% 23-28.06.45*	CHF		1 500 000	1 500 000			
SWITZERLAND-REG-S 1.500000% 12-30.04.42*	CHF	19 705 000	2 600 000		22 305 000	23 701 293	1.24
SWITZERLAND-REG-S 1.250000% 12-11.06.24*	CHF	8 448 000	370 000	8 818 000			
SWITZERLAND-REG-S 1.250000% 12-27.06.37*	CHF	18 465 000	1 160 000		19 625 000	19 974 325	1.05
SWITZERLAND-REG-S 1.500000% 13-24.07.25*	CHF	13 086 000	1 060 000		14 146 000	14 208 242	0.74
SWITZERLAND-REG-S 1.250000% 14-28.05.26*	CHF	11 420 000	4 023 000		15 443 000	15 486 240	0.81
SWITZERLAND-REG-S 1.500000% 22-26.10.38*	CHF		5 740 000	5 740 000		6 038 480	0.32
SWITZERLAND-REG-S 1.500000% 23-26.10.38*	CHF		5 000 000	5 000 000			
SWITZERLAND-REG-S 2.250000% 11-22.06.31*	CHF	12 665 000	7 503 000	300 000	19 868 000	21 614 397	1.13
SWITZERLAND-REG-S 2.000000% 14-25.06.64*	CHF	9 557 000	4 250 000		13 807 000	18 522 091	0.97
SWITZERLAND-REG-S 2.000000% 22-25.06.64*	CHF		3 250 000	3 250 000			
SWITZERLAND-REG-S 2.500000% 23-08.03.36*	CHF		750 000	750 000			
SWITZERLAND-REG-S 4.000000% 23-06.01.49*	CHF		750 000	750 000			
TESSIN, CANTON OF -REG-S 0.010000% 17-22.12.25*	CHF	100 000			100 000	96 400	0.01
TESSIN, CANTON OF 0.400000% 16-27.06.44*	CHF	3 300 000			3 300 000	2 512 950	0.13
TESSIN, CANTON OF 2.125000% 10-24.11.34*	CHF	835 000			835 000	865 060	0.05
TESSIN, CANTON OF-REG-S 1.250000% 12-11.06.27*	CHF	465 000			465 000	458 258	0.02
TESSIN, CANTON OF-REG-S 1.875000% 13-18.03.38*	CHF	375 000			375 000	378 188	0.02
TESSIN, CANTON OF-REG-S 1.800000% 13-15.05.43*	CHF	2 980 000	200 000		3 180 000	3 186 360	0.17
THURGAU, CANTON OF-REG-S 0.375000% 15-12.06.25*	CHF	100 000			100 000	97 800	0.01
THURGAUER KANTONALBANK 1.500000% 13-04.03.27*	CHF	100 000			100 000	98 800	0.01
THURGAUER KANTONALBANK 1.750000% 13-30.09.24*	CHF	3 810 000	110 000	3 920 000			
THURGAUER KANTONALBANK 1.375000% 14-28.08.23*	CHF	105 000		105 000			
THURGAUER KANTONALBANK 0.500000% 15-16.02.29*	CHF		500 000	500 000		464 750	0.02
THURGAUER KANTONALBANK 0.375000% 15-31.03.25*	CHF	100 000			100 000	97 710	0.01
THURGAUER KANTONALBANK 0.375000% 17-08.02.28*	CHF	130 000			130 000	121 940	0.01
THURGAUER KANTONALBANK 0.700000% 18-22.03.30*	CHF	1 320 000			1 320 000	1 224 300	0.06
THURGAUER KANTONALBANK 0.500000% 18-30.11.26*	CHF	100 000			100 000	95 850	0.01
THURGAUER KANTONALBANK 0.125000% 21-21.05.32*	CHF	3 190 000		130 000	3 060 000	2 634 660	0.14
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.900000% 15-21.05.35*	CHF	450 000	400 000		850 000	756 500	0.04
UBS GROUP AG 0.375000% 21-24.08.29*	CHF	1 800 000			1 800 000	1 600 200	0.08
UBS GROUP AG-REG-S 0.625000% 17-18.05.24*	CHF	600 000		600 000			
UBS GROUP AG-REG-S 1.250000% 16-23.02.26*	CHF	1 400 000			1 400 000	1 370 600	0.07
UNION BANCAIRE PRIVEE UBP SA-REG-S 0.200000% 21-15.12.26*	CHF	1 720 000			1 720 000	1 616 800	0.08
VALIANT BANK AG-REG-S 0.375000% 17-06.12.27*	CHF	620 000	800 000		1 420 000	1 329 120	0.07
VALIANT BANK AG-REG-S 0.125000% 18-23.04.24*	CHF	2 610 000		2 610 000			
VALIANT BANK AG-REG-S 0.125000% 19-04.12.34*	CHF	3 610 000	360 000		3 970 000	3 170 045	0.17
VALIANT BANK AG-REG-S 0.100000% 21-07.05.31*	CHF	4 035 000	250 000		4 285 000	3 710 810	0.19
VALIANT BANK AG-REG-S 0.100000% 21-29.11.30*	CHF	4 715 000	270 000		4 985 000	4 371 845	0.23
VAUD, CANTON OF-REG-S 2.000000% 13-24.10.33*	CHF	3 425 000	1 505 000		4 930 000	5 077 900	0.27
VP BANK AG-REG-S 0.600000% 19-29.11.29*	CHF	800 000			800 000	712 000	0.04
VP BANK AG-REG-S 0.875000% 15-07.10.24*	CHF	965 000			965 000	952 841	0.05
WALLISER KANTONALBANK 0.625000% 14-15.12.23*	CHF	500 000		500 000			
WALLISER KANTONALBANK 0.400000% 15-15.09.25*	CHF	720 000			720 000	700 200	0.04

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
WALLISER KANTONALBANK-REG-S 0.20000% 16-19.08.24*	CHF	415 000		415 000				
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF	825 000			825 000	793 650	0.04	
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	8 150 000	230 000		8 380 000	7 885 580	0.41	
WALLISER KANTONALBANK-REG-S 0.15000% 20-05.10.32*	CHF	1 285 000	120 000		1 405 000	1 188 630	0.06	
WALLISER KANTONALBANK-REG-S 0.10000% 21-18.04.31*	CHF	3 840 000			3 840 000	3 344 640	0.18	
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF		1 500 000		1 500 000	1 494 750	0.08	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	1 525 000	110 000		1 635 000	1 623 555	0.09	
WINTERTHUR, CITY OF-REG-S 1.50000% 13-24.01.36*	CHF	740 000	1 210 000		1 950 000	1 866 150	0.10	
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF	2 665 000			2 665 000	2 790 255	0.15	
WINTERTHUR, CITY OF-REG-S 0.15000% 18-26.03.25*	CHF	100 000			100 000	97 580	0.01	
ZUERCHER KANTONALBANK 2.00000% 10-08.09.25*	CHF	2 295 000	270 000		2 565 000	2 572 695	0.13	
ZUERCHER KANTONALBANK 2.00000% 10-30.11.34*	CHF	955 000			955 000	957 865	0.05	
ZUERCHER KANTONALBANK 2.00000% 10-14.12.40*	CHF	75 000			75 000	75 375	0.00	
ZUERCHER KANTONALBANK 2.50000% 11-29.03.44*	CHF	300 000			300 000	327 900	0.02	
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	1 580 000			1 580 000	1 648 730	0.09	
ZUERCHER KANTONALBANK 1.62500% 12-12.04.27*	CHF	245 000	1 000 000		1 245 000	1 235 663	0.06	
ZUERCHER KANTONALBANK-REG-S 1.12500% 13-29.01.24*	CHF	2 570 000		2 570 000				
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	1 535 000	130 000		1 665 000	1 540 125	0.08	
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF	1 540 000	130 000		1 670 000	1 600 695	0.08	
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF	1 690 000	110 000		1 800 000	1 679 400	0.09	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	6 360 000	270 000		6 630 000	6 271 980	0.33	
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF	1 645 000	130 000		1 775 000	1 711 988	0.09	
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	6 250 000	200 000		6 450 000	6 043 650	0.32	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	1 505 000	130 000		1 635 000	1 593 308	0.08	
ZUERCHER KANTONALBANK-REG-S 0.15000% 19-25.01.27*	CHF	1 085 000			1 085 000	1 026 410	0.05	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	540 000			540 000	489 510	0.03	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	1 655 000	150 000		1 805 000	1 576 668	0.08	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	640 000			640 000	538 880	0.03	
ZUERCHER KANTONALBANK 0.25000% 22-28.03.28*	CHF		500 000		500 000	465 750	0.02	
ZUERICH, CANTON OF-REG-S 1.00000% 12-03.12.25*	CHF	700 000			700 000	691 250	0.04	
ZUERICH, CANTON OF-REG-S 1.25000% 12-03.12.32*	CHF	240 000			240 000	232 920	0.01	
ZUERICH, CANTON OF-REG-S 1.37500% 13-06.12.23*	CHF	3 335 000		3 335 000				
ZUERICH, CANTON OF-REG-S 1.25000% 14-07.03.24*	CHF	100 000		100 000				
ZUERICH, CANTON OF-REG-S 1.00000% 14-06.10.27*	CHF	390 000			390 000	381 810	0.02	
ZUERICH, CANTON OF-REG-S 0.10000% 20-23.06.45*	CHF	2 255 000			2 255 000	1 598 795	0.08	
ZUERICH, CITY OF 2.37500% 11-21.02.24*	CHF	760 000	4 500 000	5 260 000				
ZUERICH, CITY OF 2.55000% 06-10.03.36*	CHF	3 315 000	2 390 000		5 705 000	6 215 598	0.33	
ZUERICH, CITY OF 2.62500% 11-10.06.38*	CHF	1 040 000			1 040 000	1 154 400	0.06	
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	2 295 000	1 000 000		3 295 000	3 339 483	0.17	
ZUERICH, CITY OF-REG-S 1.50000% 12-12.04.32*	CHF	150 000			150 000	148 200	0.01	
ZUERICH, CITY OF-REG-S 1.00000% 12-05.12.23*	CHF	360 000		360 000				
ZUERICH, CITY OF-REG-S 1.62500% 13-26.09.24*	CHF	830 000		830 000				
ZUERICH, CITY OF-REG-S 1.00000% 14-30.03.27*	CHF	100 000			100 000	97 900	0.01	
ZUERICH, CITY OF-REG-S 0.40000% 16-21.11.46*	CHF	2 145 000			2 145 000	1 610 895	0.08	
ZUERICH, CITY OF-REG-S 0.95000% 18-19.12.42*	CHF	960 000	3 000 000		3 960 000	3 459 060	0.18	
ZUERICH, CITY OF-REG-S 0.25000% 21-24.11.51*	CHF	2 300 000		100 000	2 200 000	1 504 800	0.08	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	2 610 000			2 610 000	2 499 075	0.13	
ZUG ESTATES HOLDING AG-REG-S 0.75000% 22-17.04.29*	CHF	1 100 000			1 100 000	1 003 200	0.05	
ZUGER KANTONALBANK 0.50000% 15-03.03.27*	CHF	935 000	110 000		1 045 000	1 000 588	0.05	
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF	515 000			515 000	463 500	0.02	
ZUGER KANTONALBANK AG 1.50000% 12-20.11.37*	CHF	500 000			500 000	472 000	0.02	
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	535 000			535 000	475 080	0.02	
ZUGER KANTONALBANK AG 0.10000% 20-14.10.31*	CHF	380 000			380 000	328 130	0.02	
ZURICH INSURANCE CO-REG-S 1.50000% 14-22.07.26*	CHF	1 030 000			1 030 000	1 020 215	0.05	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF	480 000			480 000	471 840	0.02	
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	425 000			425 000	407 363	0.02	
ZURICH INSURANCE CO-REG-S 0.75000% 19-22.10.27*	CHF	610 000			610 000	584 075	0.03	
ZURICH, CITY OF-REG-S 0.12500% 20-20.04.28*	CHF	750 000			750 000	699 000	0.04	
ZURICH, CITY OF-REG-S 0.25000% 19-26.05.39*	CHF	100 000			100 000	79 400	0.00	
<b>TOTAL CHF</b>						<b>1 483 089 630</b>	<b>77.65</b>	
<b>Total Bonds, fixed rate</b>						<b>1 483 089 630</b>	<b>77.65</b>	
<b>Bonds, zero coupon</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK-REG-S 0.00000% 19-17.09.29*	CHF	935 000			935 000	837 760	0.04	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 325 000			1 325 000	1 252 125	0.07	
BALOISE HOLDING-REG-S 0.00000% 19-25.09.29*	CHF	1 495 000			1 495 000	1 323 075	0.07	
BASEL-STADT, CANTON OF 0.00000% 16-04.09.26*	CHF	855 000			855 000	816 525	0.04	
BASEL-STADT, CANTON OF 0.00000% 16-05.09.29*	CHF	400 000			400 000	364 800	0.02	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BASEL-STADT, CANTON OF-REG-S 0.00000% 17-22.11.24*	CHF	575 000		575 000				
BASEL-STADT, CANTON OF-REG-S 0.00000% 18-24.09.25*	CHF	510 000			510 000	493 680	0.03	
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	3 355 000	1 820 000		5 175 000	4 202 100	0.22	
CEMBRA MONEY BANK AG-REG-S 0.00000% 19-19.05.23*	CHF	360 000		360 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	2 240 000	6 000 000	2 240 000	6 000 000	5 274 000	0.28	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 0.00000% 21-22.12.31*	CHF	1 475 000			1 475 000	1 282 513	0.07	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF		200 000		200 000	177 000	0.01	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	1 000 000	130 000		1 130 000	978 580	0.05	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	2 315 000	220 000		2 535 000	1 411 995	0.07	
GENEVA, CANTON OF-REG-S 0.00000% 19-26.05.28*	CHF	525 000			525 000	486 938	0.03	
GLARNER KANTONALBANK-REG-S 0.00000% 20-06.09.28*	CHF		190 000		190 000	173 470	0.01	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 19-30.09.31*	CHF	195 000			195 000	164 190	0.01	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	500 000			500 000	479 000	0.03	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	5 245 000	290 000		5 535 000	5 058 990	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	785 000		785 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	3 290 000	5 195 000	1 165 000	7 320 000	4 681 140	0.25	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF	5 590 000	800 000	5 000 000	1 390 000	1 307 990	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	4 875 000		3 000 000	1 875 000	1 737 188	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	1 830 000	280 000		2 110 000	1 428 892	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-26.02.30*	CHF	1 000 000			1 000 000	893 000	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-17.11.27*	CHF	2 000 000			2 000 000	1 860 800	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-14.06.24*	CHF	690 000	5 760 000	6 450 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-27.01.27*	CHF	4 985 000	1 120 000		6 105 000	5 760 678	0.30	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-02.10.26*	CHF	2 050 000	1 040 000		3 090 000	2 935 500	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-10.09.37*	CHF	990 000			990 000	770 220	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	6 950 000	600 000		7 550 000	6 606 250	0.35	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-21.06.28*	CHF	100 000			100 000	92 150	0.00	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	645 000			645 000	575 405	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-05.02.29*	CHF	1 315 000	920 000		2 235 000	2 036 085	0.11	
PFANDBRIEFZENTR SCHWEIZ KANT BK-REG-S 0.00000% 21-18.03.33*	CHF	720 000	700 000		1 420 000	1 197 770	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 21-15.02.36*	CHF	8 070 000	1 200 000		9 270 000	7 392 825	0.39	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 21-13.03.28*	CHF	3 980 000			3 980 000	3 689 460	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-16.09.36*	CHF	1 000 000			1 000 000	788 500	0.04	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 20-19.07.30*	CHF	3 460 000			3 460 000	3 067 290	0.16	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 21-25.07.31*	CHF	1 600 000			1 600 000	1 391 200	0.07	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	1 965 000			1 965 000	1 694 813	0.09	
RHAETISCHE BAHN STAMM 0.00000% 16-01.09.31*	CHF	300 000			300 000	263 700	0.01	
SOLOTHURN, CANTON OF 0.00000% 15-16.10.23*	CHF	605 000		605 000				
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	145 000			145 000	130 210	0.01	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	970 000			970 000	640 685	0.03	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	2 915 000	140 000		3 055 000	2 783 105	0.15	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	19 923 000	9 032 000		28 955 000	27 278 506	1.43	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	8 200 000	1 940 000		10 140 000	9 013 446	0.47	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	9 105 000	2 000 000		11 105 000	9 293 775	0.49	
SWITZERLAND-REG-S 0.00000% 23-26.06.34*	CHF		1 500 000	1 500 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	1 380 000			1 380 000	1 231 650	0.06	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	5 995 000	160 000		6 155 000	5 905 723	0.31	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	1 415 000	120 000		1 535 000	1 466 693	0.08	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	1 475 000	140 000		1 615 000	1 455 923	0.08	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF	915 000			915 000	810 690	0.04	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	7 485 000			7 485 000	6 253 718	0.33	
ZUERICH, CANTON OF 0.00000% 18-27.06.25*	CHF	195 000		195 000				
ZUERICH, CANTON OF-REG-S 0.00000% 20-23.06.28*	CHF	190 000			190 000	177 080	0.01	
ZUERICH, CITY OF-REG-S 0.00000% 20-26.10.60*	CHF	695 000			695 000	382 945	0.02	
<b>TOTAL CHF</b>						<b>141 771 741</b>	<b>7.43</b>	
<b>Total Bonds, zero coupon</b>						<b>141 771 741</b>	<b>7.43</b>	
<b>Total Securities traded on an exchange</b>						<b>1 881 991 223</b>	<b>98.55</b>	
<b>Total securities and similar instruments</b>						<b>1 881 991 223</b>	<b>98.55</b>	
(thereof in lending)							0.00	
Bank deposits at sight						15 898 171	0.83	
Other assets						11 885 878	0.62	
<b>Total fund assets</b>						<b>1 909 775 272</b>	<b>100.00</b>	
Loans						-11 039 950		
Other liabilities						-8 417		
<b>Net fund assets</b>						<b>1 898 726 905</b>		



Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 881 991 223	98.55
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 881 991 223</b>	<b>98.55</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*  
– *Bonds CHF Inland ESG Passive II Class I-X*  
During the period under review, securities (instead of in cash) in the value of CHF 41 580 104.42 were deposited which corresponds to 46 919.5490 units.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A3	0.15%
Class I-X	0.01%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund – Bonds CHF Inland Medium Term ESG Passive II

Category Other Funds for Traditional Investments

## Most important figures

	ISIN	30.9.2023
Net fund assets in CHF		198 258 420.97
<b>Class I-X</b>	<b>CH1170163914</b>	<b>1</b>
Net asset value per unit in CHF		999.32
Number of units outstanding		192 222.6060
<b>Class W</b>	<b>CH1266176135</b>	<b>2</b>
Net asset value per unit in CHF		100.1900
Number of units outstanding		61 550.0000

<sup>1</sup> Initial subscription: 7.7.2022

<sup>2</sup> Initial subscription: 12.5.2023

## Performance

	Currency	2022/2023
Class I-X	CHF	1.7%
Class W <sup>1</sup>	CHF	-
Benchmark:		
SBI <sup>®</sup> ESG Domestic AAA-BBB 1-5 (TR)	CHF	1.8%

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

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Switzerland	95.64
United States	1.52
Liechtenstein	1.01
Supranationals	0.41
Italy	0.19
<b>TOTAL</b>	<b>98.77</b>

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

## Statement of assets

	30.9.2023
<b>Market values</b>	<b>CHF</b>
Bank deposits	
– at sight	1 163 202.82
Securities	
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	196 032 145.30
Other assets	1 263 867.32
<b>Total fund assets</b>	<b>198 459 215.44</b>
Loans	-200 010.00
Other liabilities	-784.47
<b>Net fund assets</b>	<b>198 258 420.97</b>

## Statement of income

	7.7.2022-30.9.2023
<b>Income</b>	<b>CHF</b>
Income from bank assets	5 290.49
Negative interest	-5 460.55
Income from securities	
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 842 936.75
Purchase of current net income on issue of units	330 123.96
<b>TOTAL income</b>	<b>2 172 890.65</b>
<b>Expenses</b>	
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-3 791.77
Other expenses	-10 083.68
Payment of current net income on redemption of units	-21 147.15
<b>TOTAL expenses</b>	<b>-35 022.60</b>
<b>Net income</b>	<b>2 137 868.05</b>
Realized capital gains and losses	-10 964.28
<b>Realized result</b>	<b>2 126 903.77</b>
Unrealized capital gains and losses	-1 548 665.85
<b>Total result</b>	<b>578 237.92</b>

## Allocation of result

	7.7.2022-30.9.2023
	CHF
Net income of the financial year	2 137 868.05
<b>Available for distribution</b>	<b>2 137 868.05</b>
Less federal withholding tax	-748 253.82
Net income retained for reinvestment	-1 389 614.23
<b>Balance carried forward</b>	<b>0.00</b>

## Changes in net fund assets

	7.7.2022-30.9.2023
	CHF
Net fund assets at the beginning of the financial year	0.00
Balance of unit movements	197 680 183.05
Total result	578 237.92
<b>Net fund assets at the end of the reporting period</b>	<b>198 258 420.97</b>

## Development of the outstanding units

	7.7.2022-30.9.2023
<b>Class I-X</b>	<b>Number</b>
Situation at the beginning of the financial year	0.0000
Units issued	198 146.9820
Units redeemed	-5 924.3760
<b>Situation at the end of the period</b>	<b>192 222.6060</b>
Difference between units issued and units redeemed	192 222.6060
<b>Class W</b>	<b>Number</b>
Situation at the beginning of the financial year	0.0000
Units issued	61 800.0000
Units redeemed	-250.0000
<b>Situation at the end of the period</b>	<b>61 550.0000</b>
Difference between units issued and units redeemed	61 550.0000

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>10.801</b>
Less federal withholding tax	CHF	-3.780
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>7.021</b>

### Class W

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.99886</b>
Less federal withholding tax	CHF	-0.34960
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.64926</b>

## Inventory of Fund assets

### Securities traded on an exchange

Security		7.7.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CHF</b>								
ABB LTD 0.75000% 22-25.03.27*	CHF		535 000		535 000	514 670	0.26	
AMAG LEASING AG-REG-S 3.08500% 23-10.02.28*	CHF		350 000		350 000	354 200	0.18	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF		400 000		400 000	401 400	0.20	
BALOISE-HOLDING AG-REG-S 2.20000% 22-30.05.29*	CHF		1 000 000		1 000 000	1 007 000	0.51	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF		300 000		300 000	301 650	0.15	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF		250 000		250 000	251 000	0.13	
GENEVA, CANTON OF-REG-S 1.62500% 14-30.07.29*	CHF		90 000		90 000	89 955	0.05	
HIAG IMMOBILIEN HOLDING AG 1.77000% 22-30.10.26*	CHF		90 000		90 000	87 345	0.04	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.13000% 23-16.02.29*	CHF		550 000		550 000	554 400	0.28	
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF		335 000		335 000	323 811	0.16	
PFANDBRIEFBK SCHWEIZERISCHER INST-REG-S 1.37500% 12-14.02.24*	CHF		220 000	220 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF		3 155 000		3 155 000	3 085 590	1.55	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF		1 490 000		1 490 000	1 400 600	0.71	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.75000% 13-25.02.26*	CHF		30 000		30 000	29 979	0.02	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.70000% 23-24.07.28*	CHF		1 050 000		1 050 000	1 047 375	0.53	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF		1 630 000		1 630 000	1 563 170	0.79	
SIKA AG 2.25000% 23-13.04.29*	CHF		500 000		500 000	505 250	0.25	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF		170 000		170 000	172 465	0.09	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF		365 000		365 000	354 780	0.18	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF		105 000		105 000	102 008	0.05	
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF		305 000		305 000	309 270	0.16	
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF		825 000	825 000				
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF		550 000		550 000	528 550	0.27	
TESSINER STAATSBANK-REG-S 0.50000% 15-24.06.24*	CHF		935 000	935 000				
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF		200 000		200 000	182 100	0.09	
WALLISER KANTONALBANK-REG-S 2.05000% 23-24.07.28*	CHF		1 500 000		1 500 000	1 510 500	0.76	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF		375 000		375 000	365 813	0.18	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF		200 000		200 000	201 900	0.10	
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF		1 795 000		1 795 000	1 742 048	0.88	
<b>TOTAL CHF</b>						<b>16 986 828</b>	<b>8.56</b>	
<b>Total Notes, fixed rate</b>						<b>16 986 828</b>	<b>8.56</b>	
<b>Notes, zero coupon</b>								
<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF		1 300 000	1 300 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF		830 000		830 000	778 540	0.39	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF		895 000		895 000	856 605	0.43	
<b>TOTAL CHF</b>						<b>1 635 145</b>	<b>0.82</b>	
<b>Total Notes, zero coupon</b>						<b>1 635 145</b>	<b>0.82</b>	
<b>Medium term notes, fixed rate</b>								
<b>CHF</b>								
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF		625 000		625 000	608 750	0.31	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF		245 000		245 000	246 715	0.12	
BASELSTADT KANTONALBANK 0.37500% 18-23.03.26*	CHF		270 000		270 000	260 415	0.13	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF		410 000		410 000	390 115	0.20	
PFANDBRIEFBK SCHER HYPOTHEE AG-REG-S 2.12500% 22-01.12.28*	CHF		750 000	750 000				
PFANDBRIEFBK SCHIZIHR HYPOTHEE AG-REG-S 2.12500% 22-01.12.28*	CHF		1 270 000	1 270 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.75000% 11-15.12.26*	CHF		1 000 000		1 000 000	1 031 000	0.52	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF		750 000		750 000	743 625	0.37	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-25.03.24*	CHF		200 000	200 000				
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF		750 000		750 000	717 750	0.36	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF		1 235 000		1 235 000	1 176 338	0.59	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF		100 000		100 000	93 850	0.05	
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF		500 000	500 000				
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF		150 000		150 000	144 600	0.07	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF		400 000		400 000	396 560	0.20	
<b>TOTAL CHF</b>						<b>5 809 718</b>	<b>2.93</b>	
<b>Total Medium term notes, fixed rate</b>						<b>5 809 718</b>	<b>2.93</b>	

Security		7.7.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF		130 000	130 000				
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF		395 000		395 000	382 360	0.19	
<b>TOTAL CHF</b>						<b>382 360</b>	<b>0.19</b>	
<b>Total Medium term notes, zero coupon</b>						<b>382 360</b>	<b>0.19</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF		915 000		915 000	886 635	0.45	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF		180 000		180 000	176 472	0.09	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF		225 000		225 000	219 488	0.11	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF		1 245 000		1 245 000	1 178 393	0.59	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF		775 000		775 000	744 000	0.37	
ABB LTD 1.97750% 23-22.09.28*	CHF		500 000		500 000	500 500	0.25	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF		720 000		720 000	709 920	0.36	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF		620 000		620 000	613 862	0.31	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF		50 000		50 000	47 500	0.02	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF		60 000		60 000	57 510	0.03	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF		500 000		500 000	481 750	0.24	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF		600 000		600 000	594 960	0.30	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF		155 000		155 000	147 250	0.07	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF		180 000		180 000	178 056	0.09	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF		35 000		35 000	33 950	0.02	
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF		310 000		310 000	294 190	0.15	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF		220 000		220 000	207 020	0.10	
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF		10 000		10 000	9 815	0.00	
BANQUE CANTONALE VAUDOISE 1.50000% 14-28.03.24*	CHF		790 000	790 000				
BASELANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF		430 000		430 000	429 183	0.22	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF		335 000		335 000	326 290	0.16	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF		500 000		500 000	474 500	0.24	
BASELANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF		255 000		255 000	242 250	0.12	
BASELANDSCHAFTLICHE KANTONALBANK 1.87500% 23-23.08.29*	CHF		1 500 000		1 500 000	1 500 000	0.76	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF		3 360 000		3 360 000	3 324 720	1.68	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF		290 000		290 000	288 260	0.15	
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF		145 000		145 000	143 043	0.07	
BERN, CANTON OF 1.75000% 10-24.09.25*	CHF		215 000		215 000	215 215	0.11	
BERN, CANTON OF-REG-S 1.00000% 12-25.10.24*	CHF		25 000		25 000	24 798	0.01	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF		250 000		250 000	246 775	0.12	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF		190 000		190 000	182 115	0.09	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF		210 000		210 000	203 490	0.10	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF		290 000		290 000	286 114	0.14	
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		200 000		200 000	200 414	0.10	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF		895 000		895 000	862 780	0.43	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 1.00000% 14-29.09.23*	CHF		1 885 000	1 885 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF		540 000	540 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF		440 000		440 000	422 840	0.21	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.60750% 22-23.09.27*	CHF		1 000 000		1 000 000	985 500	0.50	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF		2 600 000		2 600 000	2 585 700	1.30	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF		325 000		325 000	316 388	0.16	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF		1 410 000		1 410 000	1 409 154	0.71	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF		285 000		285 000	269 753	0.14	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		300 000		300 000	298 350	0.15	
EMISSIONSZENTRALE GEM WOHNBAUTR-REG-S 0.12500% 15-27.05.25*	CHF		150 000		150 000	146 175	0.07	
ENGADINER KRAFTWERKE AG-REG-S 1.62500% 14-25.04.24*	CHF		150 000	150 000				
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF		795 000		795 000	822 428	0.41	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 07-22.05.24*	CHF		500 000	500 000				
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF		385 000		385 000	372 603	0.19	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF		615 000		615 000	600 240	0.30	
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF		610 000		610 000	608 414	0.31	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF		2 245 000		2 245 000	2 204 590	1.11	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF		1 325 000		1 325 000	1 255 438	0.63	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF		705 000		705 000	677 858	0.34	
FREIBURGER KANTONALBANK-REG-S 0.14000% 20-12.06.30*	CHF		1 220 000		1 220 000	1 082 140	0.55	
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF		375 000		375 000	379 313	0.19	
GEBERIT AG 0.75000% 22-29.09.27*	CHF		35 000		35 000	33 565	0.02	
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF		445 000		445 000	436 679	0.22	
GENEVA, CANTON OF 2.12500% 10-27.10.28*	CHF		1 700 000		1 700 000	1 739 100	0.88	



Security	7.7.2022			30.9.2023		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>		
GENEVA, CANTON OF-REG-S 2.00000% 13-20.03.26*	CHF	130 000		130 000	130 910	0.07		
GENEVA, CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	660 000		660 000	646 866	0.33		
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	15 000		15 000	14 190	0.01		
GENEVA, CITY OF 0.12500%-REG-S 15-12.02.25*	CHF	500 000		500 000	488 600	0.25		
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	270 000		270 000	254 340	0.13		
GIVAUDAN SA-REG-S 1.75000% 14-19.03.24*	CHF	315 000	315 000					
GLARNER KANTONALBANK-REG-S 0.37500% 15-26.02.27*	CHF	375 000		375 000	357 000	0.18		
GLARNER KANTONALBANK-REG-S 0.15000% 17-26.09.25*	CHF	150 000		150 000	144 900	0.07		
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	565 000		565 000	540 140	0.27		
GRANDE DIXENCE SA-REG-S 1.37500% 15-18.02.25*	CHF	420 000		420 000	415 128	0.21		
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	95 000		95 000	94 212	0.05		
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	340 000		340 000	326 910	0.16		
GRAUBUENDNER KANTONALBANK-REG-S 1.25000% 12-14.06.24*	CHF	290 000	290 000					
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	1 500 000		1 500 000	1 398 000	0.70		
GRAUBUENDNER KANTONALBANK-REG-S 0.30000% 18-20.02.26*	CHF	40 000		40 000	38 560	0.02		
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	330 000		330 000	327 657	0.17		
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	500 000		500 000	496 500	0.25		
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	520 000		520 000	514 436	0.26		
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	665 000		665 000	643 388	0.32		
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	275 000		275 000	260 425	0.13		
INVESTIS HOLDING SA 0.75000% 17-03.10.22*	CHF	500 000	500 000					
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	415 000		415 000	406 700	0.20		
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	2 000 000		2 000 000	1 884 000	0.95		
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	1 250 000		1 250 000	1 239 500	0.62		
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	70 000		70 000	69 755	0.04		
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	500 000		500 000	483 500	0.24		
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	700 000		700 000	686 000	0.35		
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	1 005 000		1 005 000	991 835	0.50		
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	1 145 000		1 145 000	1 112 940	0.56		
LUZERNER KANTONALBANK 3.00000% 05-11.03.25*	CHF	1 960 000		1 960 000	1 989 596	1.00		
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF	200 000		200 000	201 200	0.10		
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	260 000		260 000	258 700	0.13		
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	120 000		120 000	120 000	0.06		
MOBIMO HOLDING AG-REG-S 0.25000% 21-19.03.27*	CHF	755 000		755 000	702 150	0.35		
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	150 000		150 000	149 025	0.08		
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	755 000		755 000	744 808	0.38		
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	1 320 000		1 320 000	1 271 160	0.64		
NESTLE SA 1.87500% 23-28.06.29*	CHF	3 000 000		3 000 000	3 012 000	1.52		
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	2 245 000		2 245 000	2 219 183	1.12		
NEUENBURG, CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF	470 000		470 000	462 010	0.23		
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	785 000	285 000	500 000	488 000	0.25		
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	260 000	260 000					
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	260 000		260 000	247 260	0.12		
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	250 000		250 000	250 250	0.13		
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	1 000 000		1 000 000	987 000	0.50		
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 0.25000% 22-15.03.27*	CHF	290 000		290 000	275 645	0.14		
PFANDBRIEFBANK SCHWR HYP-REG-S 1.75000% 23-22.03.29*	CHF	500 000		500 000	499 450	0.25		
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 3.25000% 07-15.06.27*	CHF	290 000		290 000	305 515	0.15		
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-01.12.28*	CHF	2 500 000		2 500 000	2 545 000	1.28		
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.50000% 11-16.02.27*	CHF	500 000		500 000	512 250	0.26		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	995 000		995 000	1 004 453	0.51		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF	1 355 000		1 355 000	1 335 488	0.67		
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 1.75000% 13-15.07.25*	CHF	860 000		860 000	859 140	0.43		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF	665 000		665 000	661 542	0.33		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	1 170 000		1 170 000	1 162 980	0.59		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	500 000		500 000	490 000	0.25		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	305 000		305 000	302 164	0.15		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF	1 220 000		1 220 000	1 199 016	0.60		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 15-04.12.23*	CHF	360 000	360 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF	1 280 000		1 280 000	1 258 240	0.63		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF	1 000 000		1 000 000	968 500	0.49		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF	1 120 000		1 120 000	1 088 640	0.55		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF	680 000		680 000	633 828	0.32		
PFANDBRIEFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF	1 000 000		1 000 000	958 500	0.48		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-06.09.28*	CHF	500 000		500 000	462 000	0.23		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF	1 360 000		1 360 000	1 323 960	0.67		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF	1 180 000		1 180 000	1 123 950	0.57		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF	1 055 000		1 055 000	1 015 016	0.51		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF	1 755 000		1 755 000	1 699 718	0.86		
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF	750 000		750 000	716 550	0.36		

Security	7.7.2022		30.9.2023		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF	540 000		540 000	522 720	0.26	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF	1 000 000		1 000 000	994 500	0.50	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF	15 000		15 000	14 783	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.37500% 13-16.04.25*	CHF	55 000		55 000	54 643	0.03	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF	2 700 000		2 700 000	2 691 900	1.36	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-15.04.24*	CHF	350 000	350 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF	215 000		215 000	207 411	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.37500% 15-14.02.25*	CHF	580 000		580 000	568 922	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-12.03.24*	CHF	150 000	150 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF	1 290 000		1 290 000	1 259 943	0.63	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF	540 000		540 000	525 366	0.26	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-17.07.24*	CHF	1 860 000	1 860 000				
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF	425 000		425 000	408 638	0.21	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-21.05.25*	CHF	1 415 000		1 415 000	1 379 484	0.70	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF	2 470 000		2 470 000	2 421 341	1.22	
PFANDBRIEFZENTR SCHWEIZ KANTONALBN-REG-S 0.37500% 17-21.09.27*	CHF	1 415 000		1 415 000	1 341 420	0.68	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.01000% 17-05.02.24*	CHF	1 230 000	1 230 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF	1 250 000		1 250 000	1 183 750	0.60	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF	180 000		180 000	173 160	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF	975 000		975 000	949 943	0.48	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF	3 295 000		3 295 000	3 235 031	1.63	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF	4 000 000		4 000 000	3 702 000	1.87	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF	325 000		325 000	315 738	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTNLBK-REG-S 1.80000% 23-10.09.29*	CHF	600 000		600 000	602 100	0.30	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.35000% 22-02.08.27*	CHF	1 260 000		1 260 000	1 195 740	0.60	
PFANDBRIEFZENTR SCHWIZIN KANTNLBKN AG-REG-S 1.50000% 22-17.12.29*	CHF	2 000 000		2 000 000	1 967 200	0.99	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	750 000	750 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.00000% 10-21.09.23*	CHF	1 380 000	1 380 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF	610 000	610 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.12500% 19-07.05.24*	CHF	940 000	940 000				
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	400 000		400 000	387 200	0.20	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11250% 23-28.09.28*	CHF	500 000		500 000	499 500	0.25	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF	2 050 000		2 050 000	2 016 585	1.02	
SCHWYZER KANTONALBANK-REG-S 0.25000% 15-04.03.27*	CHF	1 000 000		1 000 000	948 000	0.48	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF	220 000		220 000	211 530	0.11	
SFS GROUP AG-REG-S 1.00000% 22-06.06.25*	CHF	500 000		500 000	490 750	0.25	
SGS SA 0.25000% 15-08.05.23*	CHF	1 500 000	1 500 000				
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	360 000		360 000	347 940	0.18	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF	360 000		360 000	355 320	0.18	
SGS SA-REG-S 1.75000% 14-27.02.24*	CHF	190 000	190 000				
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	585 000		585 000	578 858	0.29	
SIKA AG-REG-S 1.87500% 13-14.11.23*	CHF	905 000	905 000				
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	150 000		150 000	147 525	0.07	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	470 000		470 000	459 425	0.23	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	500 000		500 000	475 000	0.24	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	490 000		490 000	475 300	0.24	
SULZER AG 0.87500% 16-10.07.26*	CHF	110 000		110 000	106 480	0.05	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	1 000 000	1 000 000				
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	120 000		120 000	119 724	0.06	
SWISS PRIME SITE FINANCE AG-REG-S 0.50000% 16-03.11.25*	CHF	150 000		150 000	144 900	0.07	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	1 000 000		1 000 000	990 700	0.50	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	455 000		455 000	438 165	0.22	
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	150 000		150 000	142 800	0.07	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF	750 000		750 000	744 000	0.37	
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF	495 000		495 000	492 674	0.25	
SWITZERLAND 3.25000% 07-27.06.27*	CHF	5 160 000		5 160 000	5 558 868	2.80	
SWITZERLAND 4.00000% 98-08.04.28*	CHF	7 250 000		7 250 000	8 185 250	4.12	
SWITZERLAND-REG-S 1.25000% 12-11.06.24*	CHF	2 632 000	2 632 000				
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF	3 066 000		3 066 000	3 079 490	1.55	
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF	5 617 000		5 617 000	5 632 728	2.84	
THURGAUER KANTONALBANK 1.75000% 13-30.09.24*	CHF	450 000		450 000	449 190	0.23	
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF	265 000		265 000	258 932	0.13	
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF	800 000	800 000				
UNION BANCAIRE PRIVEE UBPA-REG-S 0.20000% 21-15.12.26*	CHF	275 000		275 000	258 500	0.13	
VALIANT BANK AG-REG-S 0.37500% 17-06.12.27*	CHF	1 000 000		1 000 000	936 000	0.47	
VALIANT BANK AG-REG-S 0.12500% 18-23.04.24*	CHF	360 000		360 000	356 364	0.18	
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF	250 000		250 000	246 850	0.12	
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF	645 000		645 000	627 263	0.32	
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF	550 000		550 000	529 100	0.27	
WALLISER KANTONALBANK-REG-S 0.30000% 19-01.02.27*	CHF	55 000		55 000	52 140	0.03	
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF	1 000 000		1 000 000	996 500	0.50	
ZUERCHER KANTONALBANK 2.00000% 10-08.09.25*	CHF	400 000		400 000	401 200	0.20	

Security	7.7.2022			30.9.2023		Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal				
ZUERCHER KANTONALBANK-REG-S 1.125000% 13-29.01.24*	CHF		650 000					
ZUERCHER KANTONALBANK-REG-S 0.125000% 16-13.05.26*	CHF	1 785 000		1 785 000		1 710 923	0.86	
ZUERCHER KANTONALBANK-REG-S 0.020000% 16-16.08.27*	CHF	125 000		125 000		116 625	0.06	
ZUERCHER KANTONALBANK-REG-S 0.050000% 16-23.11.26*	CHF	480 000		480 000		454 080	0.23	
ZUERCHER KANTONALBANK-REG-S 0.250000% 17-27.01.26*	CHF	875 000		875 000		843 938	0.43	
ZUERCHER KANTONALBANK-REG-S 0.300000% 18-25.01.28*	CHF	750 000		750 000		702 750	0.35	
ZUERCHER KANTONALBANK-REG-S 0.250000% 18-08.05.25*	CHF	510 000		510 000		496 995	0.25	
ZUERCHER KANTONALBANK 0.250000% 22-28.03.28*	CHF	290 000		290 000		270 135	0.14	
ZUERICH, CITY OF 2.375000% 11-21.02.24*	CHF	1 200 000	1 200 000					
ZUERICH, CITY OF-REG-S 2.750000% 05-14.02.25*	CHF	1 765 000		1 765 000		1 788 828	0.90	
ZURICH INSURANCE CO-REG-S 1.500000% 14-22.07.26*	CHF	500 000		500 000		495 250	0.25	
ZURICH INSURANCE CO-REG-S 0.500000% 18-18.12.24*	CHF	425 000		425 000		417 775	0.21	
<b>TOTAL CHF</b>						<b>153 301 491</b>	<b>77.24</b>	
<b>Total Bonds, fixed rate</b>						<b>153 301 491</b>	<b>77.24</b>	

### Bonds, zero coupon

#### CHF

AMAG LEASING AG-REG-S 0.000000% 21-18.02.25*	CHF		750 000	750 000		727 350	0.37	
BALOISE HOLDING AG-REG-S 0.000000% 19-25.09.26*	CHF	160 000		160 000		151 200	0.08	
GIVAUDAN SA 0.000000% 16-07.12.22*	CHF	380 000	380 000					
KANTONSSPITAL WINTERTHUR-REG-S 0.000000% 21-30.09.25*	CHF	30 000		30 000		28 740	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.000000% 19-29.07.24*	CHF	3 640 000		3 640 000		3 585 764	1.81	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.000000% 19-06.04.27*	CHF	500 000		500 000		470 500	0.24	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.000000% 21-17.11.27*	CHF	1 100 000		1 100 000		1 023 440	0.52	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.000000% 16-14.06.24*	CHF	1 430 000	1 430 000					
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.000000% 19-23.06.25*	CHF	2 235 000	735 000	1 500 000		1 454 250	0.73	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.000000% 21-13.03.28*	CHF	5 250 000		5 250 000		4 866 750	2.45	
PSP SWISS PROPERTY AG 0.000000% 16-01.09.23*	CHF	1 000 000	1 000 000					
SWITZERLAND-REG-S 0.000000% 16-22.06.29*	CHF	2 923 000		2 923 000		2 753 758	1.39	
TESSIN, CANTON OF-REG-S 0.000000% 21-31.03.26*	CHF	995 000		995 000		954 205	0.48	
VALIANT BANK AG-REG-S 0.000000% 19-31.10.25*	CHF	995 000		995 000		954 703	0.48	
VALIANT BANK AG-REG-S 0.000000% 21-20.01.26*	CHF	990 000		990 000		945 945	0.47	
<b>TOTAL CHF</b>						<b>17 916 605</b>	<b>9.02</b>	
<b>Total Bonds, zero coupon</b>						<b>17 916 605</b>	<b>9.02</b>	
<b>Total Securities traded on an exchange</b>						<b>196 032 145</b>	<b>98.77</b>	
<b>Total securities and similar instruments</b>						<b>196 032 145</b>	<b>98.77</b>	
(thereof in lending)							0.00	
Bank deposits at sight						1 163 203	0.59	
Other assets						1 263 867	0.64	
<b>Total fund assets</b>						<b>198 459 215</b>	<b>100.00</b>	
Short-term bank liabilities						-200 010		
Other liabilities						-784		
<b>Net fund assets</b>						<b>198 258 421</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	196 032 145	98.77
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>196 032 145</b>	<b>98.77</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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 annualized:

Class I-X	0.01%
Class W	0.16%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		438 546 138.37	518 994 950.69	794 480 752.09
<b>Class I-A1</b>	<b>CH0120249013</b>			
Net asset value per unit in CHF		896.06	881.88	935.50
Number of units outstanding		60 118.2130	52 290.8820	73 453.7910
<b>Class I-B</b>	<b>CH0122212027</b>			
Net asset value per unit in CHF		906.08	891.18	944.53
Number of units outstanding		14 406.1970	14 267.8050	99 971.5350
<b>Class I-X</b>	<b>CH0117297561</b>			
Net asset value per unit in CHF		911.81	896.45	949.83
Number of units outstanding		399 330.2440	511 032.0930	662 509.4980
<b>Class W</b>	<b>CH0356496544</b>			
Net asset value per unit in CHF		92.96	91.49	97.05
Number of units outstanding		80 778.3080	22 419.3050	21 296.9670

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	1.8%	-5.5%	-0.3%
Class I-B	CHF	1.9%	-5.4%	-0.1%
Class I-X	CHF	2.0%	-5.3%	-0.1%
Class W	CHF	1.8%	-5.5%	-0.3%
Benchmark:				
SBI® Domestic AAA-BBB 1-5 Jahre (TR)	CHF	1.9%	-5.3%	-0.0%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Switzerland	94.11
United States	1.49
Liechtenstein	1.31
Supranationals	0.77
Italy	0.27
<b>TOTAL</b>	<b>97.95</b>

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	6 309 572.13	8 058 184.92
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	429 984 467.94	508 842 226.02
Other assets	2 660 225.96	2 322 523.89
<b>Total fund assets</b>	<b>438 954 266.03</b>	<b>519 222 934.83</b>
Loans	-400 010.00	-220 000.02
Other liabilities	-8 117.66	-7 984.12
<b>Net fund assets</b>	<b>438 546 138.37</b>	<b>518 994 950.69</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	7 273.07	0.00
Negative interest	-9 161.15	-16 216.40
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	3 466 139.24	4 796 655.54
Income from securities lending	66 389.74	64 310.91
Offset payments from securities lending	513 660.60	211 981.80
Purchase of current net income on issue of units	75 612.43	208 392.31
<b>TOTAL income</b>	<b>4 119 913.93</b>	<b>5 265 124.16</b>
<b>Expenses</b>		
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-78 548.14	-94 442.27
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-5 828.17	-12 309.45
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 W	-11 462.43	-3 866.08
Other expenses	-22 186.29	-4 944.72
Payment of current net income on redemption of units	-391 643.03	-1 149 331.31
<b>TOTAL expenses</b>	<b>-528 337.86</b>	<b>-1 283 563.63</b>
<b>Net income</b>	<b>3 591 576.07</b>	<b>3 981 560.53</b>
Realized capital gains and losses	-10 148 949.87	-15 697 529.04
<b>Realized result</b>	<b>-6 557 373.80</b>	<b>-11 715 968.51</b>
Unrealized capital gains and losses	15 682 656.76	-23 224 103.97
<b>Total result</b>	<b>9 125 282.96</b>	<b>-34 940 072.48</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	3 591 576.07	3 981 560.53
<b>Available for distribution</b>	<b>3 591 576.07</b>	<b>3 981 560.53</b>
Less federal withholding tax	-1 257 051.62	-1 393 546.19
Net income retained for reinvestment	-2 334 524.45	-2 588 014.34
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	518 994 950.69	794 480 752.09
Paid federal withholding tax	-1 392 249.93	-2 372 375.41
Balance of unit movements	-88 181 845.35	-238 173 353.51
Total result	9 125 282.96	-34 940 072.48
<b>Net fund assets at the end of the reporting period</b>	<b>438 546 138.37</b>	<b>518 994 950.69</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	52 290.8820	73 453.7910
Units issued	31 129.0220	5 963.6210
Units redeemed	-23 301.6910	-27 126.5300
<b>Situation at the end of the period</b>	<b>60 118.2130</b>	<b>52 290.8820</b>
Difference between units issued and units redeemed	7 827.3310	-21 162.9090
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	14 267.8050	99 971.5350
Units issued	270.0000	5 870.2540
Units redeemed	-131.6080	-91 573.9840
<b>Situation at the end of the period</b>	<b>14 406.1970</b>	<b>14 267.8050</b>
Difference between units issued and units redeemed	138.3920	-85 703.7300
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	511 032.0930	662 509.4980
Units issued	53 867.8170	63 664.0740
Units redeemed	-165 569.6660	-215 141.4790
<b>Situation at the end of the period</b>	<b>399 330.2440</b>	<b>511 032.0930</b>
Difference between units issued and units redeemed	-111 701.8490	-151 477.4050
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	22 419.3050	21 296.9670
Units issued	70 656.1760	1 122.3380
Units redeemed	-12 297.1730	0.0000
<b>Situation at the end of the period</b>	<b>80 778.3080</b>	<b>22 419.3050</b>
Difference between units issued and units redeemed	58 359.0030	1 122.3380



## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>6.058</b>
Less federal withholding tax	CHF	-2.120
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>3.938</b>

### Class I-B

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.247</b>
Less federal withholding tax	CHF	-2.536
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.711</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>7.693</b>
Less federal withholding tax	CHF	-2.693
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.000</b>

### Class W

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>0.62855</b>
Less federal withholding tax	CHF	-0.21999
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.40856</b>

## Inventory of Fund assets

### Securities traded on an exchange

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Asset Backed Securities, fixed rate</b>							
<b>CHF</b>							
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF	700 000		700 000	701 528	0.16	
FIRST SWISS MOBILITY-REG-S STEP-UP 20-22.11.29*	CHF	800 000	800 000				
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 23-15.05.32*	CHF	645 000		645 000	644 009	0.15	
SWISS CREDIT CARD ISSUANCE-REG-S 2.915000% 23-15.06.28*	CHF	500 000		500 000	502 588	0.11	
SWISSCARD AECS GMBH-REG-S 0.350000% 21-15.06.26*	CHF	630 000	630 000				
<b>TOTAL CHF</b>					<b>1 848 125</b>	<b>0.42</b>	
<b>Total Asset Backed Securities, fixed rate</b>					<b>1 848 125</b>	<b>0.42</b>	

### Asset Backed Securities, zero coupon

<b>CHF</b>							
FIRST SWISS MOBILITY AG-REG-S 0.000000% 19-16.12.28*	CHF	675 000	675 000				
<b>TOTAL CHF</b>						<b>0.00</b>	
<b>Total Asset Backed Securities, zero coupon</b>						<b>0.00</b>	

### Asset Backed Securities, floating rate

<b>CHF</b>							
FIRST SWISS MOBILITY AG-REG-S STEP-UP 20-15.02.29*	CHF	820 000	820 000				
<b>TOTAL CHF</b>						<b>0.00</b>	
<b>Total Asset Backed Securities, floating rate</b>						<b>0.00</b>	

### Notes, fixed rate

<b>CHF</b>							
ABB LTD 0.750000% 22-25.03.27*	CHF	1 500 000	135 000	1 365 000	1 313 130	0.30	925 000
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.450000% 20-23.07.27*	CHF	600 000		600 000	570 000	0.13	
AMAG LEASING AG-REG-S 3.085000% 23-10.02.28*	CHF		750 000	750 000	759 000	0.17	
AMAG LEASING AG-REG-S 3.012500% 23-04.09.29*	CHF		900 000	900 000	903 150	0.21	
AXPO HOLDING AG-REG-S 2.625000% 22-04.02.27*	CHF	750 000		750 000	708 750	0.16	
AXPO HOLDING AG-REG-S 2.000000% 22-15.09.26*	CHF	1 000 000		1 000 000	988 000	0.23	
AXPO HOLDING AG-REG-S 2.500000% 23-22.09.26*	CHF		500 000	500 000	501 750	0.11	
CEMBRA MONEY BANK AG-REG-S 2.411300% 23-08.08.29*	CHF		750 000	750 000	754 125	0.17	
FERRING HOLDING SA-REG-S 2.700000% 23-21.04.27*	CHF		700 000	700 000	702 800	0.16	65 000
GENEVA. CANTON OF-REG-S 1.625000% 14-30.07.29*	CHF		1 000 000	90 000	910 000	0.21	
HIAG IMMOBILIEN HOLDING AG 1.770000% 22-30.10.26*	CHF		1 000 000	90 000	910 000	0.20	850 000
HIAG IMMOBILIEN HOLDING AG-REG-S 3.130000% 23-16.02.29*	CHF		1 500 000	1 500 000	1 512 000	0.34	
INVESTIS HOLDING SA-REG-S 0.050000% 19-09.10.23*	CHF	1 000 000	1 000 000				
INVESTIS HOLDING SA-REG-S 0.250000% 21-14.02.25*	CHF	2 000 000	155 000	1 845 000	1 783 377	0.41	
LONZA SWISS FINANCE AG-REG-S 0.350000% 20-22.09.26*	CHF	1 065 000		1 065 000	1 017 075	0.23	800 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.375000% 12-20.09.29*	CHF		1 750 000	155 000	1 595 000	0.36	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.500000% 15-05.05.28*	CHF		3 785 000	3 785 000	3 574 554	0.81	275 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.625000% 18-09.10.28*	CHF		3 500 000	3 500 000	3 312 750	0.75	85 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.125000% 20-13.08.27*	CHF	3 850 000	335 000	3 515 000	3 304 100	0.75	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.750000% 13-25.02.26*	CHF	300 000	30 000	270 000	269 811	0.06	
PFANDBRIEFZENTRALE DER SCHWEIZE-REG-S 1.700000% 23-24.07.28*	CHF		5 000 000	5 000 000	4 987 500	1.14	1 470 000
ROCHE KAPITALMARKT AG-REG-S 0.500000% 22-25.02.27*	CHF	2 700 000	240 000	2 460 000	2 359 140	0.54	
SIKA AG 2.250000% 23-13.04.29*	CHF		1 000 000	1 000 000	1 010 500	0.23	
SIKA AG-REG-S 2.350000% 22-28.11.28*	CHF		430 000	40 000	390 000	0.09	
SONOVA HOLDING AG-REG-S 0.500000% 20-06.10.25*	CHF	2 060 000	175 000	1 885 000	1 832 220	0.42	
SULZER AG-REG-S 0.800000% 20-23.09.25*	CHF	1 300 000	105 000	1 195 000	1 160 943	0.26	
SWISS LIFE HOLDING AG-REG-S 2.258800% 23-26.07.28*	CHF		610 000	610 000	618 540	0.14	15 000
SWISSCOM AG-REG-S 1.750000% 12-10.07.24*	CHF		2 500 000	2 500 000			
TECAN GROUP AG-REG-S 0.050000% 21-06.10.25*	CHF	625 000	50 000	575 000	552 575	0.13	
TESSINER STAATSBANK-REG-S 0.500000% 15-24.06.24*	CHF	2 325 000	2 325 000				
UBS GROUP AG-REG-S 0.435000% 21-09.11.28*	CHF	1 600 000	200 000	1 400 000	1 274 700	0.29	
ZUERCHER KANTONALBANK-REG-S-SUB 2.750000% 23-19.04.28*	CHF		1 600 000	1 600 000	1 615 200	0.37	
ZUGER KANTONALBANK AG 1.200000% 22-02.06.28*	CHF	4 000 000	295 000	3 705 000	3 595 703	0.82	400 000
<b>TOTAL CHF</b>					<b>44 729 657</b>	<b>10.19</b>	
<b>Total Notes, fixed rate</b>					<b>44 729 657</b>	<b>10.19</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, zero coupon</b>								
<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	10 000 000			10 000 000	9 615 000	2.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF	1 000 000		80 000	920 000	862 960	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	3 570 000		235 000	3 335 000	3 191 929	0.73	
<b>TOTAL CHF</b>						<b>13 669 889</b>	<b>3.11</b>	
<b>Total Notes, zero coupon</b>						<b>13 669 889</b>	<b>3.11</b>	

### Medium term notes, fixed rate

<b>CHF</b>								
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	3 380 000		235 000	3 145 000	3 063 230	0.70	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF		690 000	60 000	630 000	634 410	0.14	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	1 445 000		120 000	1 325 000	1 277 963	0.29	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF		1 000 000		1 000 000	998 500	0.23	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	2 650 000		2 650 000				
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF		250 000		250 000	250 925	0.06	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	2 750 000		230 000	2 520 000	2 397 780	0.55	
PFANDBRIEFBK SCHER HYPOTHEE AG-REG-S 2.12500% 22-01.12.28*	CHF		5 000 000	5 000 000				
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF		2 500 000		2 500 000	2 285 000	0.52	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	800 000		100 000	700 000	656 950	0.15	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	500 000			500 000	494 200	0.11	310 000
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	2 400 000		200 000	2 200 000	2 181 080	0.50	
<b>TOTAL CHF</b>						<b>14 240 038</b>	<b>3.24</b>	
<b>Total Medium term notes, fixed rate</b>						<b>14 240 038</b>	<b>3.24</b>	

### Medium term notes, zero coupon

<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	1 200 000			1 200 000	1 169 880	0.27	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 470 000		115 000	1 355 000	1 311 640	0.30	
<b>TOTAL CHF</b>						<b>2 481 520</b>	<b>0.57</b>	
<b>Total Medium term notes, zero coupon</b>						<b>2 481 520</b>	<b>0.57</b>	

### Bonds, fixed rate

<b>CHF</b>								
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	4 350 000		335 000	4 015 000	3 890 535	0.89	
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	1 000 000		75 000	925 000	902 338	0.21	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	3 000 000		245 000	2 755 000	2 607 608	0.59	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	5 800 000		475 000	5 325 000	5 112 000	1.16	
ABB LTD 1.97750% 23-22.09.28*	CHF		1 250 000		1 250 000	1 251 250	0.29	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	1 350 000		1 350 000				
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	800 000			800 000	802 400	0.18	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	2 900 000		2 900 000				
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	550 000		50 000	500 000	475 000	0.11	490 000
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	700 000		60 000	640 000	613 440	0.14	205 000
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF		1 500 000		1 500 000	1 375 500	0.31	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	1 000 000			1 000 000	980 500	0.22	
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	750 000			750 000	750 750	0.17	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 150 000		500 000	650 000	626 275	0.14	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF		1 000 000		1 000 000	1 002 500	0.23	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	600 000		600 000				
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	1 865 000		155 000	1 710 000	1 624 500	0.37	500 000
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	2 800 000			2 800 000	2 655 800	0.61	835 000
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	400 000		400 000				
AXPO HOLDING AG 3.12500% 10-26.02.25*	CHF	300 000			300 000	302 400	0.07	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	400 000		35 000	365 000	354 050	0.08	240 000
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	2 000 000		160 000	1 840 000	1 746 160	0.40	575 000
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF	100 000		10 000	90 000	88 335	0.02	
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF		1 000 000		1 000 000	1 003 000	0.23	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	1 400 000		115 000	1 285 000	1 251 590	0.29	115 000
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF		785 000		785 000	744 965	0.17	580 000
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	1 250 000		105 000	1 145 000	1 087 750	0.25	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF		700 000		700 000	661 500	0.15	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	2 500 000		2 500 000				
BERN. CANTON OF 1.25000% 12-30.03.27*	CHF	2 000 000		145 000	1 855 000	1 829 958	0.42	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BERN. CANTON OF 1.75000% 10-24.09.25*	CHF	1 250 000		105 000	1 145 000	1 146 145	0.26	
BERN. CANTON OF-REG-S 1.00000% 12-25.10.24*	CHF	300 000		300 000				
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	3 650 000			3 650 000	3 553 275	0.81	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	965 000		80 000	885 000	848 273	0.19	885 000
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	1 250 000		100 000	1 150 000	1 114 350	0.25	960 000
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		400 000		400 000	400 828	0.09	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	4 540 000		375 000	4 165 000	4 015 060	0.91	1 060 000
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	2 000 000		2 000 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	2 500 000		210 000	2 290 000	2 200 690	0.50	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.60750% 22-23.09.27*	CHF		1 000 000		1 000 000	985 500	0.22	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	1 600 000			1 600 000	1 591 200	0.36	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 750 000		145 000	1 605 000	1 562 468	0.36	
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 690 000		135 000	1 555 000	1 471 808	0.34	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		750 000		750 000	745 875	0.17	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF		1 250 000		1 250 000	1 281 250	0.29	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF	3 620 000		335 000	3 285 000	3 398 333	0.77	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	1 350 000		105 000	1 245 000	1 204 911	0.27	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	2 000 000		165 000	1 835 000	1 790 960	0.41	
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	925 000		925 000				
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	4 750 000		385 000	4 365 000	4 286 430	0.98	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	1 750 000		145 000	1 605 000	1 520 738	0.35	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	4 250 000		345 000	3 905 000	3 754 658	0.86	
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF		750 000		750 000	758 625	0.17	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	435 000		35 000	400 000	383 600	0.09	
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	2 000 000		2 000 000				
GENEVA. CANTON OF 2.12500% 10-27.10.28*	CHF		2 000 000	1 700 000	300 000	306 900	0.07	
GENEVA. CANTON OF-REG-S 2.00000% 13-20.03.26*	CHF	1 500 000		130 000	1 370 000	1 379 590	0.31	
GENEVA. CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	1 000 000		1 000 000				
GENEVA. CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF		165 000	15 000	150 000	141 900	0.03	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	320 000		20 000	300 000	282 600	0.06	
GIVAUDAN SA-REG-S 1.75000% 14-19.03.24*	CHF	1 170 000		1 170 000				
GLARNER KANTONALBANK-REG-S 0.37500% 15-26.02.27*	CHF	1 000 000		85 000	915 000	871 080	0.20	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	3 040 000		235 000	2 805 000	2 681 580	0.61	
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	1 200 000		1 200 000				
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF	2 050 000		170 000	1 880 000	1 807 620	0.41	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF		3 500 000		3 500 000	3 262 000	0.74	
GRAUBUENDNER KANTONALBANK-REG-S 0.30000% 18-20.02.26*	CHF	500 000		40 000	460 000	443 440	0.10	
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	2 000 000		160 000	1 840 000	1 826 936	0.42	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	1 500 000		1 500 000				
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	3 000 000		245 000	2 755 000	2 665 463	0.61	
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	1 595 000		125 000	1 470 000	1 392 090	0.32	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	2 500 000		2 500 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	5 560 000		3 560 000	2 000 000	1 983 200	0.45	
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	870 000		70 000	800 000	797 200	0.18	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	2 750 000		230 000	2 520 000	2 436 840	0.56	
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	1 000 000		80 000	920 000	901 600	0.21	
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	2 900 000		2 900 000				
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	1 700 000		145 000	1 555 000	1 511 460	0.34	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		1 690 000		1 690 000	1 682 395	0.38	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		1 190 000	1 190 000				
LUZERNER KANTONALBANK 3.00000% 05-11.03.25*	CHF	4 350 000		380 000	3 970 000	4 029 947	0.92	400 000
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF		500 000		500 000	503 000	0.11	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	1 000 000		80 000	920 000	915 400	0.21	170 000
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	1 400 000		1 400 000				
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF		1 000 000		1 000 000	908 500	0.21	
MOBIMO HOLDING AG-REG-S 0.25000% 21-19.03.27*	CHF	3 380 000		275 000	3 105 000	2 887 650	0.66	3 105 000
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	2 900 000		225 000	2 675 000	2 638 888	0.60	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF		1 000 000		1 000 000	963 000	0.22	
NESTLE SA 1.87500% 23-28.06.29*	CHF		6 500 000		6 500 000	6 526 000	1.49	4 630 000
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	5 800 000		5 800 000				
NEUBURG. CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF	5 000 000		470 000	4 530 000	4 452 990	1.01	
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF	3 870 000		1 870 000	2 000 000	1 952 000	0.44	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	1 250 000		1 250 000				
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	1 520 000		120 000	1 400 000	1 331 400	0.30	
OC OERLIKON CORP INC. PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF		500 000		500 000	500 500	0.11	
PFANDBRIEFBANK SCHWR HYP-REG-S 1.75000% 23-22.03.29*	CHF		1 250 000		1 250 000	1 248 625	0.28	
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.12500% 10-01.12.28*	CHF		7 500 000	480 000	7 020 000	7 146 360	1.63	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	3 140 000		275 000	2 865 000	2 892 218	0.66	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF	5 800 000		5 800 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	5 800 000		470 000	5 330 000	5 298 020	1.21	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	2 000 000		2 000 000				

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Sales <sup>2</sup>	Market value <sup>3</sup> in CHF			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF 6 040 000		1 040 000	5 000 000		4 915 000	1.12		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF 3 620 000		310 000	3 310 000		3 217 320	0.73		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF 8 000 000	2 530 000	680 000	9 850 000		9 181 185	2.09		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-06.09.28*	CHF 1 710 000		1 710 000	1 710 000		1 580 040	0.36		
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF 3 000 000		3 000 000	3 000 000		2 805 000	0.64		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF 665 000		55 000	610 000		586 881	0.13		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF 10 540 000		895 000	9 645 000		9 341 183	2.13	70 000	
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF 4 830 000		370 000	4 460 000		4 317 280	0.98		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 13-05.11.27*	CHF 185 000		15 000	170 000		167 535	0.04		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 13-16.04.25*	CHF 650 000		55 000	595 000		591 133	0.13		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 14 510 000		1 350 000	13 160 000		13 120 520	2.99		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 3 000 000		215 000	2 785 000		2 686 690	0.61		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-14.02.25*	CHF 5 030 000		410 000	4 620 000		4 531 758	1.03		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF 3 090 000		250 000	2 840 000		2 773 828	0.63		
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 2 500 000		205 000	2 295 000		2 206 643	0.50		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-21.05.25*	CHF 4 830 000		385 000	4 445 000		4 333 431	0.99		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF 11 650 000		11 650 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 17-21.09.27*	CHF 4 750 000		415 000	4 335 000		4 109 580	0.94		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 2 000 000		180 000	1 820 000		1 723 540	0.39	20 000	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-16.04.25*	CHF 4 110 000		315 000	3 795 000		3 697 469	0.84		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF 12 570 000		12 570 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 3 000 000		3 000 000	3 000 000		2 776 500	0.63		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.10000% 22-18.04.28*	CHF 4 000 000		325 000	3 675 000		3 570 263	0.81		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 23-10.09.29*	CHF 1 250 000		1 250 000	1 250 000		1 254 375	0.29		
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.35000% 22-02.08.27*	CHF 3 000 000		260 000	2 740 000		2 600 260	0.59		
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF 3 380 000		3 380 000						
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF 500 000		500 000	500 000		486 250	0.11		
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.12500% 19-07.05.24*	CHF 4 160 000		4 160 000						
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF 2 600 000		200 000	2 400 000		2 323 200	0.53		
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11250% 23-28.09.28*	CHF 1 000 000		1 000 000	1 000 000		999 000	0.23		
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF 5 150 000		5 150 000						
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF 1 250 000		110 000	1 140 000		1 101 810	0.25		
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF 750 000		60 000	690 000		681 030	0.16		
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF 3 870 000		3 870 000						
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF 750 000		750 000	750 000		701 625	0.16		
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF 220 000		220 000	220 000		207 900	0.05		
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF 2 000 000		150 000	1 850 000		1 819 475	0.41	1 000 000	
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF 2 250 000		180 000	2 070 000		2 023 425	0.46		
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF 2 470 000		210 000	2 260 000		2 192 200	0.50		
SULZER AG 0.87500% 16-10.07.26*	CHF 1 250 000		1 250 000						
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF 2 000 000		2 000 000						
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF 1 500 000		120 000	1 380 000		1 376 826	0.31	70 000	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF 3 810 000		325 000	3 485 000		3 356 055	0.76		
SWISSGRID AG-REG-S 1.62500% 13-30.01.25*	CHF 2 900 000		245 000	2 655 000		2 642 522	0.60		
SWITZERLAND 3.25000% 07-27.06.27*	CHF 6 770 000		3 500 000	9 560 000		10 298 988	2.35	9 560 000	
SWITZERLAND 4.00000% 98-08.04.28*	CHF 6 000 000		6 000 000	6 000 000		6 774 000	1.54	5 413 000	
SWITZERLAND-REG-S 1.25000% 12-11.06.24*	CHF 11 235 000		11 235 000						
SWITZERLAND-REG-S 1.50000% 13-24.07.25*	CHF 12 930 000		3 930 000	9 000 000		9 039 600	2.06	8 937 000	
SWITZERLAND-REG-S 1.25000% 14-28.05.26*	CHF 19 830 000		4 830 000	15 000 000		15 042 000	3.43	10 969 000	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF 350 000		350 000						
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF 750 000		750 000	750 000		736 200	0.17		
THURGAUER KANTONALBANK 0.37500% 15-31.03.25*	CHF 1 500 000		115 000	1 385 000		1 353 284	0.31		
UBS GROUP AG-REG-S 0.62500% 17-18.05.24*	CHF 1 400 000		1 400 000						
UNION BANCAIRE PRIVEE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF 1 500 000		125 000	1 375 000		1 292 500	0.29		
VP BANK AG-REG-S 0.87500% 15-07.10.24*	CHF 1 750 000		140 000	1 610 000		1 589 714	0.36		
WALLISER KANTONALBANK 0.40000% 15-15.09.25*	CHF 3 870 000		295 000	3 575 000		3 476 688	0.79		
WALLISER KANTONALBANK-REG-S 0.30000% 19-01.02.27*	CHF 600 000		55 000	545 000		516 660	0.12	500 000	
WALLISER KANTONALBANK 1.80000% 23-29.08.29*	CHF 2 000 000		2 000 000	2 000 000		1 993 000	0.45		
ZUERCHER KANTONALBANK 2.00000% 10-08.09.25*	CHF 3 380 000		280 000	3 100 000		3 109 300	0.71		
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF 9 670 000		735 000	8 935 000		8 564 198	1.95		
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF 1 500 000		125 000	1 375 000		1 282 875	0.29		
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF 2 750 000		230 000	2 520 000		2 383 920	0.54		
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF 1 500 000		125 000	1 375 000		1 326 188	0.30		
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF 2 700 000		220 000	2 480 000		2 416 760	0.55		
ZUERCHER KANTONALBANK 0.25000% 22-28.03.28*	CHF 3 500 000		290 000	3 210 000		2 990 115	0.68	200 000	
ZUERICH. CITY OF-REG-S 2.75000% 05-14.02.25*	CHF 8 955 000		805 000	8 150 000		8 260 025	1.88		
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF 1 200 000		1 200 000						
<b>TOTAL CHF</b>						<b>330 768 208</b>	<b>75.35</b>		
<b>Total Bonds, fixed rate</b>						<b>330 768 208</b>	<b>75.35</b>		

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, zero coupon</b>								
<b>CHF</b>								
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	750 000		750 000				
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	375 000		30 000	345 000	330 510	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	21 500 000		21 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF		3 000 000		3 000 000	2 779 500	0.63	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF	13 060 000		10 270 000	2 790 000	2 704 905	0.62	55 000
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	2 000 000	4 000 000	173 000	5 827 000	5 489 617	1.25	5 827 000
TESSIN CANTON OF-REG-S 0.00000% 21-31.03.26*	CHF	4 830 000		395 000	4 435 000	4 253 165	0.97	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	4 805 000		385 000	4 420 000	4 240 990	0.97	
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	2 500 000		200 000	2 300 000	2 197 650	0.50	45 000
<b>TOTAL CHF</b>						<b>21 996 337</b>	<b>5.01</b>	
<b>Total Bonds, zero coupon</b>						<b>21 996 337</b>	<b>5.01</b>	
<b>Total Securities traded on an exchange</b>						<b>429 733 772</b>	<b>97.90</b>	

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

### Asset Backed Securities, fixed rate

<b>CHF</b>								
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33**	CHF		250 000		250 000	250 696	0.05	
<b>TOTAL CHF</b>						<b>250 696</b>	<b>0.05</b>	
<b>Total Asset Backed Securities, fixed rate</b>						<b>250 696</b>	<b>0.05</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>250 696</b>	<b>0.05</b>	
<b>Total securities and similar instruments</b>						<b>429 984 468</b>	<b>97.95</b>	
(thereof in lending						63 114 556	14.38)	
Bank deposits at sight						6 309 572	1.44	
Other assets						2 660 226	0.61	
<b>Total fund assets</b>						<b>438 954 266</b>	<b>100.00</b>	
Short-term bank liabilities						-400 010		
Other liabilities						-8 118		
<b>Net fund assets</b>						<b>438 546 138</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	429 733 772	97.90
Investments valuation based on market-observed parameters	250 696	0.05
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>429 984 468</b>	<b>97.95</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A1	0.18%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.18%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund

## – Bonds CHF Inland Passive

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		5 156 431 687.76	4 720 675 978.19	5 991 286 870.32
<b>Class F</b>	<b>CH0513811049</b>			
Net asset value per unit in CHF		88.36	85.77	98.28
Number of units outstanding		1 818 793.1900	2 922 574.9330	2 192 115.8670
<b>Class I-A1</b>	<b>CH0018234580</b>			
Net asset value per unit in CHF		986.76	958.00	1 098.05
Number of units outstanding		24 533.0510	38 632.8360	53 664.4390
<b>Class I-A2</b>	<b>CH0142362190</b>	<sup>1</sup>		
Net asset value per unit in CHF		N/A	909.46	1 042.35
Number of units outstanding		0.0000	7 165.0000	6 560.0000
<b>Class I-A3</b>	<b>CH0598063177</b>			
Net asset value per unit in CHF		894.03	867.84	993.08
Number of units outstanding		262 031.1590	238 573.0090	163 183.4550
<b>Class I-B</b>	<b>CH0018234606</b>			
Net asset value per unit in CHF		1 028.09	997.37	1 142.12
Number of units outstanding		8 506.8650	25 907.6330	56 636.0490
<b>Class I-X</b>	<b>CH0018234614</b>			
Net asset value per unit in CHF		1 045.97	1 014.47	1 161.36
Number of units outstanding		4 518 383.3320	4 133 147.4090	4 721 035.7500
<b>Class W</b>	<b>CH0356496650</b>			
Net asset value per unit in CHF		90.34	87.72	100.54
Number of units outstanding		26 685.8370	7 154.6250	5 062.7680

<sup>1</sup> In circulation until 24.1.2023

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class F	CHF	3.3%	-12.5%	-1.7%
Class I-A1	CHF	3.2%	-12.6%	-1.7%
Class I-A2	CHF	- <sup>1</sup>	-12.6%	-1.7%
Class I-A3	CHF	3.3%	-12.5%	-
Class I-B	CHF	3.4%	-12.4%	-1.6%
Class I-X	CHF	3.4%	-12.4%	-1.5%
Class W	CHF	3.2%	-12.5%	-1.7%
Benchmark:				
SBI® Domestic AAA-BBB (TR)	CHF	3.0%	-12.1%	-1.6%

<sup>1</sup> In circulation until 24.1.2023

Historical performance is no indicator of current or future performance.

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



## Structure of the securities portfolio

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

Switzerland	96.55
United States	0.78
Liechtenstein	0.64
Suprationals	0.63
Italy	0.10
<b>TOTAL</b>	<b>98.70</b>

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	36 097 705.98	2 537 023.23
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	5 106 425 802.37	4 690 937 947.77
– Units of other collective investment schemes	543 112.40	519 753.06
Other assets	31 101 784.86	26 981 137.85
<b>Total fund assets</b>	<b>5 174 168 405.61</b>	<b>4 720 975 861.91</b>
Loans	-17 689 809.60	-235 461.62
Other liabilities	-46 908.25	-64 422.10
<b>Net fund assets</b>	<b>5 156 431 687.76</b>	<b>4 720 675 978.19</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	77 556.08	0.00
Negative interest	-75 505.15	-159 399.30
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	39 460 323.01	40 977 020.49
– from units of other collective investment schemes	4 688.98	5 239.99
Income from securities lending	571 011.10	463 229.95
Offset payments from securities lending	5 320 905.28	2 831 938.61
Purchase of current net income on issue of units	3 946 306.54	2 745 150.15
<b>TOTAL income</b>	<b>49 305 285.84</b>	<b>46 863 179.89</b>
<b>Expenses</b>		
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-263 758.79	-273 172.76
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-43 429.19	-82 129.86
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-3 702.95	-12 038.45
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-306 667.21	-243 601.64
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-9 612.65	-13 554.58
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 W	-2 103.85	-1 153.92
Other expenses	-181 792.31	-30 040.77
Payment of current net income on redemption of units	-2 771 176.73	-5 730 417.86
<b>TOTAL expenses</b>	<b>-3 600 913.48</b>	<b>-6 404 779.64</b>
<b>Net income</b>	<b>45 704 372.36</b>	<b>40 458 400.25</b>
Realized capital gains and losses	-23 854 020.21	-87 701 732.38
<b>Realized result</b>	<b>21 850 352.15</b>	<b>-47 243 332.13</b>
Unrealized capital gains and losses	144 946 776.68	-693 456 021.78
<b>Total result</b>	<b>166 797 128.83</b>	<b>-740 699 353.91</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	45 704 372.36	40 458 400.25
<b>Available for distribution</b>	<b>45 704 372.36</b>	<b>40 458 400.25</b>
Less federal withholding tax	-15 996 530.33	-14 160 440.09
Net income retained for reinvestment	-29 707 842.03	-26 297 960.16
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	4 720 675 978.19	5 991 286 870.32
Paid federal withholding tax	-14 337 622.06	-16 936 114.95
Balance of unit movements	283 296 202.80	-512 975 423.27
Total result	166 797 128.83	-740 699 353.91
<b>Net fund assets at the end of the reporting period</b>	<b>5 156 431 687.76</b>	<b>4 720 675 978.19</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class F</b>		
Situation at the beginning of the financial year	2 922 574.9330	2 192 115.8670
Units issued	257 635.2960	1 665 469.2820
Units redeemed	-1 361 417.0390	-935 010.2160
<b>Situation at the end of the period</b>	<b>1 818 793.1900</b>	<b>2 922 574.9330</b>
Difference between units issued and units redeemed	-1 103 781.7430	730 459.0660
<b>Class I-A1</b>		
Situation at the beginning of the financial year	38 632.8360	53 664.4390
Units issued	12 556.0500	9 860.7050
Units redeemed	-26 655.8350	-24 892.3080
<b>Situation at the end of the period</b>	<b>24 533.0510</b>	<b>38 632.8360</b>
Difference between units issued and units redeemed	-14 099.7850	-15 031.6030
<b>Class I-A2</b>		
Situation at the beginning of the financial year	7 165.0000	6 560.0000
Units issued	0.0000	605.0000
Units redeemed	-7 165.0000	0.0000
<b>Situation at the end of the period</b>	<b>0.0000</b>	<b>7 165.0000</b>
Difference between units issued and units redeemed	-7 165.0000	605.0000

<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	238 573.0090	163 183.4550
Units issued	58 402.1790	108 782.7130
Units redeemed	-34 944.0290	-33 393.1590
<b>Situation at the end of the period</b>	<b>262 031.1590</b>	<b>238 573.0090</b>
Difference between units issued and units redeemed	23 458.1500	75 389.5540
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	25 907.6330	56 636.0490
Units issued	0.0000	7 112.0580
Units redeemed	-17 400.7680	-37 840.4740
<b>Situation at the end of the period</b>	<b>8 506.8650</b>	<b>25 907.6330</b>
Difference between units issued and units redeemed	-17 400.7680	-30 728.4160
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 133 147.4090	4 721 035.7500
Units issued	861 210.7040	452 239.1980
Units redeemed	-475 974.7810	-1 040 127.5390
<b>Situation at the end of the period</b>	<b>4 518 383.3320</b>	<b>4 133 147.4090</b>
Difference between units issued and units redeemed	385 235.9230	-587 888.3410
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	7 154.6250	5 062.7680
Units issued	20 912.6640	4 464.0910
Units redeemed	-1 381.4520	-2 372.2340
<b>Situation at the end of the period</b>	<b>26 685.8370</b>	<b>7 154.6250</b>
Difference between units issued and units redeemed	19 531.2120	2 091.8570

## Net income retained for reinvestment (accumulation)

Class F		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>0.67190</b>
Less federal withholding tax	CHF	-0.23517
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.43673</b>
Class I-A1		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>7.208</b>
Less federal withholding tax	CHF	-2.523
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.685</b>
Class I-A3		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>6.798</b>
Less federal withholding tax	CHF	-2.379
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>4.419</b>
Class I-B		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>8.776</b>
Less federal withholding tax	CHF	-3.072
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>5.704</b>
Class I-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>9.390</b>
Less federal withholding tax	CHF	-3.287
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>6.103</b>
Class W		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>0.66005</b>
Less federal withholding tax	CHF	-0.23102
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.42903</b>

# Inventory of Fund assets

## Securities traded on an exchange

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Asset Backed Securities, fixed rate</b>							
<b>CHF</b>							
AUTO LEASE-NOW 2023-1 AG-REG-S STEP-UP/DOWN 23-23.02.32*	CHF	8 000 000		8 000 000	8 017 462	0.15	
FIRST SWISS MOBILITY-REG-S STEP-UP 20-22.11.29*	CHF	5 750 000		5 750 000			
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 22-16.12.31*	CHF		935 000	935 000	930 773	0.02	
FIRST SWISS MOBILITY-REG-S STEP-UP/DOWN 23-15.05.32*	CHF		4 295 000	4 295 000	4 288 400	0.08	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	5 000 000		5 000 000	4 938 422	0.10	
SWISS CAR ABS-REG-S STEP-UP/DOWN 21-18.04.31*	CHF	1 750 000		1 750 000	1 732 191	0.03	
SWISS CREDIT CARD ISSUANCE-REG-S 2.91500% 23-15.06.28*	CHF		3 700 000		3 719 151	0.07	
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	3 035 000		3 035 000	2 988 811	0.06	
SWISSCARD AECS GMBH-REG-S 1.07250% 22-15.06.27*	CHF	3 500 000		3 500 000	3 410 435	0.07	
<b>TOTAL CHF</b>					<b>30 025 644</b>	<b>0.58</b>	
<b>Total Asset Backed Securities, fixed rate</b>					<b>30 025 644</b>	<b>0.58</b>	

## Asset Backed Securities, zero coupon

<b>CHF</b>							
FIRST SWISS MOBILITY AG-REG-S 0.00000% 19-16.12.28*	CHF	2 730 000		2 730 000			
<b>TOTAL CHF</b>						<b>0.00</b>	
<b>Total Asset Backed Securities, zero coupon</b>						<b>0.00</b>	

## Notes, fixed rate

<b>CHF</b>							
AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	5 115 000		5 115 000	4 818 330	0.09	
ABB LTD 0.75000% 22-25.03.27*	CHF	1 510 000		1 510 000			
ABB LTD 2.11250% 23-22.09.33*	CHF		7 500 000	7 500 000	7 466 250	0.14	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	3 335 000		3 335 000	3 168 250	0.06	
ALLREAL HOLDING AG-REG-S 0.40000% 19-26.09.29*	CHF	350 000	140 000	490 000	432 425	0.01	455 000
ALPIQ HOLDING LTD 2.12500% 15-30.06.23*	CHF		15 000	15 000			
AMAG LEASING AG-REG-S 3.08500% 23-10.02.28*	CHF		1 500 000	1 500 000	1 518 000	0.03	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF		1 000 000	1 000 000	1 003 500	0.02	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	3 000 000		3 000 000	2 914 800	0.06	
AXPO HOLDING AG-REG-S 0.62500% 22-04.02.27*	CHF	5 250 000		5 250 000	4 961 250	0.10	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	5 000 000		5 000 000	4 940 000	0.10	230 000
AXPO HOLDING AG-REG-S 2.50000% 22-15.03.29*	CHF	5 750 000		5 750 000	5 712 625	0.11	3 525 000
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF		3 600 000	3 600 000	3 612 600	0.07	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.50000% 13-26.06.28*	CHF	240 000	390 000	630 000	628 740	0.01	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.75000% 13-26.06.43*	CHF	400 000		400 000	394 200	0.01	200 000
BASELSTADT KANTONALBANK 0.25000% 20-02.09.32*	CHF		230 000	230 000	198 490	0.00	
BASLER KANTONALBANK 1.75000% 23-04.04.25*	CHF		15 380 000	240 000	15 140 000	0.29	150 000
BERN, CITY OF 2.50000% 11-01.04.41*	CHF	825 000	590 000	1 415 000	1 567 820	0.03	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	2 905 000		2 905 000	2 480 870	0.05	135 000
BKW FMB ENERGIE AG-REG-S 1.12500% 22-27.04.29*	CHF	4 800 000		4 800 000	4 555 200	0.09	1 870 000
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF		5 000 000	5 000 000	5 027 500	0.10	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF		2 500 000	2 500 000	2 523 750	0.05	1 635 000
CREDIT AGRICOLE NEXT BK SUISE SA-REG-S 0.07000% 20-18.09.29*	CHF	7 130 000		7 010 000	6 238 900	0.12	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 1.75000% 13-24.07.28*	CHF		900 000	900 000	905 400	0.02	
EMMI FINANZ AG-REG-S 0.37500% 21-01.12.31*	CHF	3 710 000	250 000	3 960 000	3 465 000	0.07	
ENERGIEFINANZIERUNGS AG-REG-S 3.05000% 23-04.07.25*	CHF	1 500 000		1 500 000	1 512 750	0.03	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF	3 000 000		3 000 000	3 012 000	0.06	1 725 000
FLUGHAFEN ZURICH AG-REG-S 0.10000% 20-30.12.27*	CHF	250 000		250 000	231 750	0.00	
GENEVA, CITY OF-REG-S 1.62500% 13-12.12.24*	CHF		650 000	650 000	648 310	0.01	
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF	1 285 000		1 285 000	1 154 573	0.02	
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	4 020 000		4 020 000	3 591 870	0.07	
HIAG IMMOBILIEN HOLDING AG-REG-S 3.13000% 23-16.02.29*	CHF		6 000 000	6 000 000	6 048 000	0.12	290 000
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	4 750 000		4 750 000			
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	6 600 000		110 000	6 490 000	0.12	700 000
KANTONSSPITAL BASELSTADT 1.70000% 22-24.06.32*	CHF		250 000	250 000	237 875	0.00	5 000
KANTONSSPITAL ST GALLEN-REG-S 2.40000% 23-06.09.33*	CHF		3 500 000	3 500 000	3 542 000	0.07	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.41000% 21-21.09.29*	CHF	2 250 000		2 250 000	1 954 125	0.04	10 000
LAUSANNE, CITY OF-REG-S 0.60000% 20-30.11.56*	CHF	2 725 000		2 725 000	1 833 354	0.04	
LGT BANK AG 1.87500% 13-08.02.23*	CHF		500 000	500 000			
LONZA SWISS FINANCE AG-REG-S 1.00000% 20-28.04.23*	CHF	100 000		100 000			

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	1 875 000			1 875 000	1 790 625	0.03	1 105 000
LUZERNER KANTONALBANK AG-REG-S 0.25000% 22-24.01.30*	CHF	6 160 000			6 160 000	5 562 480	0.11	
NESTLE LTD 2.62500% 22-08.11.35*	CHF		4 500 000		4 500 000	4 830 750	0.09	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF		12 740 000		12 740 000	12 867 400	0.25	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	4 500 000			4 500 000	4 585 500	0.09	
NEUBENBURG, CANTON OF-REG-S 0.30000% 19-19.07.39*	CHF	4 750 000			4 750 000	3 747 750	0.07	
PFAND SCHWZ HYPO-REG-S 1.75000% 23-07.07.33*	CHF		5 000 000		5 000 000	4 972 500	0.10	
PFANDBRFBK SCHWEIZERISCHR HYPO INST-REG-S 1.12500% 18-09.10.48*	CHF		90 000		90 000	77 742	0.00	
PFANDBRIEF SCHWEIZ KANTONALBANK-REG-S 2.05000% 23-25.05.32*	CHF		5 000 000		5 000 000	5 090 000	0.10	700 000
PFANDBRIEF SCHWEIZERISCHER HYPOH-REG-S 0.37500% 22-16.02.37*	CHF	4 400 000			4 400 000	3 634 400	0.07	700 000
PFANDBRIEFBANK SCHWEIZERISC HYPO-REG-S 2.12500% 23-07.07.26*	CHF		270 000		270 000	272 700	0.01	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.00000% 23-02.04.38*	CHF		1 845 000	1 845 000				
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 2.25000% 23-05.07.52*	CHF		1 250 000	1 250 000				
PFANDBRIEFBANK SCHWEIZERISCHER INST-REG-S 1.37500% 12-14.02.24*	CHF	2 405 000		2 405 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-14.02.40*	CHF	8 450 000		280 000	8 170 000	7 777 840	0.15	2 335 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	7 570 000	330 000	260 000	7 640 000	7 471 920	0.14	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	17 165 000		280 000	16 885 000	15 495 365	0.30	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-05.05.28*	CHF	16 465 000		220 000	16 145 000	15 247 338	0.29	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-07.05.35*	CHF	2 505 000			2 505 000	2 254 500	0.04	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 18-09.10.28*	CHF	4 945 000			4 945 000	4 680 442	0.09	115 000
PFANDBRIEFBANK SCHWEIZERI HYPO INST-REG-S 1.12500% 18-18.10.47*	CHF	3 000 000	500 000		3 500 000	3 041 850	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-16.11.26*	CHF		500 000		500 000	477 550	0.01	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	3 830 000	210 000		4 040 000	3 660 240	0.07	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	12 870 000	1 610 000	460 000	14 020 000	11 924 010	0.23	3 800 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-14.11.31*	CHF	4 005 000			4 005 000	3 502 373	0.07	455 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	19 880 000		640 000	19 240 000	18 085 600	0.35	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	4 670 000	240 000		4 910 000	3 697 230	0.07	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 0.37500% 18-10.07.28*	CHF		3 000 000		3 000 000	2 812 500	0.05	
PFANDBRIEFBANK SCHZ HYPO INST-REG-S 1.00000% 18-23.01.43*	CHF		1 000 000		1 000 000	864 500	0.02	
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.75000% 13-25.02.26*	CHF	1 070 000			1 070 000	1 069 251	0.02	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	4 090 000			4 090 000	3 807 790	0.07	805 000
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	9 945 000		160 000	9 785 000	8 791 823	0.17	2 905 000
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	5 280 000			5 280 000	5 063 520	0.10	2 675 000
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	2 500 000			2 500 000	2 522 500	0.05	
SCHWYZER KANTONALBANK 0.15000% 21-30.11.29*	CHF		540 000		540 000	488 430	0.01	
SIKA AG 2.25000% 23-13.04.29*	CHF		7 730 000	120 000	7 610 000	7 689 905	0.15	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF		4 285 000		4 285 000	4 347 133	0.08	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	3 475 000			3 475 000	3 377 700	0.07	
SPITAL LIMMATTAL-REG-S 1.87500% 13-29.11.23*	CHF	400 000		400 000				
ST GALLER KANTONALBANK 1.50000% 13-12.02.31*	CHF	5 210 000			5 210 000	5 069 330	0.10	950 000
SULZER AG 0.87500% 20-18.11.27*	CHF	5 105 000			5 105 000	4 801 253	0.09	2 730 000
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	605 000	200 000	605 000	200 000	194 300	0.00	
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF		3 590 000		3 590 000	3 708 470	0.07	590 000
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF	13 690 000	500 000	4 190 000	10 000 000	9 990 000	0.19	
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF		1 665 000		1 665 000	1 669 163	0.03	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	1 700 000			1 700 000	1 633 700	0.03	
TESSINER STAATSBANK-REG-S 0.50000% 15-24.06.24*	CHF	11 310 000		11 310 000				
TRANSPORTS PUBLICS GENEVOIS-REG-S 2.03750% 22-29.09.34*	CHF		200 000		200 000	200 100	0.00	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	5 200 000	1 400 000	200 000	6 400 000	5 827 200	0.11	
ZUERCHER KANTONALBANK-REG-S 0.10000% 21-31.03.31*	CHF	4 400 000			4 400 000	3 852 200	0.07	2 700 000
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	2 200 000	500 000		2 700 000	2 342 250	0.05	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	1 155 000			1 155 000	1 126 703	0.02	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF		5 000 000		5 000 000	5 047 500	0.10	
ZUERICH, CANTON OF-REG-S 2.00000% 13-29.07.38*	CHF	2 065 000			2 065 000	2 141 405	0.04	
ZUERICH, CANTON OF-REG-S 0.25000% 19-12.07.39*	CHF	3 730 000	250 000		3 980 000	3 180 020	0.06	1 500 000
ZUERICH, CITY OF-REG-S 0.75000% 22-25.04.31*	CHF		250 000		250 000	234 000	0.00	250 000
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF	6 500 000		110 000	6 390 000	6 096 060	0.12	
ZUGER KANTONALBANK AG 0.05000% 21-26.05.31*	CHF	5 640 000			5 640 000	4 906 800	0.09	4 000 000
ZUGER KANTONALBANK AG 1.20000% 22-02.06.28*	CHF		430 000		430 000	417 315	0.01	
ZURICH, CITY OF-REG-S 1.75000% 14-06.03.29*	CHF	2 480 000			2 480 000	2 486 200	0.05	
<b>TOTAL CHF</b>						<b>364 183 013</b>	<b>7.04</b>	
<b>Total Notes, fixed rate</b>						<b>364 183 013</b>	<b>7.04</b>	

### Notes, zero coupon

#### CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.07.25*	CHF	11 190 000			11 190 000	10 759 185	0.21	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	15 220 000	310 000		15 530 000	13 223 795	0.26	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-15.06.27*	CHF	6 955 000		240 000	6 715 000	6 298 670	0.12	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-30.03.26*	CHF	9 530 000		320 000	9 210 000	8 814 891	0.17	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Quantity/ Nominal	Market value <sup>3</sup> in CHF			
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 20-26.10.29*	CHF		1 000 000		1 000 000		898 500	0.02	
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	4 400 000			4 400 000		3 526 600	0.07	
ZUERICH, CANTON OF-REG-S 0.00000% 21-10.11.33*	CHF		290 000		290 000		247 080	0.00	
<b>TOTAL CHF</b>							<b>43 768 721</b>	<b>0.85</b>	
<b>Total Notes, zero coupon</b>							<b>43 768 721</b>	<b>0.85</b>	

### Medium term notes, fixed rate

#### CHF

ADECCO GROUP AG-REG-S 0.87500% 18-18.09.26*	CHF	2 195 000			2 195 000		2 118 175	0.04	2 165 000
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	1 565 000	250 000		1 815 000		1 767 810	0.03	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF		6 670 000	110 000	6 560 000		6 605 920	0.13	
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	10 370 000	270 000	170 000	10 470 000		10 098 315	0.20	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	17 345 000	340 000	280 000	17 405 000		15 786 335	0.31	500 000
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	14 085 000	260 000	230 000	14 115 000		12 350 625	0.24	
BASELLANDSCHAFTLICHE KANTONALBANK 2.12500% 22-04.10.52*	CHF		7 500 000	2 500 000	5 000 000		5 387 500	0.10	
BERN, CANTON OF 2.25000% 11-20.04.26*	CHF	500 000			500 000		507 250	0.01	
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF	1 350 000			1 350 000		1 260 900	0.02	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF		5 000 000		5 000 000		4 992 500	0.10	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	3 520 000			3 520 000		2 979 680	0.06	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.22000% 22-28.07.28*	CHF		530 000		530 000		486 540	0.01	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF		4 375 000		4 375 000		4 364 063	0.08	
CREDIT SUISSE GROUP AG 1.00000% 15-14.04.23*	CHF	20 730 000	125 000	20 855 000					
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF		9 000 000		9 000 000		9 033 300	0.17	
HOLCIM HELVETIA FINANCE AG-REG-S 0.50000% 21-26.08.31*	CHF	410 000			410 000		355 060	0.01	
HOLCIM HELVETIA FINANCE AG-REG-S 0.37500% 22-19.10.26*	CHF	300 000			300 000		285 900	0.01	120 000
HOLCIM HELVETIA FINANCE-REG-S 1.00000% 22-19.01.32*	CHF	400 000			400 000		363 000	0.01	100 000
KERNKRAFTWERK LEIBSTADT AG-REG-S 2.00000% 19-14.02.25*	CHF	2 000 000			2 000 000		1 983 400	0.04	
LAFARGEHOLCIM HELVETIA FINANCE-REG-S 0.25000% 21-18.03.27*	CHF		250 000		250 000		236 125	0.00	
LGT BANK AG-REG-S 0.37500% 19-05.07.28*	CHF	6 000 000			6 000 000		5 430 000	0.10	
LGT BANK AG-REG-S 0.37500% 19-15.11.29*	CHF		400 000		400 000		352 000	0.01	
LGT BANK AG-REG-S 0.20000% 20-04.11.30*	CHF	5 315 000			5 315 000		4 589 503	0.09	1 935 000
LGT BANK AG-REG-S 0.45000% 21-29.07.31*	CHF	7 800 000		200 000	7 600 000		6 456 200	0.12	4 800 000
LGT BANK AG-REG-S 2.75000% 22-29.09.32*	CHF		250 000		250 000		258 000	0.00	250 000
LUZERNER KANTONALBANK-REG-S 0.10000% 16-15.09.31*	CHF	1 320 000			1 320 000		1 144 440	0.02	
LUZERNER KANTONALBANK-REG-S 0.35000% 18-05.02.27*	CHF	350 000	450 000		800 000		761 200	0.01	
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF	7 480 000		7 480 000					
LUZERNER KANTONALBANK-REG-S 0.25000% 20-28.08.40*	CHF	50 000			50 000		37 750	0.00	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	2 000 000	500 000		2 500 000		2 590 000	0.05	
MIGROS BANK AG-REG-S 0.25000% 19-10.12.27*	CHF	7 745 000		130 000	7 615 000		7 078 143	0.14	
PFANDBRIEF SCHWEIZER HYPOTHEK AG-REG-S 1.87500% 23-24.06.50*	CHF		10 500 000		10 500 000		10 720 500	0.21	
PFANDBRIEFBANK SCHWEIZE HYPOTHEK-REG-S 1.75000% 23-09.07.38*	CHF		15 220 000		15 220 000		15 022 140	0.29	230 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO INST 2.75000% 11-15.12.26*	CHF	6 345 000		220 000	6 125 000		6 314 875	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	3 405 000	7 500 000		10 905 000		10 540 773	0.20	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	19 165 000	820 000	640 000	19 345 000		19 180 568	0.37	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-17.05.40*	CHF	10 530 000	800 000	360 000	10 970 000		8 518 205	0.16	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF	17 855 000	640 000	8 175 000	10 320 000		8 833 920	0.17	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	8 085 000	530 000	280 000	8 335 000		7 719 877	0.15	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-25.03.24*	CHF	12 635 000	500 000	13 135 000					
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	15 360 000	460 000	1 820 000	14 000 000		12 285 000	0.24	500 000
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	13 205 000		440 000	12 765 000		12 031 013	0.23	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	2 375 000			2 375 000		2 272 875	0.04	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.62500% 17-18.10.30*	CHF	9 065 000		300 000	8 765 000		8 089 219	0.16	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.75000% 17-18.10.38*	CHF	12 185 000	1 135 000	440 000	12 880 000		10 989 216	0.21	500 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	5 000 000	700 000		5 700 000		5 429 250	0.10	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	21 835 000	250 000	700 000	21 385 000		19 545 890	0.38	
PFANDBRIEFBK SCHWIZERI HYPHTKA AG-REG-S 0.12500% 21-19.03.31*	CHF	8 805 000		300 000	8 505 000		7 526 925	0.15	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 400 000			2 400 000		2 252 400	0.04	700 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	3 500 000			3 500 000		3 064 250	0.06	
SCHAFFHAUSER KANTONALBANK-REG-S 1.75000% 13-28.10.25*	CHF	3 260 000			3 260 000		3 250 220	0.06	
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	5 150 000	100 000		5 250 000		4 806 375	0.09	245 000
SWISS LIFE HOLDING AG-REG-S 0.25000% 19-11.10.23*	CHF		5 045 000	5 045 000					
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	4 900 000	220 000		5 120 000		4 935 680	0.10	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	14 000 000	3 600 000	400 000	17 200 000		17 052 080	0.33	
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	10 160 000		170 000	9 990 000		8 391 600	0.16	6 320 000
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	1 540 000			1 540 000		1 476 090	0.03	
<b>TOTAL CHF</b>							<b>319 908 572</b>	<b>6.18</b>	
<b>Total Medium term notes, fixed rate</b>							<b>319 908 572</b>	<b>6.18</b>	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, zero coupon</b>								
<b>CHF</b>								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	5 300 000			5 300 000	5 166 970	0.10	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.27*	CHF	4 225 000			4 225 000	3 927 138	0.08	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	3 565 000	1 000 000		4 565 000	3 665 147	0.07	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.00000% 21-20.05.41*	CHF	6 190 000	2 640 000	300 000		6 184 250	0.12	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	2 435 000			2 435 000	2 357 080	0.05	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 285 000			2 285 000	1 946 820	0.04	
<b>TOTAL CHF</b>						<b>23 247 405</b>	<b>0.45</b>	
<b>Total Medium term notes, zero coupon</b>						<b>23 247 405</b>	<b>0.45</b>	
<b>Bonds, fixed rate</b>								
<b>CHF</b>								
AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	790 000			790 000	722 850	0.01	
AARGAU, CANTON OF 2.00000% 10-15.12.28*	CHF	345 000	405 000		750 000	766 125	0.01	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	9 050 000		150 000	8 900 000	8 437 200	0.16	
AARGAUISCHE KANTONALBANK 0.62500% 15-13.04.28*	CHF	500 000			500 000	474 000	0.01	
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	1 115 000			1 115 000	1 080 435	0.02	
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	8 055 000		130 000	7 925 000	7 769 670	0.15	
AARGAUISCHE KANTONALBANK-REG-S 0.11000% 17-21.02.24*	CHF	6 515 000		6 515 000				
AARGAUISCHE KANTONALBANK 0.25000% 18-03.04.25*	CHF	4 575 000			4 575 000	4 462 913	0.09	
AARGAUISCHE KANTONALBANK 0.50000% 18-15.11.27*	CHF	2 015 000			2 015 000	1 907 198	0.04	
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	4 970 000			4 970 000	4 771 200	0.09	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-18.02.30*	CHF	7 040 000		120 000	6 920 000	6 155 340	0.12	
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	1 650 000			1 650 000	1 522 125	0.03	325 000
ABB LTD 1.97750% 23-22.09.28*	CHF		10 000 000		10 000 000	10 010 000	0.19	
ABB LTD-REG-S 0.30000% 19-06.08.24*	CHF	2 800 000		2 800 000				
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	1 580 000	500 000	2 080 000				
ABB LTD-REG-S 2.37500% 22-05.04.30*	CHF		500 000		500 000	509 500	0.01	500 000
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	6 445 000			6 445 000	6 019 630	0.12	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.31000% 19-27.06.29*	CHF	2 000 000	250 000		2 250 000	2 014 875	0.04	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 1.05000% 20-26.05.23*	CHF	6 300 000	10 000 000	16 300 000				
AEROPORT INTERNATIONAL DE GENEVE-REG-S 2.20000% 22-22.09.26*	CHF	3 600 000			3 600 000	3 610 800	0.07	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	6 090 000			6 090 000	6 029 709	0.12	
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	2 025 000			2 025 000	1 998 878	0.04	
ALLREAL HOLDING AG-REG-S 0.87500% 17-30.03.27*	CHF	2 905 000			2 905 000	2 759 750	0.05	2 175 000
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	10 185 000		170 000	10 015 000	9 599 378	0.19	780 000
ALLREAL HOLDING AG-REG-S 0.70000% 20-22.09.28*	CHF	835 000	900 000		1 735 000	1 590 995	0.03	265 000
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	2 640 000			2 640 000	2 320 560	0.04	25 000
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	9 500 000	220 000		9 720 000	9 530 460	0.18	65 000
ALPIQ HOLDING AG-REG-S 2.62500% 14-29.07.24*	CHF	595 000			595 000	595 595	0.01	125 000
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	5 990 000			5 990 000	5 771 365	0.11	
AMAG LEASING AG 2.62500% 23-26.05.26*	CHF		1 500 000		1 500 000	1 503 750	0.03	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	5 750 000	250 000	5 000 000	1 000 000	982 500	0.02	
AMAG LEASING AG-REG-S 0.55000% 18-10.02.23*	CHF	4 800 000		4 800 000				
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	1 000 000	7 500 000	3 750 000	4 750 000	4 742 400	0.09	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	2 250 000			2 250 000	2 231 100	0.04	
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	4 555 000			4 555 000	4 474 377	0.09	
AMAG LEASING AG-REG-S 0.52500% 21-27.10.26*	CHF	1 165 000			1 165 000	1 106 750	0.02	
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF		8 750 000		8 750 000	8 771 875	0.17	30 000
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	5 125 000			5 125 000	5 108 600	0.10	5 125 000
AXPO HOLDING AG 3.12500% 10-26.02.25*	CHF	4 670 000			4 670 000	4 707 360	0.09	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	790 000	350 000		1 140 000	1 127 688	0.02	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	700 000	1 400 000		2 100 000	2 037 000	0.04	1 095 000
BALOISE HOLDING AG-REG-S 0.12500% 21-27.06.30*	CHF		260 000		260 000	228 150	0.00	260 000
BALOISE HOLDING-REG-S 0.25000% 20-16.12.26*	CHF	2 245 000			2 245 000	2 130 505	0.04	
BALOISE HOLDING-REG-S 0.50000% 20-16.12.30*	CHF	2 245 000			2 245 000	2 009 275	0.04	
BALOISE HOLDING-REG-S 0.15000% 21-17.02.31*	CHF		740 000		740 000	643 800	0.01	500 000
BALOISE-HOLDING AG 2.35000% 23-02.05.33*	CHF		1 800 000		1 800 000	1 825 200	0.04	
BANCA DELLO STATO CANTONE TICINO-REG-S 0.37500% 18-08.02.28*	CHF	5 415 000			5 415 000	5 049 488	0.10	200 000
BANCA DELLO STATO CANTONE TICINO-REG-S 0.45000% 19-26.02.29*	CHF	515 000			515 000	474 573	0.01	
BANCA DELLO STATO DEL CANTONE TIC-REG-S 0.05000% 19-10.07.29*	CHF	15 230 000		250 000	14 980 000	13 369 650	0.26	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	2 085 000			2 085 000	2 016 195	0.04	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	700 000	500 000		1 200 000	1 129 200	0.02	
BANK JULIUS BAER & CO AG-REG-S 0.12500% 21-27.04.28*	CHF		500 000		500 000	455 500	0.01	500 000
BANK JULIUS BAER & CO AG 2.50000% 23-06.09.30*	CHF		2 500 000		2 500 000	2 512 500	0.05	
BANQUE CANTONALE DE GENEVE-REG-S 0.50000% 15-10.06.24*	CHF	300 000		300 000				
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	2 465 000			2 465 000	2 373 795	0.05	995 000

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal	
BANQUE CANTONALE DE GENEVE-REG-S 0.12500% 19-23.04.26*	CHF	500 000		500 000	477 500	0.01		
BANQUE CANTONALE DU JURA-REG-S 0.62500% 15-04.03.25*	CHF	900 000		900 000	883 350	0.02		
BANQUE CANTONALE DU JURA-REG-S 0.10000% 20-24.01.31*	CHF	9 330 000	150 000	9 180 000	7 977 420	0.15		
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.50000% 17-30.09.27*	CHF	1 760 000		1 760 000	1 666 720	0.03		
BANQUE CANTONALE NEUCHATELOISE-REG-S 0.35000% 18-14.09.26*	CHF	5 105 000		5 105 000	4 872 723	0.09		
BANQUE CANTONALE NEUCHATELOISE 2.05000% 23-24.05.28*	CHF		3 300 000	3 300 000	3 309 900	0.06		
BANQUE CANTONALE VAUDOISE 1.62500% 11-30.11.26*	CHF		120 000	120 000	118 620	0.00		
BANQUE CANTONALE VAUDOISE 1.50000% 14-28.03.24*	CHF	790 000	790 000					
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF		400 000	400 000	353 400	0.01	150 000	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	2 550 000		2 550 000	2 459 475	0.05		
BANQUE CANTONALE VAUDOISE-REG-S 0.40000% 21-05.05.36*	CHF	150 000		150 000	120 225	0.00		
BANQUE CANTONALE VAUDOISE 2.10000% 23-07.06.32*	CHF		2 500 000	2 500 000	2 515 000	0.05	250 000	
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.29*	CHF	235 000		235 000	248 278	0.00		
BASEL-LANDSCHAFT, CANTON OF 2.62500% 11-10.05.30*	CHF		900 000	900 000	955 350	0.02		
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 14-30.03.27*	CHF	220 000	320 000	540 000	529 740	0.01		
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	5 150 000		5 150 000	4 977 475	0.10		
BASEL-LANDSCHAFT, CANTON-REG-S 0.12500% 15-26.02.26*	CHF	1 575 000		1 575 000	1 521 450	0.03		
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.62500% 15-26.06.36*	CHF	400 000		400 000	350 800	0.01		
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.00000% 15-05.03.40*	CHF	4 885 000		4 885 000	4 384 288	0.08		
BASEL-LANDSCHAFT, CANTON OF-REG-S 0.75000% 15-24.06.32*	CHF	400 000		400 000	370 800	0.01	200 000	
BASEL-STADT, CANTON OF-REG-S 0.50000% 15-23.02.35*	CHF		290 000	290 000	253 750	0.00		
BASEL-STADT, CANTON OF-REG-S 1.50000% 22-21.07.28*	CHF		480 000	480 000	478 560	0.01	480 000	
BASELLANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	1 230 000	650 000	1 230 000	650 000	648 765	0.01	
BASELLANDSCHAFTLICHE KANTONALBANK 0.75000% 15-30.03.28*	CHF	2 505 000		2 505 000	2 387 265	0.05		
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 15-13.05.25*	CHF	6 425 000	110 000	6 315 000	6 150 810	0.12		
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.25000% 18-25.01.27*	CHF	3 670 000	230 000	3 900 000	3 701 100	0.07	1 115 000	
BASELLANDSCHAFTLICHE KANTONAL-REG-S 0.25000% 19-04.08.27*	CHF	1 970 000		1 970 000	1 854 755	0.04		
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.01000% 22-28.07.26*	CHF	3 035 000		3 035 000	2 883 250	0.06		
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF	9 245 000	1 505 000	10 570 000	10 094 033	0.20	6 400 000	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	4 180 000		4 180 000	4 075 500	0.08	650 000	
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	6 865 000		6 755 000	5 653 935	0.11		
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.10000% 21-18.03.30*	CHF	3 520 000		3 520 000	3 139 840	0.06		
BASELLANDSCHAFTLICHE KANTONALBANK 0.12500% 21-06.10.31*	CHF		730 000	730 000	632 545	0.01		
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF		10 220 000	160 000	10 060 000	10 053 964	0.19	350 000
BASLER KANTONALBANK 1.87500% 10-26.10.26*	CHF	745 000	900 000	1 645 000	1 646 645	0.03	815 000	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	3 000 000		3 000 000	2 968 500	0.06		
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	3 720 000		3 720 000	3 515 400	0.07		
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	1 490 000		1 490 000	1 273 950	0.02	1 490 000	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF		11 750 000	190 000	11 560 000	11 744 960	0.23	
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	10 405 000		10 405 000				
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	6 850 000		110 000	6 740 000	6 355 820	0.12	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	8 625 000	250 000	140 000	8 735 000	7 206 375	0.14	900 000
BASLER KANTONALBANK-REG-S 0.25000% 21-10.03.36*	CHF	1 885 000		1 885 000	1 529 678	0.03	500 000	
BELL FOOD GROUP AG -REG-S 0.62500% 16-24.03.25*	CHF	1 530 000	3 700 000	5 230 000	5 106 049	0.10	75 000	
BELL FOOD GROUP AG-REG-S 0.37500% 18-01.02.24*	CHF	1 470 000	150 000	1 620 000	1 610 280	0.03		
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	3 385 000		3 385 000	3 181 900	0.06	930 000	
BELL FOOD GROUP AG-REG-S 1.55000% 22-16.05.29*	CHF	6 160 000		6 160 000	5 892 040	0.11		
BERN, CANTON OF 1.25000% 12-30.03.27*	CHF	5 170 000		5 170 000	5 100 205	0.10		
BERN, CANTON OF 1.75000% 10-24.09.25*	CHF	100 000		100 000	100 100	0.00		
BERN, CANTON OF-REG-S 1.25000% 13-07.02.28*	CHF	1 105 000	360 000	1 465 000	1 442 293	0.03		
BERN, CANTON OF-REG-S 1.25000% 14-12.09.30*	CHF		650 000	650 000	633 100	0.01		
BERN, CANTON OF-REG-S 0.62500% 15-11.02.32*	CHF	5 000 000		5 000 000	4 595 000	0.09		
BERN, CANTON OF-REG-S 0.05000% 16-18.11.31*	CHF	6 865 000		110 000	6 755 000	5 944 400	0.11	
BERN, CANTON OF-REG-S 0.35000% 19-08.05.34*	CHF		1 050 000	1 050 000	910 875	0.02		
BERN, CITY OF 2.50000% 05-26.09.25*	CHF	9 480 000		160 000	9 320 000	9 455 140	0.18	
BERN, CITY OF 2.50000% 10-01.04.25*	CHF	5 580 000		5 580 000	5 643 612	0.11		
BERNER KANTONALBANK AG 0.75000% 15-14.07.25*	CHF	790 000		790 000	774 200	0.01		
BERNER KANTONALBANK AG-REG-S 0.40000% 18-03.05.27*	CHF	700 000	490 000	1 190 000	1 125 740	0.02		
BIEL, CITY OF 2.62500% 06-03.03.26*	CHF	1 580 000		1 580 000	1 610 020	0.03		
BIEL, CITY OF-REG-S 1.37500% 14-24.09.29*	CHF	1 495 000		1 495 000	1 457 625	0.03		
BIEL, CITY OF-REG-S 0.62500% 19-12.04.27*	CHF		400 000	400 000	384 200	0.01		
BIEL, CITY OF-REG-S 1.03000% 19-12.04.34*	CHF		700 000	700 000	638 050	0.01		
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	5 750 000		5 750 000	5 597 625	0.11		
BKW FMB ENERGIE AG 2.50000% 10-15.10.30*	CHF	3 795 000		3 795 000	3 870 900	0.07		
BLS AG-REG-S 0.95000% 18-12.12.39*	CHF	700 000	900 000	1 600 000	1 398 400	0.03		
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	5 065 000		5 065 000	5 239 743	0.10	30 000	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	2 435 000		2 435 000	2 403 589	0.05	90 000	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	2 890 000		2 890 000	2 770 065	0.05	2 680 000	
BUCHER INDUSTRIES AG-REG-S 1.37500% 14-02.10.24*	CHF	400 000		400 000	396 400	0.01	330 000	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	10 220 000	155 000	170 000	10 205 000	9 699 853	0.19	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	2 110 000		2 110 000	1 896 890	0.04		

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	3 430 000			3 430 000	2 860 620	0.06	1 100 000
CANTON OF GRAUBUENDEN-REG-S 0.25000% 15-26.11.27*	CHF	1 380 000			1 380 000	1 306 170	0.03	
CEMBRA MONEY BANK AG-REG-S 0.18000% 16-05.10.23*	CHF		190 000	190 000				
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	1 805 000			1 805 000	1 749 045	0.03	1 805 000
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	2 685 000	600 000	3 285 000				
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	4 640 000			4 640 000	4 301 280	0.08	1 880 000
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	4 445 000			4 445 000	4 196 080	0.08	4 405 000
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		8 000 000		8 000 000	8 016 560	0.15	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	6 865 000		110 000	6 755 000	6 511 820	0.13	2 145 000
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	4 675 000		4 675 000				
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.01000% 20-06.10.28*	CHF	3 975 000			3 975 000	3 617 250	0.07	
CHOCOLADEFABRIKEN LINDT & SPRUENG-REG-S 0.25000% 20-06.10.32*	CHF	2 975 000	750 000		3 725 000	3 184 875	0.06	3 500 000
CITY OF BERN SWITZERLAND-REG-S 0.70000% 19-30.01.34*	CHF	3 200 000	500 000	1 700 000	2 000 000	1 796 000	0.03	2 000 000
CLIENTIS AG-REG-S 0.25000% 21-19.05.28*	CHF		430 000		430 000	391 300	0.01	430 000
COOP-GRUPPE GENOSSENSCHAFT-REG-S 1.00000% 14-29.09.23*	CHF	150 000		150 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	2 640 000	500 000	3 140 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	8 890 000	250 000	150 000	8 990 000	8 639 390	0.17	940 000
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	9 410 000		160 000	9 250 000	9 032 625	0.17	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.50000% 17-29.09.27*	CHF	2 200 000			2 200 000	2 068 000	0.04	640 000
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	5 455 000			5 455 000	4 724 030	0.09	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF	8 450 000	790 000		9 240 000	8 426 880	0.16	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	12 000 000	4 040 000		16 040 000	15 951 780	0.31	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	1 055 000			1 055 000	1 044 872	0.02	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	4 240 000		1 500 000	2 740 000	2 667 390	0.05	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF		1 250 000		1 250 000	1 298 750	0.03	
EMISSIONS FUER GEMEINNU WOHNBAUT-REG-S 2.12500% 22-24.11.42*	CHF		2 500 000		2 500 000	2 633 750	0.05	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	880 000		880 000				
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	2 320 000			2 320 000	2 195 880	0.04	
EMISSIONS- UND FINANZ AG-REG-S 2.65000% 23-06.06.28*	CHF		3 000 000		3 000 000	2 983 500	0.06	
EMISSIONSZENTRALE GEM WOHNBAU-REG-S 1.75000% 11-14.09.26*	CHF	3 165 000			3 165 000	3 172 913	0.06	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 1.12500% 14-24.09.29*	CHF	575 000			575 000	558 900	0.01	
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.37500% 15-27.05.30*	CHF	920 000			920 000	845 020	0.02	150 000
EMISSIONSZENTRALE GEM WOHNBAUTRAEGER 0.62500% 15-07.09.33*	CHF	250 000			250 000	224 375	0.00	
EMISSIONSZENTRALE GEM WOHNBAUTRAE-REG-S 0.32000% 16-09.05.36*	CHF	790 000	240 000		1 030 000	864 170	0.02	140 000
EMISSIONSZENTRALE GEM WOHNBAUT-REG-S 0.35000% 20-27.04.40*	CHF	3 870 000			3 870 000	3 078 585	0.06	
EMISSIONSZENTRALE GEM WOHNBAUTRA-REG-S 0.10000% 20-02.11.38*	CHF	2 310 000			2 310 000	1 800 645	0.03	
EMISSIONSZENTRALE WOHNBAUTRAEGER-REG-S 1.25000% 12-15.06.27*	CHF	4 455 000			4 455 000	4 399 313	0.09	
EMMI FINANZ AG 1.625% 13-12.07.23*	CHF		500 000	500 000				
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF	150 000	260 000		410 000	377 405	0.01	
ENERGIEFINANZIERUNGS AG-REG-S 3.45000% 23-06.07.28*	CHF		5 000 000		5 000 000	5 125 000	0.10	175 000
ENGADINER KRAFTWERKE AG-REG-S 1.62500% 14-25.04.24*	CHF	300 000			300 000	299 280	0.01	
ENGADINER KRAFTWERKE AG-REG-S 2.00000% 23-11.04.30*	CHF		3 520 000		3 520 000	3 493 600	0.07	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 2.87500% 05-04.02.30*	CHF	16 135 000		260 000	15 875 000	17 002 125	0.33	400 000
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 06-15.05.26*	CHF	11 155 000	280 000	180 000	11 255 000	11 643 298	0.23	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 3.00000% 07-22.05.24*	CHF	7 920 000		7 920 000				
EUROFIMA-REG-S 0.12500% 20-28.04.27*	CHF	375 000			375 000	354 938	0.01	330 000
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF		175 000		175 000	174 720	0.00	
FCA CAPITAL SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	5 150 000	175 000		5 325 000	5 153 535	0.10	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	4 590 000			4 590 000	4 479 840	0.09	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		5 000 000		5 000 000	5 085 000	0.10	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		2 000 000	2 000 000				
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	7 570 000		4 000 000	3 570 000	3 560 718	0.07	
FLUGHAFEN ZUERICH AG-REG-S 0.20000% 20-26.02.35*	CHF	4 000 000			4 000 000	3 222 000	0.06	2 315 000
FLUGHAFEN ZUERICH AG-REG-S 0.70000% 20-22.05.24*	CHF	3 935 000	500 000	4 435 000				
FLUGHAFEN ZUERICH AG-REG-S 0.62500% 17-24.05.29*	CHF	3 555 000			3 555 000	3 300 818	0.06	
FREIBURGER KANTONALBANK 1.45000% 12-07.06.27*	CHF	8 080 000		130 000	7 950 000	7 822 800	0.15	
FREIBURGER KANTONALBANK 1.25000% 14-03.06.24*	CHF	800 000		800 000				
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	4 760 000		4 760 000				
FREIBURGER KANTONALBANK 0.60000% 15-09.04.27*	CHF	1 550 000			1 550 000	1 481 800	0.03	
FREIBURGER KANTONALBANK 0.50000% 16-23.02.28*	CHF	7 450 000	220 000	120 000	7 550 000	7 100 775	0.14	
FREIBURGER KANTONALBANK 0.30000% 17-17.02.27*	CHF	4 875 000			4 875 000	4 619 063	0.09	
FREIBURGER KANTONALBANK 0.20000% 18-20.02.26*	CHF	9 800 000		160 000	9 640 000	9 268 860	0.18	
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	3 050 000			3 050 000	2 784 650	0.05	
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	17 530 000	1 000 000	290 000	18 240 000	12 211 680	0.24	
FREIBURGER KANTONALBANK-REG-S 0.14000% 20-12.06.30*	CHF	5 800 000			5 800 000	5 144 600	0.10	1 365 000
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF		4 175 000		4 175 000	4 223 013	0.08	
GALENICA SANTE LTD-REG-S 0.50000% 17-15.06.23*	CHF	3 890 000		3 890 000				
GALENICA SANTE LTD-REG-S 1.00000% 17-15.12.26*	CHF	2 725 000	1 010 000	2 250 000	1 485 000	1 444 163	0.03	
GEBERIT AG 0.30000% 15-17.04.23*	CHF		100 000	100 000				
GEBERIT AG 0.75000% 22-29.09.27*	CHF	2 170 000			2 170 000	2 081 030	0.04	
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	2 320 000			2 320 000	2 276 616	0.04	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
GEBERIT AG-REG-S 0.60000% 19-17.10.28*	CHF	2 060 000	65 000		2 125 000		1 993 250	0.04	400 000
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF		7 085 000	120 000	6 965 000		7 111 265	0.14	
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	3 345 000			3 345 000		3 324 930	0.06	
GENEVA, CANTON OF 2.12500% 10-27.10.28*	CHF	880 000			880 000		900 240	0.02	
GENEVA, CANTON OF-REG-S 1.50000% 11-14.10.24*	CHF	1 970 000			1 970 000		1 963 696	0.04	
GENEVA, CANTON OF-REG-S 1.62500% 11-28.11.23*	CHF	4 480 000		4 480 000					
GENEVA, CANTON OF-REG-S 2.00000% 11-28.11.41*	CHF	790 000			790 000		813 700	0.02	
GENEVA, CANTON OF-REG-S 1.50000% 12-28.05.27*	CHF	1 725 000			1 725 000		1 715 512	0.03	
GENEVA, CANTON OF-REG-S 1.75000% 13-22.03.33*	CHF	2 390 000	6 020 000	130 000	8 280 000		8 317 260	0.16	2 200 000
GENEVA, CANTON OF-REG-S 1.75000% 13-24.05.34*	CHF	1 815 000			1 815 000		1 819 538	0.04	890 000
GENEVA, CANTON OF-REG-S 2.25000% 13-20.09.29*	CHF	160 000			160 000		165 520	0.00	
GENEVA, CANTON OF-REG-S 1.00000% 14-29.09.26*	CHF	790 000			790 000		774 595	0.01	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	7 745 000	2 355 000	170 000	9 930 000		9 577 485	0.19	
GENEVA, CANTON OF-REG-S 0.02000% 15-27.11.24*	CHF	14 175 000		230 000	13 945 000		13 667 495	0.26	2 100 000
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	2 550 000			2 550 000		2 356 200	0.05	
GENEVA, CANTON OF-REG-S 0.40000% 16-28.04.36*	CHF	1 500 000			1 500 000		1 272 000	0.02	
GENEVA, CANTON OF-REG-S 0.60000% 16-04.07.46*	CHF	3 875 000	455 000		4 330 000		3 401 215	0.07	
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF	760 000	6 600 000	120 000	7 240 000		5 031 800	0.10	
GENEVA, CANTON OF-REG-S 0.60000% 17-24.03.38*	CHF	3 335 000			3 335 000		2 833 083	0.05	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	2 885 000			2 885 000		2 729 210	0.05	
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	3 645 000			3 645 000		3 327 885	0.06	
GENEVA, CANTON OF-REG-S 0.30000% 18-27.11.26*	CHF		500 000		500 000		478 750	0.01	
GENEVA, CANTON OF-REG-S 0.12500% 19-28.05.32*	CHF	9 640 000		160 000	9 480 000		8 304 480	0.16	
GENEVA, CANTON OF-REG-S 0.30000% 19-28.11.39*	CHF	4 020 000	260 000		4 280 000		3 383 340	0.07	2 000 000
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	20 040 000	1 650 000	350 000	21 340 000		16 538 500	0.32	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	1 760 000			1 760 000		1 290 960	0.02	
GENEVA, CITY OF 1.37500% 12-19.11.29*	CHF	7 075 000		120 000	6 955 000		6 777 648	0.13	
GEORG FISCHER AG-REG-S 1.05000% 18-20.04.28*	CHF	4 435 000			4 435 000		4 239 860	0.08	4 435 000
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF		140 000		140 000		129 150	0.00	
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	2 445 000	250 000		2 695 000		2 619 540	0.05	2 690 000
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	885 000			885 000		833 670	0.02	
GIVAUDAN SA -REG-S 0.62500% 16-05.12.31*	CHF	3 675 000	650 000		4 325 000		3 868 713	0.07	4 325 000
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF		650 000		650 000		635 375	0.01	
GIVAUDAN SA-REG-S 1.75000% 14-19.03.24*	CHF	3 785 000		3 785 000					
GLARNER KANTONALBANK-REG-S 0.37500% 15-26.02.27*	CHF	300 000			300 000		285 600	0.01	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF		900 000		900 000		860 400	0.02	
GLARNER KANTONALBANK-REG-S 0.25000% 21-13.04.35*	CHF	3 600 000			3 600 000		2 946 600	0.06	
GRANDE DIXENCE SA 2.35000% 23-06.06.30*	CHF		2 250 000		2 250 000		2 253 375	0.04	
GRANDE DIXENCE SA-REG-S 0.80000% 19-17.06.26*	CHF		500 000		500 000		480 750	0.01	500 000
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	2 615 000			2 615 000		2 375 728	0.05	
GRAUBUENDNER KANTONALBANK 2.00000% 11-30.09.41*	CHF		3 000 000		3 000 000		3 026 100	0.06	
GRAUBUENDNER KANTONALBANK-REG-S 1.25000% 12-14.06.24*	CHF	3 870 000		3 870 000					
GRAUBUENDNER KANTONALBANK 1.37500% 13-11.03.25*	CHF		70 000		70 000		69 489	0.00	
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	3 220 000			3 220 000		3 010 700	0.06	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	4 225 000			4 225 000		3 937 700	0.08	
GRAUBUENDNER KANTONALBANK 0.12500% 18-29.05.24*	CHF	4 610 000		4 610 000					
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	9 025 000		150 000	8 875 000		7 765 625	0.15	
GRAUBUENDNER KANTONALBANK-REG-S 0.10000% 21-07.05.31*	CHF	5 940 000			5 940 000		5 185 620	0.10	3 670 000
GRAUBUENDNER KANTONALBANK 2.00000% 23-30.09.41*	CHF		3 000 000	3 000 000					
HELVETIA SCHISCHE VERSIUNLCHFT AG REG-S 1.95000% 22-25.06.29*	CHF	3 000 000	250 000		3 250 000		3 246 750	0.06	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	1 525 000	110 000		1 635 000		1 623 555	0.03	80 000
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	1 845 000			1 845 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 18-26.10.22*	CHF	5 300 000			5 300 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	4 170 000			4 170 000				
HIAG IMMOBILIEN HOLDING AG-REG-S 0.75000% 21-30.06.28*	CHF	5 280 000			5 280 000		4 786 320	0.09	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF		100 000		100 000		96 750	0.00	
HILTI AG-REG-S 0.20000% 17-08.11.24*	CHF	25 000	125 000		150 000		147 225	0.00	
INSELSPITAL-STIFTUNG BERN-REG-S 0.12500% 21-28.09.29*	CHF		500 000		500 000		443 000	0.01	
INTERSHOP HOLDING AG 1.12500% 15-17.04.23*	CHF	1 500 000		1 500 000					
INTERSHOP HOLDING AG-REG-S 0.30000% 21-29.06.26*	CHF	4 465 000			4 465 000		4 228 355	0.08	
INVESTIS HOLDING SA 0.75000% 17-03.10.22*	CHF	5 980 000		5 980 000					
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	1 915 000	250 000		2 165 000		2 121 700	0.04	
KANTONSSPITAL AARAU AG-REG-S 0.75000% 17-28.05.32*	CHF	2 935 000			2 935 000		2 578 398	0.05	
KANTONSSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	400 000			400 000		376 800	0.01	80 000
KANTONSSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	2 550 000	2 500 000		5 050 000		4 529 850	0.09	
KANTONSSPITAL AARAU AG-REG-S 1.65000% 22-22.05.37*	CHF	1 275 000			1 275 000		1 165 988	0.02	30 000
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	1 240 000			1 240 000		953 560	0.02	
KANTONSSPITAL BADEN AG-REG-S 2.55000% 23-21.06.38*	CHF		1 470 000		1 470 000		1 492 785	0.03	
KANTONSSPITAL ST GALLEN-REG-S 0.05000% 21-30.09.31*	CHF	2 000 000			2 000 000		1 671 000	0.03	
KANTONSSPITAL ST GALLEN-REG-S 0.30000% 21-30.09.36*	CHF	3 345 000			3 345 000		2 577 323	0.05	
KANTONSSPITAL ST GALLEN-REG-S 2.50000% 23-06.09.38*	CHF		2 500 000		2 500 000		2 520 000	0.05	130 000

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	4 100 000			4 100 000	3 852 232	0.07	295 000
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	2 400 000			2 400 000	2 379 360	0.05	
KINDERSPITAL ZUERICH-ELEONOREN-REG-S 0.25000% 16-28.07.28*	CHF	1 760 000			1 760 000	1 622 720	0.03	495 000
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	5 965 000		5 965 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	5 125 000			5 125 000	5 281 313	0.10	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 12-27.03.42*	CHF	3 020 000			3 020 000	3 140 800	0.06	1 715 000
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	880 000	820 000		1 700 000	1 768 850	0.03	400 000
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.37500% 13-10.12.26*	CHF	4 620 000			4 620 000	4 656 960	0.09	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF		3 010 000		3 010 000	3 082 240	0.06	
KRAFTWERKE OBERHASLI AG-REG-S 1.87500% 13-21.02.25*	CHF	350 000	300 000		650 000	647 725	0.01	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	1 580 000	900 000		2 480 000	2 398 160	0.05	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	2 005 000			2 005 000	1 710 265	0.03	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	10 290 000	500 000	180 000	10 610 000	10 312 920	0.20	1 305 000
LAFARGEHOLCIM LTD-REG-S 1.00000% 15-04.12.25*	CHF	4 560 000	400 000		4 960 000	4 860 800	0.09	1 490 000
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	11 810 000	220 000	190 000	11 840 000	11 684 896	0.23	
LAUSANNE, CITY OF 1.50000% 13-03.04.28*	CHF	2 315 000			2 315 000	2 287 220	0.04	
LAUSANNE, CITY OF-REG-S 1.25000% 12-07.06.24*	CHF	700 000		700 000				
LAUSANNE, CITY OF-REG-S 0.87500% 17-06.10.42*	CHF		850 000		850 000	711 025	0.01	
LAUSANNE, CITY OF-REG-S 1.10000% 18-15.03.38*	CHF	200 000			200 000	179 500	0.00	
LAUSANNE, CITY OF-REG-S 1.05000% 19-07.03.44*	CHF	790 000			790 000	675 450	0.01	
LAUSANNE, CITY OF-REG-S 0.05000% 19-28.09.54*	CHF	1 205 000			1 205 000	693 478	0.01	
LAUSANNE, CITY OF-REG-S 0.54000% 21-06.11.62*	CHF	1 760 000	490 000		2 250 000	1 429 875	0.03	
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF		1 200 000		1 200 000	1 205 400	0.02	
LGT BANK AG-REG-S 0.62500% 15-25.11.25*	CHF	530 000			530 000	515 160	0.01	
LGT BANK AG-REG-S 0.20000% 16-12.10.26*	CHF	2 250 000	150 000		2 400 000	2 274 000	0.04	2 300 000
LGT BANK AG-REG-S 0.50000% 17-12.05.27*	CHF	3 385 000			3 385 000	3 207 288	0.06	480 000
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	2 990 000	175 000		3 165 000	2 998 838	0.06	
LINDT & SPRUENGLI AG-REG-S 1.00000% 14-08.10.24*	CHF	700 000			700 000	693 070	0.01	
LINDT & SPRUENGLI AG-REG-S 0.30000% 17-06.10.27*	CHF		620 000		620 000	582 180	0.01	
LONZA SWISS FINANCE AG 1.25000% 15-22.09.23*	CHF		160 000	160 000				
LONZA SWISS FINANCE AG-REG-S 0.70000% 17-12.07.24*	CHF	100 000			100 000	98 960	0.00	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		8 900 000		8 900 000	8 859 950	0.17	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF		3 400 000	3 400 000				
LUCERNE, CANTON OF 0.12500% 17-20.06.29*	CHF	425 000			425 000	392 063	0.01	
LUCERNE, CANTON OF-REG-S 2.00000% 13-28.10.33*	CHF		150 000		150 000	154 125	0.00	
LUGANO, CITY OF-REG-S 0.87500% 14-09.12.24*	CHF	965 000	250 000		1 215 000	1 200 785	0.02	
LUGANO, CITY OF-REG-S 0.25000% 17-20.12.27*	CHF		200 000		200 000	188 200	0.00	
LUGANO, CITY OF-REG-S 0.15000% 20-28.11.70*	CHF	1 140 000			1 140 000	530 100	0.01	
LUZERNER KANTONALBANK 3.00000% 05-11.03.25*	CHF	3 630 000			3 630 000	3 684 813	0.07	
LUZERNER KANTONALBANK AG 1.87500% 10-26.11.35*	CHF		70 000		70 000	69 370	0.00	70 000
LUZERNER KANTONALBANK 2.50000% 11-11.03.43*	CHF	300 000			300 000	327 600	0.01	50 000
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF	7 305 000		1 305 000	6 000 000	5 772 000	0.11	
LUZERNER KANTONALBANK-REG-S 0.20000% 17-11.04.25*	CHF	1 670 000		1 670 000				
LUZERNER KANTONALBANK-REG-S 0.41000% 19-31.01.29*	CHF	4 310 000	500 000		4 810 000	4 454 060	0.09	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	12 530 000	655 000	210 000	12 975 000	10 561 650	0.20	
LUZERNER KANTONALBANK-REG-S 0.50000% 19-26.07.41*	CHF	2 465 000			2 465 000	1 928 863	0.04	
LUZERNER KANTONALBANK-REG-S 0.12500% 20-25.11.32*	CHF		260 000		260 000	220 480	0.00	
LUZERNER KANTONALBANK-REG-S 0.40000% 21-15.03.38*	CHF	8 805 000		150 000	8 655 000	6 958 620	0.13	
LUZERNER KANTONALBANK AG-REG-S 1.62500% 22-13.11.42*	CHF	2 200 000			2 200 000	2 087 800	0.04	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	6 410 000	6 635 000	210 000	12 835 000	11 192 120	0.22	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF		14 250 000		14 250 000	14 421 000	0.28	12 950 000
LUZERNER KANTONALBANK AG-REG-S 2.05000% 23-16.09.47*	CHF		500 000	500 000				
LUZERNER KANTONSPITAL-REG-S 0.62500% 18-25.09.28*	CHF	2 575 000			2 575 000	2 393 463	0.05	
MIGROS BANK AG-REG-S 2.25000% 23-26.09.28*	CHF		1 000 000		1 000 000	1 006 000	0.02	
MIGROS BANK AG-REG-S 2.50000% 23-26.09.33*	CHF		930 000		930 000	937 905	0.02	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	4 495 000			4 495 000	4 472 525	0.09	1 160 000
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	6 850 000		110 000	6 740 000	6 487 250	0.13	5 320 000
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	9 065 000		9 065 000				
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	6 020 000			6 020 000	5 469 170	0.11	30 000
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF	4 375 000			4 375 000	4 396 875	0.08	205 000
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	3 325 000	825 000		2 500 000	2 489 000	0.05	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	1 555 000	250 000		1 805 000	1 793 268	0.03	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	2 685 000			2 685 000	2 648 753	0.05	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	3 175 000			3 175 000	3 057 525	0.06	565 000
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	2 245 000			2 245 000	2 076 625	0.04	530 000
NESTLE SA 2.12500% 23-28.06.38*	CHF		12 740 000		12 740 000	13 013 910	0.25	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF	10 400 000		10 400 000				
NESTLE SA-REG-S 0.75000% 18-28.06.28*	CHF	4 285 000	400 000		4 685 000	4 478 860	0.09	1 310 000
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	4 500 000	500 000		5 000 000	5 282 500	0.10	
NEUENBURG, CANTON OF-REG-S 1.25000% 12-24.09.27*	CHF	2 805 000	790 000		3 595 000	3 533 885	0.07	
NEUENBURG, CANTON OF-REG-S 0.04000% 15-11.11.24*	CHF	4 225 000			4 225 000	4 143 035	0.08	3 400 000

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
NEUENBURG, CANTON OF-REG-S 0.70000% 17-23.11.37*	CHF 685 000			685 000	584 305	0.01	
NEUENBURG, CANTON OF-REG-S 0.75000% 18-28.11.33*	CHF 500 000	1 000 000		1 500 000	1 350 750	0.03	275 000
NEUENBURG, CANTON OF-REG-S 0.10000% 19-29.10.49*	CHF 12 180 000		200 000	11 980 000	7 547 400	0.15	
NIDWALDNER KANTONALBANK-REG-S 0.05000% 21-27.05.31*	CHF	440 000		440 000	379 280	0.01	
NOVARTIS AG-REG-S 0.25000% 15-13.05.25*	CHF 12 615 000	250 000	4 865 000	8 000 000	7 808 000	0.15	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF 9 110 000	500 000	160 000	9 450 000	8 812 125	0.17	2 595 000
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF 4 805 000	450 000		5 255 000	4 771 540	0.09	170 000
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF 6 645 000		110 000	6 535 000	6 525 198	0.13	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF 4 605 000			4 605 000	4 379 355	0.08	
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF 4 840 000	250 000		5 090 000	4 479 200	0.09	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	6 000 000		6 000 000	5 940 000	0.11	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	5 000 000		5 000 000	5 005 000	0.10	
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF 4 500 000			4 500 000	4 441 500	0.09	
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF 180 000	710 000		890 000	836 155	0.02	890 000
PFANDBRIEFBANK SCHWIZ KNTONALBNKEN-REG-S 0.75000% 18-01.10.32*	CHF 11 375 000	10 000 000	700 000	20 675 000	18 832 858	0.36	1 830 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST-REG-S 0.87500% 19-19.06.43*	CHF	2 550 000		2 550 000	2 135 370	0.04	
PFANDBRIEFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF 5 000 000	1 000 000		6 000 000	4 484 400	0.09	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 0.25000% 22-15.03.27*	CHF	510 000		510 000	484 755	0.01	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.00000% 22-06.09.30*	CHF 6 160 000			6 160 000	5 842 760	0.11	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.12500% 22-08.04.52*	CHF 1 320 000	1 830 000		3 150 000	2 702 700	0.05	1 400 000
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.62500% 22-03.05.38*	CHF 7 040 000	500 000	260 000	7 280 000	7 087 080	0.14	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.87500% 22-25.01.38*	CHF	9 250 000	1 510 000	7 740 000	7 782 570	0.15	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 1.50000% 22-22.12.42*	CHF 5 000 000			5 000 000	4 726 000	0.09	
PFANDBRIEFBANK SCHWEIZERISCHE AG-REG-S 1.87500% 23-14.01.33*	CHF	10 000 000	320 000	9 680 000	9 738 080	0.19	10 000
PFANDBRIEFBANK SCHWEIZER HYPO AG-REG-S 2.12500% 23-17.09.35*	CHF 2 000 000			2 000 000	2 062 000	0.04	450 000
PFANDBRIEFBANK SCHWEIZERISCHER REG-S 2.00000% 23-04.10.40*	CHF	9 000 000		9 000 000	9 202 500	0.18	7 500 000
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF	32 600 000		32 600 000	32 489 160	0.63	
PFANDBRIEFBANK SCHWWSCHER HYPO AG-REG-S 0.37500% 21-24.01.42*	CHF 12 505 000		420 000	12 085 000	9 351 373	0.18	
PFANDBRIEFBANK SCHWZEHR HYPOTE AG-REG-S 1.87500% 23-25.01.38*	CHF	8 250 000	8 250 000				
PFANDBRIEFBANK SCHWZCHER HYPO INST-REG-S 0.12500% 21-20.06.31*	CHF 2 200 000			2 200 000	1 935 120	0.04	
PFANDBRIEFBANK SCHWEI HYPOTHE-REG-S 2.25000% 22-25.09.37*	CHF	200 000		200 000	209 500	0.00	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.12500% 10-28.06.23*	CHF	5 000 000	5 000 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.25000% 10-13.08.32*	CHF 23 955 000	440 000	780 000	23 615 000	24 441 525	0.47	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 1.87500% 10-15.09.31*	CHF 9 225 000	360 000	300 000	9 285 000	9 340 710	0.18	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.12500% 10-01.12.28*	CHF 7 215 000		240 000	6 975 000	7 100 550	0.14	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.37500% 11-25.01.24*	CHF 12 040 000		12 040 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.50000% 11-16.02.27*	CHF 2 725 000			2 725 000	2 791 763	0.05	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.62500% 11-14.02.31*	CHF 600 000	4 750 000		5 350 000	5 662 975	0.11	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO INST 2.50000% 11-30.03.26*	CHF 5 210 000			5 210 000	5 301 175	0.10	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF 5 375 000	200 000		5 575 000	5 627 963	0.11	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.25000% 12-21.01.28*	CHF 18 090 000	360 000	580 000	17 870 000	17 673 430	0.34	1 060 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF 5 650 000	3 000 000		8 650 000	8 395 690	0.16	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF 10 650 000		360 000	10 290 000	10 141 824	0.20	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF 7 525 000	250 000	260 000	7 515 000	7 439 850	0.14	1 040 000
PFANDBRIEFBANK SCHWEIZ HYPO INST-REG-S 1.75000% 13-15.07.25*	CHF 1 430 000			1 430 000	1 428 570	0.03	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 2.12500% 13-28.11.33*	CHF 3 685 000			3 685 000	3 786 338	0.07	600 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 2.12500% 14-03.03.44*	CHF 280 000	1 080 000		1 360 000	1 419 568	0.03	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF 23 390 000	450 000	760 000	23 080 000	22 959 984	0.44	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF 7 200 000		240 000	6 960 000	6 918 240	0.13	160 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF 835 000			835 000	818 300	0.02	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF 4 490 000		4 490 000				
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF 4 135 000			4 135 000	3 977 457	0.08	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF 2 525 000			2 525 000	2 398 750	0.05	2 500 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 14-19.03.25*	CHF 11 590 000	310 000	380 000	11 520 000	11 321 856	0.22	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF 16 945 000	4 470 000	560 000	20 855 000	18 706 935	0.36	9 000 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.01.34*	CHF 4 445 000	1 000 000		5 445 000	4 836 249	0.09	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF 3 065 000	250 000		3 315 000	2 923 830	0.06	350 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.45*	CHF 1 170 000			1 170 000	994 032	0.02	300 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF 1 230 000	340 000		1 570 000	1 543 310	0.03	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF 8 230 000		280 000	7 950 000	7 437 225	0.14	5 000 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.12500% 15-19.06.42*	CHF 100 000	50 000		150 000	132 540	0.00	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF 49 035 000	240 000	1 580 000	47 695 000	46 192 608	0.89	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF 4 155 000			4 155 000	3 814 290	0.07	1 000 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-15.10.25*	CHF 6 690 000	370 000	220 000	6 840 000	6 648 480	0.13	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF 2 640 000			2 640 000	2 397 120	0.05	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF 17 500 000	340 000	580 000	17 260 000	16 088 046	0.31	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF 6 955 000		240 000	6 715 000	5 989 780	0.12	
PFANDBRIEFBANK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF 25 145 000		820 000	24 325 000	23 315 513	0.45	50 000
PFANDBRIEFBANK SCHWEIZERISCHER HYO-REG-S 0.12500% 16-06.09.28*	CHF 15 470 000	390 000	500 000	15 360 000	14 192 640	0.27	180 000
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.37500% 16-26.01.32*	CHF 7 885 000		260 000	7 625 000	6 793 875	0.13	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 16-05.10.35*	CHF 15 180 000		2 600 000	12 580 000	10 768 480	0.21	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Quantity/ Nominal		
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF 21 060 000	220 000	680 000	20 600 000	19 261 000	0.37	350 000		
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF 7 220 000		240 000	6 980 000	5 590 980	0.11			
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF 13 070 000		420 000	12 650 000	10 079 520	0.19			
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF 7 430 000	1 000 000	280 000	8 150 000	7 172 000	0.14			
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF 5 780 000			5 780 000	4 210 152	0.08			
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-23.09.32*	CHF 8 805 000		300 000	8 505 000	7 320 254	0.14			
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF 12 510 000	360 000	420 000	12 450 000	9 430 875	0.18			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF 20 015 000	1 750 000	7 245 000	14 520 000	11 841 060	0.23			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF 7 560 000		260 000	7 300 000	7 106 550	0.14			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 17-21.03.28*	CHF 14 225 000		460 000	13 765 000	12 959 748	0.25			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF 7 040 000	1 020 000	260 000	7 800 000	7 429 500	0.14			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF 22 340 000	350 000	720 000	21 970 000	21 137 337	0.41			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 18-26.04.24*	CHF 15 670 000		15 670 000						
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF 5 395 000	730 000		6 125 000	5 932 063	0.11	365 000		
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF 26 430 000	230 000	860 000	25 800 000	24 174 600	0.47			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF 4 435 000	250 000		4 685 000	4 045 498	0.08	875 000		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF 12 535 000	220 000	420 000	12 335 000	10 965 815	0.21			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF 880 000			880 000	702 680	0.01			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF 13 355 000		440 000	12 915 000	10 019 457	0.19	250 000		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF 14 755 000		480 000	14 275 000	11 541 338	0.22	200 000		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF 20 760 000	280 000	680 000	20 360 000	18 865 576	0.36	370 000		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF 7 490 000	1 500 000	260 000	8 730 000	6 519 564	0.13			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF 4 400 000			4 400 000	3 935 800	0.08			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF 26 545 000	260 000	860 000	25 945 000	22 260 810	0.43	1 370 000		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF 6 600 000	1 000 000	260 000	7 340 000	6 062 840	0.12			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-25.03.36*	CHF 790 000		790 000	790 000	650 565	0.01			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF 500 000	500 000		1 000 000	873 000	0.02			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF 11 005 000		2 305 000	8 700 000	7 703 850	0.15			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF 8 465 000	1 900 000	300 000	10 065 000	9 722 790	0.19	615 000		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 22-06.09.33*	CHF 4 000 000			4 000 000	3 884 000	0.08			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF 8 860 000	15 105 000	3 595 000	20 370 000	22 580 145	0.44			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-03.03.33*	CHF 5 000 000		5 000 000	5 000 000	5 080 000	0.10	250 000		
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF 10 065 000		10 065 000	10 065 000	10 321 658	0.20			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 23-09.04.32*	CHF 1 500 000	1 500 000							
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF 12 035 000	500 000	420 000	12 115 000	11 574 671	0.22			
PFANDBRIEFBK SCHWRHER HYPO INST-REG-S 0.62500% 17-18.10.39*	CHF 260 000	360 000		620 000	515 840	0.01			
PFANDBRIEFZ DER SCHW KANTONALB AG-REG-S 1.85000% 23-19.07.38*	CHF 5 000 000		5 000 000	5 000 000	5 029 000	0.10	400 000		
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF 7 590 000	220 000	260 000	7 550 000	7 308 400	0.14			
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.00000% 10-30.10.25*	CHF 20 020 000	320 000	660 000	19 680 000	19 768 560	0.38			
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 2.37500% 11-06.04.26*	CHF 450 000			450 000	456 525	0.01			
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN-REG-S 1.75000% 11-02.09.26*	CHF 4 860 000			4 860 000	4 860 000	0.09			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 11-31.10.24*	CHF 1 775 000			1 775 000	1 770 740	0.03			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 12-19.03.27*	CHF 3 925 000	230 000		4 155 000	4 101 401	0.08			
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF 8 760 000		300 000	8 460 000	8 413 470	0.16	485 000		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF 10 300 000	230 000	340 000	10 190 000	10 042 245	0.19			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.25000% 12-17.07.24*	CHF 4 515 000		515 000	4 000 000	3 981 200	0.08			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.37500% 13-05.11.27*	CHF 5 015 000	290 000		5 305 000	5 228 078	0.10			
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.37500% 13-16.04.25*	CHF 9 085 000		300 000	8 785 000	8 727 898	0.17			
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.50000% 13-21.06.28*	CHF 15 185 000	250 000	500 000	14 935 000	14 763 248	0.29			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 9 285 000		300 000	8 985 000	8 958 045	0.17			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 14-05.02.29*	CHF 7 930 000	260 000	260 000	7 930 000	7 822 945	0.15	85 000		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-18.12.23*	CHF 2 075 000		2 075 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-15.04.24*	CHF 6 030 000		6 030 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF 5 135 000			5 135 000	5 080 569	0.10			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.25000% 14-16.11.29*	CHF 2 050 000			2 050 000	1 986 860	0.04	2 050 000		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 14-20.01.23*	CHF 9 460 000	12 000 000	21 460 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 7 700 000		260 000	7 440 000	7 177 368	0.14			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 23 995 000	210 000	780 000	23 425 000	21 808 675	0.42			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-14.02.25*	CHF 10 650 000		360 000	10 290 000	10 093 461	0.20	600 000		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-16.07.29*	CHF 6 945 000		240 000	6 705 000	6 292 643	0.12	160 000		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-12.03.24*	CHF 7 220 000		7 220 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-30.04.30*	CHF 12 190 000		400 000	11 790 000	10 855 053	0.21	550 000		
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-30.06.27*	CHF 8 205 000		280 000	7 925 000	7 608 000	0.15			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 15-28.07.25*	CHF 535 000	260 000		795 000	776 477	0.02			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-15.09.25*	CHF 3 935 000			3 935 000	3 828 362	0.07			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-17.07.24*	CHF 10 290 000		10 290 000						
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-01.11.30*	CHF 6 995 000		240 000	6 755 000	6 234 865	0.12	1 500 000		
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 9 840 000		320 000	9 520 000	9 153 480	0.18	200 000		
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.50000% 15-20.09.30*	CHF 6 735 000	210 000	220 000	6 725 000	6 163 463	0.12			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 16-11.02.28*	CHF 2 420 000	520 000		2 940 000	2 755 368	0.05			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF 43 015 000	410 000	1 380 000	42 045 000	36 368 925	0.70	1 300 000		

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 16-30.03.34*	CHF 3 910 000			3 910 000	3 411 866	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.05000% 16-06.11.26*	CHF 9 860 000	230 000	320 000	9 770 000	9 268 799	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.30000% 16-06.06.31*	CHF 28 735 000	700 000	920 000	28 515 000	25 472 450	0.49	
PFANDBRIEFZENTR SCHWEIZ KANALBANK-REG-S 0.12500% 16-02.09.31*	CHF 17 610 000	210 000	580 000	17 240 000	15 103 964	0.29	6 375 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF 8 185 000		280 000	7 905 000	7 749 272	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONALBN-REG-S 0.37500% 17-21.09.27*	CHF 2 905 000	700 000		3 605 000	3 417 540	0.07	700 000
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 17-20.02.32*	CHF 9 690 000		320 000	9 370 000	8 424 567	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 17-07.12.26*	CHF 4 225 000	250 000		4 475 000	4 287 498	0.08	1 225 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 17-12.10.29*	CHF 18 390 000	340 000	600 000	18 130 000	16 810 136	0.32	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 17-26.05.27*	CHF 5 170 000	440 000		5 610 000	5 312 670	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF 12 635 000		420 000	12 215 000	11 750 830	0.23	
PFANDBRIEFZENTR SCHWZ KANTNLBKEN-REG-S 0.37500% 17-24.07.28*	CHF 6 250 000		200 000	6 050 000	5 665 825	0.11	
PFANDBRIEFZENTR SCHWEIZ KANTNBKEN-REG-S 0.25000% 17-06.12.27*	CHF 3 090 000			3 090 000	2 906 763	0.06	2 500 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.05000% 18-15.02.33*	CHF 8 300 000	7 000 000	500 000	14 800 000	13 334 800	0.26	400 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF 11 180 000		360 000	10 820 000	10 154 570	0.20	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 18-21.06.33*	CHF 6 250 000	2 470 000	240 000	8 480 000	7 678 640	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF 34 335 000	220 000	5 940 000	28 615 000	28 094 207	0.54	775 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 18-08.03.29*	CHF 955 000	1 440 000		2 395 000	2 257 048	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.55000% 19-29.01.31*	CHF 3 105 000			3 105 000	2 842 628	0.05	1 325 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 26 150 000	220 000	5 680 000	20 690 000	19 148 595	0.37	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.70000% 19-04.03.39*	CHF 11 235 000	230 000	2 780 000	8 685 000	7 377 908	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 19-10.09.29*	CHF 3 870 000			3 870 000	3 530 601	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF 19 430 000	260 000	640 000	19 050 000	16 640 175	0.32	690 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF 9 860 000		320 000	9 540 000	8 299 800	0.16	200 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.03.32*	CHF 1 250 000			1 250 000	1 084 375	0.02	1 175 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF 7 980 000	460 000	260 000	8 180 000	6 106 370	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 20-23.04.32*	CHF 3 205 000	230 000		3 435 000	2 978 145	0.06	900 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF 5 725 000			5 725 000	4 229 630	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 20-12.06.40*	CHF 4 665 000			4 665 000	3 613 043	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-13.07.35*	CHF 3 845 000			3 845 000	3 181 738	0.06	
PFANDBRIEFZENTR SCHWEIZ KANTONBK-REG-S 0.12500% 20-03.09.35*	CHF 6 130 000			6 130 000	5 011 275	0.10	
PFANDBRIEFZENTR SCHWEIZ KNTNLBNKN-REG-S 0.05000% 20-06.10.43*	CHF 3 660 000			3 660 000	2 557 242	0.05	2 110 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.10000% 21-25.05.32*	CHF 5 455 000			5 455 000	4 707 665	0.09	5 405 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.20000% 21-12.06.35*	CHF 17 610 000	350 000	580 000	17 380 000	14 399 330	0.28	925 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 21-29.10.36*	CHF 13 205 000	850 000	440 000	13 615 000	11 177 915	0.22	200 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.10000% 22-18.04.28*	CHF 4 400 000			4 400 000	4 274 600	0.08	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.45000% 22-14.03.42*	CHF 12 765 000	230 000	3 320 000	9 675 000	9 100 305	0.18	1 800 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.70000% 22-27.07.32*	CHF 15 000 000		480 000	14 520 000	14 374 800	0.28	14 520 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.80000% 22-23.05.36*	CHF 8 500 000	330 000	280 000	8 550 000	8 511 525	0.16	2 670 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.85000% 22-02.04.37*	CHF 2 500 000			2 500 000	2 511 250	0.05	250 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.12500% 23-21.09.38*	CHF 6 000 000			6 000 000	6 234 000	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTBAN-REG-S 2.10000% 23-27.04.35*	CHF 2 500 000			2 500 000	2 568 750	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 2.35000% 23-17.11.37*	CHF 3 380 000	3 380 000					
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF 6 910 000		240 000	6 670 000	6 303 150	0.12	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.10000% 21-03.10.31*	CHF 2 200 000			2 200 000	1 920 160	0.04	505 000
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 0.25000% 21-21.04.36*	CHF 7 040 000		240 000	6 800 000	5 593 000	0.11	2 650 000
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-25.06.32*	CHF 11 005 000	270 000	360 000	10 915 000	9 408 730	0.18	
PFANDBRIEFZENTRALE DER SCHWEIZERI-REG-S 0.10000% 21-05.05.31*	CHF 500 000			500 000	439 900	0.01	
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.00000% 22-12.10.37*	CHF 7 920 000	500 000	280 000	8 140 000	7 317 860	0.14	200 000
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 2.35000% 22-17.11.37*	CHF 8 915 000			8 915 000	9 507 848	0.18	
PFANDBRIEFZENTRALE DER SC KANTONA-REG-S 1.85000% 23-22.09.33*	CHF 12 500 000			12 500 000	12 543 750	0.24	100 000
PFANDBRIEFZENTRALE DER SCHWEIZ-REG-S 1.85000% 23-26.11.38*	CHF 2 500 000			2 500 000	2 514 000	0.05	
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF 5 000 000			5 000 000	4 825 000	0.09	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF 3 520 000			3 520 000	3 116 960	0.06	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF 3 385 000			3 385 000	3 330 502	0.06	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF 12 535 000		12 535 000				
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF 3 785 000			3 785 000	3 618 460	0.07	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF 3 475 000			3 475 000	3 308 200	0.06	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF 1 405 000			1 405 000	1 199 168	0.02	920 000
PSP SWISS PROPERTY AG-REG-S 0.16000% 21-16.09.31*	CHF 2 200 000			2 200 000	1 831 500	0.04	
PSP SWISS PROPERTY AG-REG-S 2.00000% 23-01.07.26*	CHF 9 000 000	150 000		8 850 000	8 801 325	0.17	2 630 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF 2 800 000			2 800 000	2 833 600	0.05	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF 11 400 000	510 000	190 000	11 720 000	11 397 700	0.22	2 780 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF 1 100 000			1 100 000	980 650	0.02	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.35000% 18-16.02.24*	CHF 11 600 000	350 000	3 500 000	8 450 000	8 395 920	0.16	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.12500% 19-07.05.24*	CHF 250 000	250 000					
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF 5 500 000			5 500 000	5 324 000	0.10	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF 4 500 000	300 000		4 800 000	4 372 800	0.08	4 400 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF 900 000			900 000	790 650	0.02	700 000
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF 16 115 000	710 000	5 825 000	11 000 000	10 820 700	0.21	
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF 2 730 000	250 000		2 980 000	2 774 380	0.05	



Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF	5 790 000			5 790 000		5 616 300	0.11	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF	7 630 000		130 000	7 500 000		6 963 750	0.13	1 920 000
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	7 920 000		130 000	7 790 000		7 194 065	0.14	1 990 000
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	3 520 000	500 000		4 020 000		3 557 700	0.07	
SCHAFFHAUSER KANTONALBANK 0.37500% 15-16.02.27*	CHF	1 980 000			1 980 000		1 885 950	0.04	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF	400 000			400 000		375 800	0.01	
SCHWEIZER VERBAND DER RAIFFEISENBANKEN 0.40500% 21-28.09.29*	CHF	4 800 000			4 800 000		4 264 800	0.08	1 200 000
SCHWEIZERISCHE SUEDESTBAHN AG-REG-S 0.62500% 18-15.02.35*	CHF	3 345 000			3 345 000		2 930 220	0.06	
SCHWYZER KANTONALBANK-REG-S 0.25000% 15-04.03.27*	CHF	3 230 000			3 230 000		3 062 040	0.06	
SCHWYZER KANTONALBANK 0.25000% 16-19.02.26*	CHF	1 995 000			1 995 000		1 918 193	0.04	
SCHWYZER KANTONALBANK 0.10000% 16-25.10.28*	CHF	1 050 000			1 050 000		957 600	0.02	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF	2 155 000			2 155 000		2 073 110	0.04	
SERVICES INDUSTRIELS DE GENEVE-REG-S 1.25000% 15-30.06.25*	CHF	100 000			100 000		98 250	0.00	
SGS SA 0.25000% 15-08.05.23*	CHF		250 000	250 000					
SGS SA-REG-S 0.55000% 17-03.03.26*	CHF	6 955 000	175 000	120 000	7 010 000		6 764 650	0.13	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF	3 270 000			3 270 000		3 021 480	0.06	3 025 000
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	1 990 000	700 000		2 690 000		2 599 885	0.05	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF	1 670 000	700 000		2 370 000		2 275 200	0.04	
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	5 000 000	500 000		5 500 000		5 381 750	0.10	
SGS SA-REG-S 1.75000% 14-27.02.24*	CHF	4 740 000		4 740 000					
SIKA AG-REG-S 0.60000% 18-27.03.26*	CHF	2 025 000	250 000		2 275 000		2 211 300	0.04	435 000
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	4 195 000			4 195 000		4 150 953	0.08	
SIKA AG-REG-S 1.12500% 18-12.07.28*	CHF	2 465 000			2 465 000		2 382 423	0.05	
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	3 385 000	250 000		3 635 000		3 280 588	0.06	3 210 000
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	5 500 000			5 500 000		5 145 250	0.10	
SOLOTHURN, CANTON OF-REG-S 1.00000% 15-20.02.45*	CHF	100 000			100 000		86 600	0.00	55 000
SOLOTHURN, CANTON OF 0.50000% 15-16.10.30*	CHF	5 635 000			5 635 000		5 203 923	0.10	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	5 855 000			5 855 000		5 532 975	0.11	4 480 000
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	2 190 000			2 190 000		2 093 640	0.04	
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	4 455 000	360 000		4 815 000		4 562 213	0.09	
SPITAL LIMMATTAL 0.55000% 15-15.05.25*	CHF	3 430 000			3 430 000		3 333 960	0.06	425 000
ST GALLEN, CANTON OF 1.75000% 13-18.07.28*	CHF	100 000			100 000		101 250	0.00	
ST GALLEN, CANTON OF 2.00000% 13-16.07.38*	CHF	5 915 000		1 915 000	4 000 000		4 132 000	0.08	
ST GALLEN, CITY ON 1.62500% 11-10.11.25*	CHF	3 345 000	625 000		3 970 000		3 960 075	0.08	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	4 290 000			4 290 000		4 219 215	0.08	480 000
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	12 385 000		200 000	12 185 000		11 910 838	0.23	
ST GALLER KANTONALBANK 0.62500% 17-23.01.32*	CHF	410 000	860 000		1 270 000		1 142 365	0.02	
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	12 890 000	2 150 000	250 000	14 790 000		10 774 515	0.21	3 000 000
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	3 385 000			3 385 000		2 787 548	0.05	85 000
ST GALLER KANTONALBANK AG 1.40000% 22-21.06.30*	CHF		250 000		250 000		242 250	0.00	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	6 760 000	450 000	120 000	7 090 000		6 735 500	0.13	
STIFTUNG KANTONSSPITAL GRAUBUENDE-REG-S 0.15000% 21-08.07.30*	CHF	1 540 000			1 540 000		1 349 810	0.03	
STRAUMANN HOLDING AG-REG-S 1.00000% 20-03.10.23*	CHF		500 000	500 000					
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	1 140 000			1 140 000		1 105 800	0.02	
SULZER AG 0.87500% 16-10.07.26*	CHF		500 000		500 000		484 000	0.01	275 000
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	540 000		540 000					
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	6 400 000		2 500 000	3 900 000		3 863 340	0.07	1 065 000
SWISS LIFE HOLDING AG 1.87500% 13-21.06.23*	CHF		750 000	750 000					
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	2 980 000			2 980 000		2 973 146	0.06	590 000
SWISS PRIME SITE FINANCE AG-REG-S 0.50000% 16-03.11.25*	CHF	4 195 000			4 195 000		4 052 370	0.08	2 695 000
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	3 580 000			3 580 000		3 458 280	0.07	2 640 000
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	2 345 000		1 345 000	1 000 000		990 700	0.02	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	7 140 000	4 000 000	180 000	10 960 000		10 554 480	0.20	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	1 985 000	260 000		2 245 000		1 892 535	0.04	300 000
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	3 140 000			3 140 000		2 811 870	0.05	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	3 960 000			3 960 000		3 633 300	0.07	2 290 000
SWISS REINSURANCE CO LTD-REG-S 1.00000% 14-17.09.24*	CHF	4 180 000		1 180 000	3 000 000		2 973 900	0.06	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	7 700 000	250 000	130 000	7 820 000		7 346 890	0.14	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	5 590 000	750 000	110 000	6 230 000		5 345 340	0.10	2 330 000
SWISSCOM AG-REG-S 0.37500% 16-15.12.27*	CHF	940 000		940 000					
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	3 705 000			3 705 000		3 527 160	0.07	
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	30 000	1 000 000		1 030 000		921 850	0.02	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	3 815 000	250 000		4 065 000		3 792 645	0.07	415 000
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	1 580 000			1 580 000		1 499 420	0.03	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	1 380 000			1 380 000		1 180 590	0.02	1 100 000
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF	8 685 000		140 000	8 545 000		8 476 640	0.16	2 845 000
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	1 580 000			1 580 000		1 550 770	0.03	70 000
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	1 950 000			1 950 000		1 764 750	0.03	
SWISSGRID AG-REG-S 0.62500% 15-25.02.30*	CHF	250 000	470 000		720 000		655 920	0.01	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	3 785 000			3 785 000		3 200 218	0.06	2 355 000
SWISSGRID AG-REG-S 0.15000% 20-30.06.34*	CHF	3 785 000			3 785 000		3 026 108	0.06	1 200 000

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SWISSGRID AG-REG-S 0.125000% 20-30.06.36*	CHF	2 465 000	500 000		2 965 000	2 231 163	0.04	
SWISSGRID AG-REG-S 0.050000% 21-30.06.33*	CHF		250 000		250 000	202 250	0.00	
SWISSGRID AG-REG-S 0.200000% 21-29.06.40*	CHF	3 520 000			3 520 000	2 458 720	0.05	
SWISSGRID AG-REG-S 1.625000% 13-30.01.25*	CHF	6 910 000		120 000	6 790 000	6 758 087	0.13	
SWITZERLAND 2.500000% 06-08.03.36*	CHF	46 296 000	8 873 000	870 000	54 299 000	63 024 849	1.22	46 311 997
SWITZERLAND 3.250000% 07-27.06.27*	CHF	35 197 000	1 703 000	590 000	36 310 000	39 116 763	0.76	35 440 000
SWITZERLAND 3.500000%-REG-S 03-08.04.33*	CHF	45 562 000	6 041 000	820 000	50 783 000	61 777 520	1.19	28 703 000
SWITZERLAND 4.000000% 98-08.04.28*	CHF	70 369 000	3 424 000	10 000 000	63 793 000	72 022 297	1.39	21 941 000
SWITZERLAND 4.000000% 99-06.01.49*	CHF	33 393 000	3 514 000	580 000	36 327 000	59 539 953	1.15	30 290 000
SWITZERLAND-REG-S 0.500000% 15-27.05.30*	CHF	37 752 000	11 761 000	780 000	48 733 000	47 061 458	0.91	40 850 000
SWITZERLAND-REG-S 0.500000% 16-30.05.58*	CHF	29 895 000	560 000	480 000	29 975 000	25 083 080	0.48	29 889 000
SWITZERLAND-REG-S 0.500000% 17-24.05.55*	CHF	20 810 000	3 828 000	390 000	24 248 000	20 368 320	0.39	
SWITZERLAND-REG-S 0.500000% 17-28.06.45*	CHF	35 380 000	10 817 000	730 000	45 467 000	40 065 520	0.77	
SWITZERLAND-REG-S 0.500000% 18-27.06.32*	CHF	40 454 000	4 655 000	710 000	44 399 000	42 321 127	0.82	44 399 000
SWITZERLAND-REG-S 0.250000% 21-23.06.35*	CHF	12 185 000	10 390 000	370 000	22 205 000	20 119 951	0.39	18 695 000
SWITZERLAND-REG-S 0.500000% 23-27.05.30*	CHF		6 000 000	6 000 000				
SWITZERLAND-REG-S 0.250000% 23-23.06.35*	CHF		6 000 000	6 000 000				
SWITZERLAND-REG-S 0.500000% 23-28.06.45*	CHF		5 000 000	5 000 000				
SWITZERLAND-REG-S 1.500000% 12-30.04.42*	CHF	57 745 000	4 726 000	1 000 000	61 471 000	65 319 085	1.26	44 110 000
SWITZERLAND-REG-S 1.250000% 12-11.06.24*	CHF	19 970 000	3 035 000	23 005 000				
SWITZERLAND-REG-S 1.250000% 12-27.06.37*	CHF	46 435 000	1 610 000	760 000	47 285 000	48 126 673	0.93	33 986 000
SWITZERLAND-REG-S 1.500000% 13-24.07.25*	CHF	14 870 000	1 653 000	260 000	16 263 000	16 334 557	0.32	8 763 000
SWITZERLAND-REG-S 1.250000% 14-28.05.26*	CHF	28 848 000	2 250 000	490 000	30 608 000	30 693 702	0.59	30 608 000
SWITZERLAND-REG-S 1.500000% 22-26.10.38*	CHF		15 400 000	240 000	15 160 000	15 948 320	0.31	4 154 000
SWITZERLAND-REG-S 1.500000% 23-26.10.38*	CHF		15 000 000	15 000 000				
SWITZERLAND-REG-S 2.250000% 11-22.06.31*	CHF	36 843 000	10 081 000	740 000	46 184 000	50 243 574	0.97	39 545 000
SWITZERLAND-REG-S 2.000000% 14-25.06.64*	CHF	25 320 000	12 580 000	600 000	37 300 000	50 037 950	0.97	37 184 000
SWITZERLAND-REG-S 2.000000% 22-25.06.64*	CHF		11 800 000	11 800 000				
SWITZERLAND-REG-S 2.500000% 23-08.03.36*	CHF		5 000 000	5 000 000				
SWITZERLAND-REG-S 4.000000% 23-06.01.49*	CHF		1 000 000	1 000 000				
SYNGENTA FINANCE AG-REG-S 0.125000% 20-09.12.22*	CHF	10 250 000		10 250 000				
SYNGENTA FINANCE AG-REG-S 0.700000% 20-09.12.26*	CHF	8 250 000			8 250 000	7 771 500	0.15	1 495 000
SYNGENTA FINANCE AG-REG-S 1.250000% 20-16.10.23*	CHF	1 000 000			1 000 000	999 200	0.02	
SYNGENTA FINANCE AG-REG-S 0.625000% 21-30.08.24*	CHF	5 000 000			5 000 000	4 908 000	0.09	
TESSIN, CANTON OF -REG-S 0.010000% 17-22.12.25*	CHF		900 000		900 000	867 600	0.02	
TESSIN, CANTON OF 2.125000% 10-24.11.34*	CHF	3 480 000			3 480 000	3 605 280	0.07	2 480 000
TESSIN, CANTON OF-REG-S 1.250000% 12-11.06.27*	CHF	1 175 000			1 175 000	1 157 963	0.02	250 000
TESSIN, CANTON OF-REG-S 1.800000% 13-15.05.43*	CHF	12 370 000		200 000	12 170 000	12 194 340	0.24	5 800 000
THURGAUER KANTONALBANK 1.500000% 13-04.03.27*	CHF	260 000			260 000	256 880	0.00	
THURGAUER KANTONALBANK 1.750000% 13-30.09.24*	CHF	6 830 000		6 830 000				
THURGAUER KANTONALBANK 0.700000% 18-22.03.30*	CHF	790 000			790 000	732 725	0.01	
THURGAUER KANTONALBANK 0.125000% 21-21.05.32*	CHF	2 860 000	300 000		3 160 000	2 720 760	0.05	
TICINO, CANTON OF-REG-S 1.625000% 22-19.09.30*	CHF		500 000		500 000	496 750	0.01	
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.900000% 15-21.05.35*	CHF	1 080 000			1 080 000	961 200	0.02	
UBS GROUP AG 0.375000% 21-24.08.29*	CHF	2 600 000			2 600 000	2 311 400	0.04	1 400 000
UBS GROUP AG-REG-S 0.625000% 17-18.05.24*	CHF	10 600 000	200 000	10 800 000				
UBS GROUP AG-REG-S 1.250000% 16-23.02.26*	CHF	3 200 000	200 000		3 400 000	3 328 600	0.06	2 400 000
UNION BANCAIRE PRIVEE UBPA-REG-S 0.200000% 21-15.12.26*	CHF	5 280 000	250 000		5 530 000	5 198 200	0.10	
URNER KANTONALBANK-REG-S 0.125000% 16-27.11.26*	CHF	150 000			150 000	141 975	0.00	
VALIANT BANK AG-REG-S 0.375000% 17-06.12.27*	CHF	1 910 000	210 000		2 120 000	1 984 320	0.04	1 250 000
VALIANT BANK AG-REG-S 0.125000% 19-04.12.34*	CHF	22 010 000	430 000	360 000	22 080 000	17 630 880	0.34	2 500 000
VALIANT BANK AG-REG-S 0.100000% 21-07.05.31*	CHF	14 965 000	250 000	250 000	14 965 000	12 959 690	0.25	
VALIANT BANK AG-REG-S 0.100000% 21-29.11.30*	CHF	16 285 000		270 000	16 015 000	14 045 155	0.27	200 000
VAUD, CANTON OF-REG-S 2.000000% 13-24.10.33*	CHF	11 505 000		1 505 000	10 000 000	10 300 000	0.20	400 000
VP BANK AG-REG-S 0.600000% 19-29.11.29*	CHF	2 200 000			2 200 000	1 958 000	0.04	
VP BANK AG-REG-S 0.875000% 15-07.10.24*	CHF	4 885 000			4 885 000	4 823 449	0.09	
WALLISER KANTONALBANK 0.400000% 15-15.09.25*	CHF	1 580 000			1 580 000	1 536 550	0.03	
WALLISER KANTONALBANK-REG-S 0.200000% 16-19.08.24*	CHF	2 310 000		2 310 000				
WALLISER KANTONALBANK-REG-S 0.200000% 17-02.02.26*	CHF	3 545 000			3 545 000	3 410 290	0.07	125 000
WALLISER KANTONALBANK-REG-S 0.350000% 18-07.09.27*	CHF	14 350 000	270 000	230 000	14 390 000	13 540 990	0.26	
WALLISER KANTONALBANK-REG-S 0.300000% 19-01.02.27*	CHF		500 000		500 000	474 000	0.01	500 000
WALLISER KANTONALBANK-REG-S 0.150000% 20-05.10.32*	CHF	7 075 000		120 000	6 955 000	5 883 930	0.11	1 030 000
WALLISER KANTONALBANK-REG-S 0.100000% 21-18.04.31*	CHF	6 160 000			6 160 000	5 365 360	0.10	
WALLISER KANTONALBANK-REG-S 0.125000% 21-15.09.33*	CHF		650 000		650 000	537 550	0.01	110 000
WALLISER KANTONALBANK-REG-S 0.300000% 22-07.02.30*	CHF		500 000		500 000	451 101	0.01	
WALLISER KANTONALBANK 1.800000% 23-29.08.29*	CHF		1 250 000		1 250 000	1 245 625	0.02	
WASSERWERKE ZUG AG-REG-S 0.200000% 21-29.09.33*	CHF	760 000	1 140 000		1 900 000	1 567 500	0.03	
WINTERTHUR, CITY OF 1.875000% 12-20.04.37*	CHF	6 330 000		110 000	6 220 000	6 176 460	0.12	
WINTERTHUR, CITY OF 0.300000% 15-10.12.27*	CHF		130 000		130 000	122 330	0.00	50 000

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
WINTERTHUR, CITY OF-REG-S 1.50000% 13-24.01.36*	CHF	3 210 000		1 210 000	2 000 000	1 914 000	0.04		
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF	2 685 000			2 685 000	2 811 195	0.05		
WINTERTHUR, CITY OF-REG-S 0.15000% 18-26.03.25*	CHF	500 000	520 000		1 020 000	995 316	0.02		
WINTERTHUR, CITY OF-REG-S 0.10000% 19-20.03.28*	CHF		250 000		250 000	232 875	0.00		
ZUERCHER KANTONALBANK 2.00000% 10-08.09.25*	CHF	11 655 000	5 000 000	270 000	16 385 000	16 434 155	0.32		
ZUERCHER KANTONALBANK 2.00000% 10-30.11.34*	CHF	2 890 000			2 890 000	2 898 670	0.06		
ZUERCHER KANTONALBANK 2.37500% 11-29.03.23*	CHF	175 000		175 000					
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	4 240 000			4 240 000	4 424 440	0.09		
ZUERCHER KANTONALBANK 1.62500% 12-12.04.27*	CHF	1 040 000			1 040 000	1 032 200	0.02		
ZUERCHER KANTONALBANK-REG-S 1.12500% 13-29.01.24*	CHF	15 830 000		15 830 000					
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	7 615 000	340 000	130 000	7 825 000	7 238 125	0.14		
ZUERCHER KANTONALBANK-REG-S 0.12500% 16-13.05.26*	CHF	7 660 000	270 000	130 000	7 800 000	7 476 300	0.14		
ZUERCHER KANTONALBANK-REG-S 0.02000% 16-16.08.27*	CHF	6 355 000		110 000	6 245 000	5 826 585	0.11		
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	16 500 000	340 000	270 000	16 570 000	15 675 220	0.30		
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF	7 820 000		130 000	7 690 000	7 417 005	0.14		
ZUERCHER KANTONALBANK-REG-S 0.30000% 18-25.01.28*	CHF	12 230 000		200 000	12 030 000	11 272 110	0.22		
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	7 675 000		130 000	7 545 000	7 352 603	0.14		
ZUERCHER KANTONALBANK-REG-S 0.15000% 19-25.01.27*	CHF	5 765 000			5 765 000	5 453 690	0.11	265 000	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	1 760 000			1 760 000	1 595 440	0.03		
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	8 805 000	550 000	150 000	9 205 000	8 040 568	0.16		
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	2 550 000			2 550 000	2 147 100	0.04		
ZUERICH, CANTON OF-REG-S 1.00000% 12-03.12.25*	CHF	1 580 000	850 000		2 430 000	2 399 625	0.05	400 000	
ZUERICH, CANTON OF-REG-S 1.25000% 12-03.12.32*	CHF	1 010 000	600 000		1 610 000	1 562 505	0.03		
ZUERICH, CANTON OF-REG-S 1.25000% 14-07.03.24*	CHF	725 000		725 000					
ZUERICH, CANTON OF-REG-S 1.00000% 14-06.10.27*	CHF	2 110 000	500 000		2 610 000	2 555 190	0.05		
ZUERICH, CANTON OF-REG-S 0.10000% 20-23.06.45*	CHF	4 585 000			4 585 000	3 250 765	0.06	3 785 000	
ZUERICH, CITY OF 2.37500% 11-21.02.24*	CHF	2 780 000		2 780 000					
ZUERICH, CITY OF 2.55000% 06-10.03.36*	CHF	15 390 000		2 390 000	13 000 000	14 163 500	0.27		
ZUERICH, CITY OF 2.62500% 11-10.06.38*	CHF	160 000			160 000	177 600	0.00		
ZUERICH, CITY OF-REG-S 2.75000% 05-14.02.25*	CHF	4 005 000			4 005 000	4 059 068	0.08		
ZUERICH, CITY OF-REG-S 1.50000% 12-12.04.32*	CHF		650 000		650 000	642 200	0.01		
ZUERICH, CITY OF-REG-S 1.62500% 13-26.09.24*	CHF	3 310 000			3 310 000	3 310 000	0.06		
ZUERICH, CITY OF-REG-S 1.00000% 14-30.03.27*	CHF		900 000		900 000	881 100	0.02		
ZUERICH, CITY OF-REG-S 0.95000% 18-19.12.42*	CHF	1 140 000	900 000		2 040 000	1 781 940	0.03		
ZUERICH, CITY OF-REG-S 0.25000% 21-24.11.51*	CHF	2 200 000			2 200 000	1 504 800	0.03		
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	1 450 000			1 450 000	1 388 375	0.03		
ZUG ESTATES HOLDING AG-REG-S 0.75000% 22-17.04.29*	CHF	1 990 000			1 990 000	1 814 880	0.04	895 000	
ZUGER KANTONALBANK 0.50000% 15-03.03.27*	CHF	6 865 000		110 000	6 755 000	6 467 913	0.13		
ZUGER KANTONALBANK 0.12500% 19-03.12.29*	CHF	3 785 000	260 000		4 045 000	3 640 500	0.07		
ZUGER KANTONALBANK 1.50000% 12-05.06.37*	CHF	100 000			100 000	94 850	0.00		
ZUGER KANTONALBANK AG 1.50000% 11-28.11.23*	CHF	4 225 000		4 225 000					
ZUGER KANTONALBANK AG 1.50000% 12-20.11.37*	CHF	3 650 000			3 650 000	3 445 600	0.07	200 000	
ZUGER KANTONALBANK AG 0.37500% 16-15.12.27*	CHF	320 000			320 000	300 960	0.01		
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	3 915 000	250 000		4 165 000	3 698 520	0.07	800 000	
ZUGER KANTONALBANK AG 0.10000% 20-14.10.31*	CHF	2 780 000			2 780 000	2 400 530	0.05	1 000 000	
ZURICH INSURANCE CO-REG-S 1.50000% 14-22.07.26*	CHF	4 870 000			4 870 000	4 823 735	0.09	285 000	
ZURICH INSURANCE CO-REG-S 0.50000% 18-18.12.24*	CHF		560 000		560 000	550 480	0.01		
ZURICH INSURANCE CO-REG-S 1.00000% 18-30.10.28*	CHF	1 085 000	1 000 000		2 085 000	1 998 473	0.04		
ZURICH INSURANCE CO-REG-S 0.75000% 19-22.10.27*	CHF		1 090 000		1 090 000	1 043 675	0.02	20 000	
ZURICH, CITY OF-REG-S 0.12500% 20-20.04.28*	CHF	400 000			400 000	372 800	0.01		
<b>TOTAL CHF</b>						<b>3 927 339 779</b>	<b>75.90</b>		
<b>Total Bonds, fixed rate</b>						<b>3 927 339 779</b>	<b>75.90</b>		

### Bonds, zero coupon

#### CHF

AARGAUISCHE KANTONALBANK-REG-S 0.00000% 19-17.09.29*	CHF	4 665 000			4 665 000	4 179 840	0.08	100 000
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	3 000 000			3 000 000	2 909 400	0.06	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	4 225 000			4 225 000	3 992 625	0.08	100 000
BALOISE HOLDING-REG-S 0.00000% 19-25.09.29*	CHF	300 000	500 000		800 000	708 000	0.01	
BASEL-STADT, CANTON OF 0.00000% 16-04.09.26*	CHF	3 765 000			3 765 000	3 595 575	0.07	
BASEL-STADT, CANTON OF 0.00000% 16-05.09.29*	CHF	700 000	400 000		1 100 000	1 003 200	0.02	
BASEL-STADT, CANTON OF 0.00000% 17-22.11.24*	CHF	2 025 000			2 025 000	1 986 525	0.04	
BASEL-STADT, CANTON OF-REG-S 0.00000% 18-24.09.25*	CHF	2 990 000			2 990 000	2 894 320	0.06	735 000
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	14 820 000	300 000	1 820 000	13 300 000	10 799 600	0.21	1 000 000
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	12 210 000	2 240 000		14 450 000	12 701 550	0.25	
EUROFIMA EUROPEAN RAILROADMAT FIN CO 0.00000% 21-22.12.31*	CHF	4 225 000			4 225 000	3 673 638	0.07	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF	12 000 000		200 000	11 800 000	10 443 000	0.20	3 300 000

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	8 000 000		130 000	7 870 000	6 815 420	0.13	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	13 590 000		220 000	13 370 000	7 447 090	0.14	
GENEVA, CANTON OF-REG-S 0.00000% 19-26.05.28*	CHF	1 635 000			1 635 000	1 516 463	0.03	200 000
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF	4 800 000			4 800 000	4 286 400	0.08	
GLARNER KANTONALBANK-REG-S 0.00000% 20-06.09.28*	CHF	11 320 000		190 000	11 130 000	10 161 690	0.20	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.00000% 19-27.09.29*	CHF		200 000		200 000	175 800	0.00	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	17 745 000		290 000	17 455 000	15 953 870	0.31	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	965 000		965 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	24 205 000	1 815 000	820 000	25 200 000	16 115 400	0.31	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-06.04.27*	CHF	24 395 000	380 000	800 000	23 975 000	22 560 475	0.44	2 535 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	3 475 000			3 475 000	3 219 588	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	8 140 000		280 000	7 860 000	5 322 792	0.10	2 800 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 21-17.11.27*	CHF		530 000		530 000	493 112	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-14.06.24*	CHF	1 760 000		1 760 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-27.01.27*	CHF	18 990 000	250 000	620 000	18 620 000	17 569 832	0.34	
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 16-02.10.26*	CHF	10 300 000	260 000	340 000	10 220 000	9 709 000	0.19	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-10.09.37*	CHF	2 435 000			2 435 000	1 894 430	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	18 750 000	300 000	600 000	18 450 000	16 143 750	0.31	665 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-21.06.28*	CHF	400 000			400 000	368 600	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	1 055 000			1 055 000	941 166	0.02	65 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 21-05.02.29*	CHF	9 685 000		320 000	9 365 000	8 531 515	0.16	3 600 000
PFANDBRIEFZENTR SCHWEIZ KANT BK-REG-S 0.00000% 21-18.03.33*	CHF	5 280 000			5 280 000	4 453 680	0.09	1 160 000
PFANDBRIEFZENTR SCHWEIZ KANTONLBK-REG-S 0.00000% 21-15.02.36*	CHF	37 320 000	810 000	1 200 000	36 930 000	29 451 675	0.57	900 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 0.00000% 21-13.03.28*	CHF	3 520 000			3 520 000	3 263 040	0.06	
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 20-19.07.30*	CHF	5 650 000			5 650 000	5 008 725	0.10	250 000
PFANDBRIEFZENTRALE DER SCHWEIZER-REG-S 0.00000% 21-25.07.31*	CHF	4 400 000			4 400 000	3 825 800	0.07	
PSP SWISS PROPERTY AG 0.00000% 16-01.09.23*	CHF	2 915 000		2 915 000				
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	3 035 000			3 035 000	2 617 688	0.05	1 145 000
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF		100 000		100 000	89 800	0.00	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	4 920 000			4 920 000	3 249 660	0.06	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	8 205 000		140 000	8 065 000	7 347 215	0.14	
SWISSGRID AG-REG-S 0.00000% 21-30.06.26*	CHF		130 000		130 000	123 370	0.00	
SWITZERLAND-REG-S 0.00000% 16-22.06.29*	CHF	35 920 000	7 205 000	680 000	42 445 000	39 987 435	0.77	33 774 000
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	20 250 000	7 573 000	440 000	27 383 000	24 340 749	0.47	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	27 945 000	3 475 000	500 000	30 920 000	25 876 948	0.50	1 530 000
SWITZERLAND-REG-S 0.00000% 23-26.06.34*	CHF		5 000 000	5 000 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	4 840 000			4 840 000	4 319 700	0.08	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	9 505 000		160 000	9 345 000	8 966 528	0.17	100 000
VALIANT BANK AG-REG-S 0.00000% 21-20.01.26*	CHF	7 125 000		120 000	7 005 000	6 693 278	0.13	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	8 625 000	210 000	140 000	8 695 000	7 838 543	0.15	
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF	4 205 000			4 205 000	3 725 630	0.07	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	5 215 000			5 215 000	4 357 133	0.08	4 615 000
ZUERICH, CANTON OF 0.00000% 18-27.06.25*	CHF		200 000		200 000	194 800	0.00	200 000
ZUERICH, CITY OF-REG-S 0.00000% 20-26.10.60*	CHF	2 905 000			2 905 000	1 600 655	0.03	
<b>TOTAL CHF</b>						<b>395 445 713</b>	<b>7.64</b>	
<b>Total Bonds, zero coupon</b>						<b>395 445 713</b>	<b>7.64</b>	
<b>Total Securities traded on an exchange</b>						<b>5 103 918 847</b>	<b>98.64</b>	

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

### Investment certificates, open end

#### Switzerland

UBS (CH) INST FUND-BONDS CHF INLAND CORPORATE PASSIVE II UX**	CHF	5			5	543 112	0.01	
<b>TOTAL Switzerland</b>						<b>543 112</b>	<b>0.01</b>	
<b>Total Investment certificates, open end</b>						<b>543 112</b>	<b>0.01</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Asset Backed Securities, fixed rate</b>							
<b>CHF</b>							
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33**	CHF	2 500 000		2 500 000	2 506 956	0.05	
<b>TOTAL CHF</b>					<b>2 506 956</b>	<b>0.05</b>	
<b>Total Asset Backed Securities, fixed rate</b>					<b>2 506 956</b>	<b>0.05</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>3 050 068</b>	<b>0.06</b>	
<b>Total securities and similar instruments</b>					<b>5 106 968 915</b>	<b>98.70</b>	
(thereof in lending					916 540 338	17.71)	
Bank deposits at sight					36 097 706	0.70	
Other assets					31 101 785	0.60	
<b>Total fund assets</b>					<b>5 174 168 406</b>	<b>100.00</b>	
Short-term bank liabilities					-17 689 810		
Other liabilities					-46 908		
<b>Net fund assets</b>					<b>5 156 431 688</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	5 103 918 847	98.64
Investments valuation based on market-observed parameters	3 050 068	0.06
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>5 106 968 915</b>	<b>98.70</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*  
– *Bonds CHF Inland Passive Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 51 406 723.57 were deposited which corresponds to 49 645.3080 units.

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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	0.14%
Class I-A1	0.18%
Class I-A3	0.14%
Class I-B	0.05%
Class I-X	0.00%
Class W	0.17%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund – Equities Europe Passive

Category Other Funds for Traditional Investments  
Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		406 182 401.57	1 034 355 956.69	1 520 306 457.20
<b>Class I-A1</b>	<b>CH0015798637</b>			
Net asset value per unit in CHF		1 225.88	1 010.79	1 299.02
Number of units outstanding		8 729.4110	31 541.8530	37 223.6700
<b>Class I-B</b>	<b>CH0015799569</b>			
Net asset value per unit in CHF		1 157.23	953.17	1 223.55
Number of units outstanding		14 608.2060	9 310.3660	40 348.6360
<b>Class I-X</b>	<b>CH0015799643</b>			
Net asset value per unit in CHF		1 320.69	1 087.49	1 395.47
Number of units outstanding		259 702.4940	903 652.0730	951 207.1610
<b>Class (EUR) I-X</b>	<b>CH0295355579</b>			
Net asset value per unit in EUR		1 494.69	1 236.24	1 414.81
Number of units outstanding		17 803.9590	4 552.6150	59 158.8090
<b>Class W</b>	<b>CH0356496742</b>			
Net asset value per unit in CHF		123.56	101.87	130.95
Number of units outstanding		79 430.3720	53 639.0450	36 004.7110

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	22.4%	-22.1%	32.1%
Class I-B	CHF	22.6%	-22.0%	32.3%
Class I-X	CHF	22.6%	-21.9%	32.4%
Class (EUR) I-X	EUR	22.1%	-12.5%	31.9%
Class W	CHF	22.4%	-22.1%	32.1%
Benchmark:				
MSCI Europe ex Switzerland (net div. reinv.)	CHF	22.2%	-22.2%	31.8%
MSCI Europe ex Switzerland (net div. reinv.)	EUR	21.6%	-12.8%	31.3%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### The positions in % of total assets

UBS (Lux) Institutional Fund – Equities Europe (ex UK ex Switzerland) Passive	71.22
UBS (CH) Investment Fund – Equities UK Passive	27.49
<b>TOTAL</b>	<b>98.71</b>

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

### Breakdown by sectors in % of total assets

Investment funds	98.71
<b>TOTAL</b>	<b>98.71</b>

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	207 128.37	14 184 880.77
Securities		
– Shares and other equity instruments	1.49	1.49
– Units of other collective investment schemes	408 085 877.85	1 033 867 188.93
Other assets	5 131 180.93	6 637 951.12
<b>Total fund assets</b>	<b>413 424 188.64</b>	<b>1 054 690 022.31</b>
Loans	-713 584.07	-14 856 865.01
Other liabilities	-6 528 203.00	-5 477 200.61
<b>Net fund assets</b>	<b>406 182 401.57</b>	<b>1 034 355 956.69</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	7.50	0.00
Negative interest	-877.89	-923.09
Income from securities		
– from units of other collective investment schemes	17 019 628.85	33 704 894.80
Purchase of current net income on issue of units	816 495.40	469 565.58
<b>TOTAL income</b>	<b>17 835 253.86</b>	<b>34 173 537.29</b>
<b>Expenses</b>		
Interest payable	-92 765.79	-47 541.85
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-30 971.55	-92 963.53
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-7 160.82	-17 171.73
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 (EUR) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-16 935.72	-12 017.01
Compensation of the class action processing	-3 467.24	-1 967.54
Other expenses	-30 328.21	-21 337.73
Payment of current net income on redemption of units	-956 927.69	-796 548.99
<b>TOTAL expenses</b>	<b>-1 159 380.82</b>	<b>-1 010 372.18</b>
<b>Net income</b>	<b>16 675 873.04</b>	<b>33 163 165.11</b>
Realized capital gains and losses	-25 851 202.49	-3 179 759.97
<b>Realized result</b>	<b>-9 175 329.45</b>	<b>29 983 405.14</b>
Unrealized capital gains and losses	169 019 787.67	-321 649 036.11
<b>Total result</b>	<b>159 844 458.22</b>	<b>-291 665 630.97</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	16 675 873.04	33 163 165.11
<b>Available for distribution</b>	<b>16 675 873.04</b>	<b>33 163 165.11</b>
Less federal withholding tax	-5 836 555.56	-11 607 107.79
Net income retained for reinvestment	-10 839 317.48	-21 556 057.32
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 034 355 956.69	1 520 306 457.20
Paid federal withholding tax	-3 764 060.63	-2 326 204.88
Balance of unit movements	-784 253 952.71	-191 958 664.66
Total result	159 844 458.22	-291 665 630.97
<b>Net fund assets at the end of the reporting period</b>	<b>406 182 401.57</b>	<b>1 034 355 956.69</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	31 541.8530	37 223.6700
Units issued	362.4760	315.4650
Units redeemed	-23 174.9180	-5 997.2820
<b>Situation at the end of the period</b>	<b>8 729.4110</b>	<b>31 541.8530</b>
Difference between units issued and units redeemed	-22 812.4420	-5 681.8170
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	9 310.3660	40 348.6360
Units issued	6 730.2820	2 490.2160
Units redeemed	-1 432.4420	-33 528.4860
<b>Situation at the end of the period</b>	<b>14 608.2060</b>	<b>9 310.3660</b>
Difference between units issued and units redeemed	5 297.8400	-31 038.2700
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	903 652.0730	951 207.1610
Units issued	17 026.2690	35 839.9460
Units redeemed	-660 975.8480	-83 395.0340
<b>Situation at the end of the period</b>	<b>259 702.4940</b>	<b>903 652.0730</b>
Difference between units issued and units redeemed	-643 949.5790	-47 555.0880
<b>Class (EUR) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 552.6150	59 158.8090
Units issued	13 311.9190	153.7150
Units redeemed	-60.5750	-54 759.9090
<b>Situation at the end of the period</b>	<b>17 803.9590</b>	<b>4 552.6150</b>
Difference between units issued and units redeemed	13 251.3440	-54 606.1940
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	53 639.0450	36 004.7110
Units issued	31 428.0340	23 370.9050
Units redeemed	-5 636.7070	-5 736.5710
<b>Situation at the end of the period</b>	<b>79 430.3720</b>	<b>53 639.0450</b>
Difference between units issued and units redeemed	25 791.3270	17 634.3340

## Net income retained for reinvestment (accumulation)

<b>Class I-A1</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>47.864</b>
Less federal withholding tax	CHF	-16.752
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>31.112</b>
<b>Class I-B</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>47.069</b>
Less federal withholding tax	CHF	-16.474
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>30.595</b>
<b>Class I-X</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>54.392</b>
Less federal withholding tax	CHF	-19.037
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>35.355</b>
<b>Class (EUR) I-X</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>EUR</b>	<b>61.557</b>
Less federal withholding tax	EUR	-21.545
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>40.012</b>
<b>Class W</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>4.824</b>
Less federal withholding tax	CHF	-1.688
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>3.136</b>

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Registered shares</b>								
<b>Ireland</b>								
IRISH BK RESOL CP COM EURO.16*	EUR	112 771			112 771	1	0.00	
<b>TOTAL Ireland</b>						<b>1</b>	<b>0.00</b>	
<b>United Arab Emirates</b>								
NMC HEALTH PLC ORD GBPO.1*	GBP	36 416			36 416	0	0.00	
<b>TOTAL United Arab Emirates</b>						<b>0</b>	<b>0.00</b>	
<b>Total Registered shares</b>						<b>1</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1</b>	<b>0.00</b>	

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

#### Investment certificates, open end

<b>Europe</b>								
UBS(LUX)INSTI FD - EQ.EUR (EX UK EX SW) PASSIVE U-X-ACC**	CHF	8 680	285	6 176	2 789	294 436 102	71.22	
<b>TOTAL Europe</b>						<b>294 436 102</b>	<b>71.22</b>	
<b>United Kingdom</b>								
UBS (CH) INST FUND - EQUITIES UK PASSIVE II U-X**	CHF		1 065	85	980	113 649 776	27.49	
UBS (CH) INVESTMENT FUND - EQUITIES UK PASSIVE U-X**	CHF	2 996	10	3 006				
<b>TOTAL United Kingdom</b>						<b>113 649 776</b>	<b>27.49</b>	
<b>Total Investment certificates, open end</b>						<b>408 085 878</b>	<b>98.71</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>408 085 878</b>	<b>98.71</b>	
<b>Total securities and similar instruments</b>						<b>408 085 879</b>	<b>98.71</b>	
(thereof in lending)							0.00	
Bank deposits at sight						207 128	0.05	
Other assets						5 131 182	1.24	
<b>Total fund assets</b>						<b>413 424 189</b>	<b>100.00</b>	
Short-term bank liabilities						-713 584		
Other liabilities						-6 528 203		
<b>Net fund assets</b>						<b>406 182 402</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1	0.00
Investments valuation based on market-observed parameters	408 085 878	98.71
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>408 085 879</b>	<b>98.71</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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.

Composed TER for the last 12 months:

Class I-A1	0.24%
Class I-B	0.07%
Class I-X	0.02%
Class (EUR) I-X	0.02%
Class W	0.24%

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

See appendix to supplementary information.

### Exchange rates

DKK 1 = CHF 0.13	NOK 1 = CHF 0.09
EUR 1 = CHF 0.97	SEK 1 = CHF 0.08
GBP 1 = CHF 1.12	USD 1 = CHF 0.91

# UBS (CH) Investment Fund – Equities Global Climate Aware II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 028 883 987.80	1 047 145 168.31	1 748 973 997.15
<b>Class I-A1</b>	<b>CH0461918036</b>			
Net asset value per unit in CHF		1 141.32	1 010.63	1 200.38
Number of units outstanding		19 188.0740	17 214.7650	18 613.0580
<b>Class I-B</b>	<b>CH0461918788</b>			
Net asset value per unit in CHF		967.48	855.61	1 014.24
Number of units outstanding		6 149.1470	4 572.5980	8 285.2390
<b>Class I-X</b>	<b>CH0461918796</b>			
Net asset value per unit in CHF		1 324.08	1 170.56	1 387.10
Number of units outstanding		139 277.3810	169 221.9280	532 045.9280
<b>Class U-X</b>	<b>CH0461918887</b>			
Net asset value per unit in CHF		132 407.96	117 056.66	138 709.34
Number of units outstanding		6 167.4620	7 071.3620	7 066.7800

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	13.5%	-15.7%	31.1%
Class I-B	CHF	13.7%	-15.5%	-
Class I-X	CHF	13.8%	-15.5%	31.5%
Class U-X	CHF	13.8%	-15.5%	31.5%
Benchmark:				
MSCI World ex Switzerland (net div. reinv.)	CHF	13.5%	-15.3%	31.3%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

United States	69.33
Japan	6.83
Canada	3.31
United Kingdom	2.91
France	2.90
Germany	2.47
Australia	1.89
Netherlands	1.74
Spain	0.97
Denmark	0.87
Others	5.06
<b>TOTAL</b>	<b>98.28</b>

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	16 163 769.60	8 554 005.40
Securities		
– Shares and other equity instruments	1 018 570 268.91	1 039 870 501.07
Derivative financial instruments	-229 118.05	-680 754.18
Other assets	1 849 828.74	1 722 190.83
<b>Total fund assets</b>	<b>1 036 354 749.20</b>	<b>1 049 465 943.12</b>
Loans	-6 628 549.70	-1 758 872.43
Other liabilities	-842 211.70	-561 902.38
<b>Net fund assets</b>	<b>1 028 883 987.80</b>	<b>1 047 145 168.31</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	124 804.79	871.74
Negative interest	-8 162.95	-7 950.62
Income from securities		
– from shares and other equity instruments	16 750 387.92	24 989 583.23
– from bonus shares	848 991.75	1 756 866.87
Purchase of current net income on issue of units	1 611 903.14	3 835 955.68
<b>TOTAL income</b>	<b>19 327 924.65</b>	<b>30 575 326.90</b>
<b>Expenses</b>		
Interest payable	-26 958.72	-14 247.39
Audit expenses	-14 684.90	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-53 729.47	-54 385.95
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-2 565.41	-4 160.66
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Compensation of the class action processing	-811.27	-5 187.11
Other expenses	-88 306.51	-93 314.31
Payment of current net income on redemption of units	-2 236 922.97	-10 756 663.06
<b>TOTAL expenses</b>	<b>-2 423 979.25</b>	<b>-10 941 027.88</b>
<b>Net income</b>	<b>16 903 945.40</b>	<b>19 634 299.02</b>
Realized capital gains and losses	32 294 544.99	111 699 847.93
<b>Realized result</b>	<b>49 198 490.39</b>	<b>131 334 146.95</b>
Unrealized capital gains and losses	89 846 676.04	-359 958 822.61
<b>Total result</b>	<b>139 045 166.43</b>	<b>-228 624 675.66</b>



## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	16 903 945.40	19 634 299.02
<b>Available for distribution</b>	<b>16 903 945.40</b>	<b>19 634 299.02</b>
Less federal withholding tax <sup>1</sup>	-5 916 380.89	-6 872 004.66
Net income retained for reinvestment	-10 987 564.51	-12 762 294.36
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 047 145 168.31	1 748 973 997.15
Paid federal withholding tax	-6 446 224.37	-3 074 096.24
Balance of unit movements	-150 860 122.57	-470 130 056.94
Total result	139 045 166.43	-228 624 675.66
<b>Net fund assets at the end of the reporting period</b>	<b>1 028 883 987.80</b>	<b>1 047 145 168.31</b>

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

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	17 214.7650	18 613.0580
Units issued	2 062.2080	1 417.2890
Units redeemed	-88.8990	-2 815.5820
<b>Situation at the end of the period</b>	<b>19 188.0740</b>	<b>17 214.7650</b>
Difference between units issued and units redeemed	1 973.3090	-1 398.2930
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 572.5980	8 285.2390
Units issued	1 908.7850	7 095.3950
Units redeemed	-332.2360	-10 808.0360
<b>Situation at the end of the period</b>	<b>6 149.1470</b>	<b>4 572.5980</b>
Difference between units issued and units redeemed	1 576.5490	-3 712.6410
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	169 221.9280	532 045.9280
Units issued	20 641.3840	130 608.1150
Units redeemed	-50 585.9310	-493 432.1150
<b>Situation at the end of the period</b>	<b>139 277.3810</b>	<b>169 221.9280</b>
Difference between units issued and units redeemed	-29 944.5470	-362 824.0000
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	7 071.3620	7 066.7800
Units issued	1 873.0000	1 877.1620
Units redeemed	-2 776.9000	-1 872.5800
<b>Situation at the end of the period</b>	<b>6 167.4620</b>	<b>7 071.3620</b>
Difference between units issued and units redeemed	-903.9000	4.5820

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>15.982</b>
Less federal withholding tax <sup>1</sup>	CHF	-5.594
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.388</b>

### Class I-B

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>15.441</b>
Less federal withholding tax <sup>1</sup>	CHF	-5.404
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.037</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>21.827</b>
Less federal withholding tax <sup>1</sup>	CHF	-7.639
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>14.188</b>

### Class U-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>2 182.77</b>
Less federal withholding tax <sup>1</sup>	CHF	-763.97
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1 418.80</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Bearer shares</b>								
<b>Australia</b>								
ANZ GROUP HLDGS LI NPV*	AUD	110 113	99 323	114 427	95 009	1 439 383	0.14	
ARISTOCRAT LEISURE NPV*	AUD		2 796		2 796	67 435	0.01	
ASX LTD NPV*	AUD		1 385	1 385				
CMNWLTH BK OF AUST NPV*	AUD	49 138	14 073	19 210	44 001	2 597 092	0.25	
COCHLEAR LTD NPV*	AUD	592	938	1 391	139	20 953	0.00	
CSL NPV*	AUD	9 190	2 361	3 287	8 264	1 223 694	0.12	
DEXUS NPV (STAPLED)*	AUD	82 761	13 313	22 664	73 410	316 398	0.03	
DOMINOS PIZZA ENT NPV*	AUD	389		389				
ENDEAVOUR GROUP LI NPV*	AUD	29 630	20 273	13 961	35 942	111 832	0.01	
EVOLUTION MINING NPV*	AUD	33 331		33 331				
FORTESCUE METALS G NPV*	AUD	71 866	5 558	14 251	63 173	780 276	0.08	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	22 878	5 341	24 992	3 227	40 868	0.00	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	207 098		20 968	186 130	428 584	0.04	
IDP EDUCATION LTD NPV*	AUD	5 294	3 732	7 617	1 409	17 786	0.00	
IGO LTD NPV*	AUD		93 775	13 157	80 618	602 589	0.06	
INSURANCE AUST GRP NPV*	AUD	49 869			49 869	167 238	0.02	
LEND LEASE GROUP NPV*	AUD	69 117		11 260	57 857	245 265	0.02	
MACQUARIE GP LTD NPV*	AUD	3 309	2 231	2 298	3 242	321 055	0.03	
MEDIBANK PRIVATE L NPV*	AUD	71 457			71 457	145 130	0.01	
MINERAL RESS LTD NPV*	AUD	1 761		1 761				
NATL AUSTRALIA BK NPV*	AUD	118 460	26 123	39 578	105 005	1 802 230	0.17	
NEWCREST MINING NPV*	AUD	29 207	11 668	17 845	23 030	333 403	0.03	
ORICA LIMITED NPV*	AUD	520	6 591	6 647	464	4 271	0.00	
QBE INS GROUP NPV*	AUD	32 175		7 125	25 050	232 348	0.02	
REA GROUP LIMITED NPV*	AUD	560	732	560	732	66 694	0.01	
REECE AUSTRALIA NPV*	AUD	8 665	5 878	11 494	3 049	33 537	0.00	
RIO TINTO LIMITED NPV*	AUD	17 488	5 551	21 451	1 588	106 462	0.01	
SANTOS LIMITED NPV*	AUD	114 972		114 972				
SCENTRE GROUP NPV STAPLED UNIT*	AUD	320 945		61 030	259 915	377 504	0.04	
SEEK LIMITED NPV*	AUD		4 634	4 634				
SONIC HEALTHCARE NPV*	AUD	6 307	5 991	5 906	6 392	112 463	0.01	
STOCKLAND NPV (STAPLED)*	AUD	333 607	23 336	23 803	333 140	771 024	0.07	
SUNCORP GROUP LTD NPV*	AUD	37 020	8 036	8 377	36 679	302 530	0.03	
TELSTRA GROUP LTD NPV*	AUD	243 192	243 192	287 804	198 580	451 389	0.04	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	26 017		26 017				
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	98 880		48 233	50 647	50 685	0.00	
WESTFARMERS LTD NPV*	AUD	4 594		4 594				
WESTPAC BKG CORP NPV*	AUD	61 263	14 965	18 151	58 077	725 220	0.07	
WISETECH GLOBAL LT NPV*	AUD	5 337	3 376	4 723	3 990	153 241	0.01	
WOOLWORTHS GRP LTD NPV*	AUD	63 511	11 880	18 055	57 336	1 263 351	0.12	
<b>TOTAL Australia</b>						<b>15 311 930</b>	<b>1.48</b>	
<b>Austria</b>								
ERSTE GROUP BK AG NPV*	EUR	1 219			1 219	38 749	0.00	
OMV AG NPV(VAR)*	EUR	380	1 215		1 595	70 012	0.01	
VERBUND AG CLASS'A NPV*	EUR	20 268	5 318	6 818	18 768	1 400 587	0.14	
<b>TOTAL Austria</b>						<b>1 509 348</b>	<b>0.15</b>	
<b>Belgium</b>								
ANHEUSER-BUSCH IN NPV*	EUR	5 077	1 000	992	5 085	258 614	0.02	
SA D'IETEREN NV NPV*	EUR	534		337	197	30 509	0.00	
SOFINA NPV*	EUR	550			550	102 172	0.01	
SOLVAY SA NPV*	EUR		4 120		4 120	418 394	0.04	
UMICORE NPV*	EUR	9 841	2 000	10 407	1 434	31 181	0.00	
<b>TOTAL Belgium</b>						<b>840 870</b>	<b>0.08</b>	
<b>Canada</b>								
AIR CANADA VAR VTG SHS NPV*	CAD	15 255	8 685	12 474	11 466	150 354	0.01	
ALTAGAS LTD COM NPV*	CAD	113 500	8 122	93 023	28 599	504 090	0.05	
ARC RESOURCES COM NPV*	CAD	103 614	38 441	41 167	100 888	1 479 954	0.14	
CAE INC COM NPV*	CAD		2 953		2 953	63 359	0.01	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CAMECO CORP COM*	CAD	61 661	6 066	32 633	35 094	1 279 648	0.12	
CANADIAN UTILS LTD CL A*	CAD	2 843		2 634	209	4 059	0.00	
DESCARTES SYSTEMS COM NPV*	CAD		846		846	57 065	0.01	
ELEMENT FLEET MGMT COM NPV*	CAD		4 925		4 925	64 948	0.01	
EMPIRE LTD CL A*	CAD	4 523			4 523	113 081	0.01	
HYDRO ONE INC COM NPV*	CAD	75 094	8 672	65 931	17 835	417 299	0.04	
IVANHOE MINES LTD COM NPV CL'A*	CAD	13 500		7 300	6 200	48 831	0.00	
KEYERA CORPORATION COM NPV*	CAD	39 737	3 171	5 764	37 144	801 480	0.08	
NORTHLAND POWER IN COM NPV*	CAD	26 303	40 456	4 500	62 259	931 830	0.09	
ONEX CORP SUB VTG*	CAD	2 084			2 084	112 568	0.01	
QUEBECOR INC CL B*	CAD	3 741			3 741	73 685	0.01	
TELLUS CORPORATION NPV*	CAD	1 679	3 379	3 081	1 977	29 670	0.00	
TFI INTERNATIONAL COM NPV*	CAD	1 150			1 150	135 735	0.01	
WEST FRASER TIMBER COM NPV*	CAD	5 835		826	5 009	334 212	0.03	
WSP GLOBAL INC COM NPV*	CAD	761		534	227	29 444	0.00	
<b>TOTAL Canada</b>						<b>6 631 312</b>	<b>0.64</b>	
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	2 222		1 649	573	104 794	0.01	
<b>TOTAL China</b>						<b>104 794</b>	<b>0.01</b>	
<b>Denmark</b>								
CHR. HANSEN HLDG DKK10*	DKK	949		949				
DANSKE BANK A/S DKK10*	DKK	4 531	2 668	2 972	4 227	90 231	0.01	
DSV PANALPINA A/S DKK1*	DKK	6 905	1 302	2 064	6 143	1 052 401	0.10	
GENMAB AS DKK1*	DKK	90	316	143	263	85 672	0.01	
GN STORE NORD DKK4*	DKK	2 515		2 515				
NOVOZYMES A/S SER'B'DKK2 (POST CONS)*	DKK	9 346	4 011	3 714	9 643	356 579	0.03	
ORSTED A/S DKK10*	DKK	17 517	6 361	7 213	16 665	833 556	0.08	
PANDORA A/S DKK1*	DKK	1 790		1 177	613	58 249	0.01	
<b>TOTAL Denmark</b>						<b>2 476 690</b>	<b>0.24</b>	
<b>Finland</b>								
KESKO OYJ EUR2 SER'B*	EUR	7 141		3 322	3 819	62 770	0.01	
WARTSILA OYJ ABP SER'B'EUR3.50*	EUR	11 207		6 263	4 944	51 500	0.00	
<b>TOTAL Finland</b>						<b>114 270</b>	<b>0.01</b>	
<b>France</b>								
ACCOR EUR3*	EUR	10 761		10 761				
ADP EUR3*	EUR	828			828	89 739	0.01	
AIRBUS EUR1*	EUR		2 785	750	2 035	250 276	0.02	
ALSTOM EUR7.00*	EUR	12 099	2 570	10 297	4 372	95 699	0.01	
AXA EUR2.29*	EUR	28 105	4 201	7 209	25 097	684 987	0.07	
BIOMERIEUX NPV (POST SPLIT)*	EUR	595			595	52 914	0.01	
BNP PARIBAS EUR2*	EUR	26 472	11 213	11 083	26 602	1 556 992	0.15	
BOUYGUES EUR1*	EUR	505	4 124	2 093	2 536	81 399	0.01	
CAPGEMINI EUR8*	EUR	4 996	759	1 092	4 663	748 806	0.07	
CARREFOUR EUR2.50*	EUR	11 142			11 142	175 740	0.02	
CIE DE ST-GOBAIN EUR4*	EUR	15 362	2 288	8 515	9 135	503 255	0.05	
COVIVIO EUR3*	EUR	669	55	724				
CREDIT AGRICOLE SA EUR3*	EUR	1 873	15 704	13 679	3 898	44 142	0.00	
DANONE EURO.25*	EUR	1 467	2 307	3 774				
EDENRED EUR2*	EUR		2 432	2 217	215	12 344	0.00	
EDF EURO.5*	EUR	105 513		105 513				
EIFFAGE EUR4*	EUR	15 902	2 534	5 150	13 286	1 158 642	0.11	
ENGIE EUR1*	EUR	122 298	20 200	33 487	109 011	1 534 107	0.15	
ESSILORLUXOTTICA EURO.18*	EUR	5 903	3 049	2 914	6 038	965 868	0.09	
GETLINK SE EURO.40*	EUR	85 499	5 221	36 239	54 481	797 313	0.08	
HERMES INTL NPV*	EUR	170	206	127	249	417 172	0.04	
IPSEN EUR1*	EUR	253			253	30 434	0.00	
KERING EUR4*	EUR	113	334	229	218	91 193	0.01	
L'OREAL EURO.20*	EUR	6 151	1 380	2 411	5 120	1 949 858	0.19	
LEGRAND SA EUR4*	EUR	7 489	2 268	9 391	366	30 947	0.00	
LVMH MOET HENNESSY EURO.30*	EUR	7 888	1 534	2 780	6 642	4 608 653	0.44	
ORANGE EUR4*	EUR	66 481	22 321	29 525	59 277	623 499	0.06	
PERNOD RICARD EUR1.55*	EUR	455	1 485	1 385	555	84 851	0.01	
REMY COINTREAU EUR1.60*	EUR	736		341	395	44 245	0.00	
RENAULT SA EUR3.81*	EUR	18 462	3 875	13 254	9 083	341 995	0.03	

		30.9.2022			30.9.2023			Thereof
Security		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
SANOFI EUR2*	EUR	19 160	3 946	6 530	16 576	1 629 220	0.16	
SARTORIUS STEDIM B EURO.20 (POST SUBD)*	EUR	479		190	289	63 260	0.01	
SCHNEIDER ELECTRIC EUR8*	EUR	7 517	10 064	4 733	12 848	1 953 437	0.19	
SOC GENERALE EUR1.25*	EUR	36 759	8 623	13 254	32 128	717 100	0.07	
STMICROELECTRONICS EUR1.04*	EUR	19 377	7 443	6 380	20 440	811 382	0.08	
THALES EUR3*	EUR		4 148	466	3 682	474 659	0.05	
TOTALENERGIES SE EUR2.5*	EUR	65 980	29 239	26 516	68 703	4 146 227	0.40	
VEOLIA ENVIRONNEME EUR5*	EUR	41 659	2 327	15 228	28 758	764 019	0.07	
VINCI EUR2.50*	EUR	26 248	6 212	9 144	23 316	2 371 623	0.23	
<b>TOTAL France</b>						<b>29 905 996</b>	<b>2.89</b>	
<b>Germany</b>								
BAYERISCHE MOTOREN WERKE AG EUR1*	EUR	1 389			1 389	129 661	0.01	
BECHTLE AG NPV*	EUR	670			670	28 708	0.00	
CARL ZEISS MEDITEC NPV*	EUR	453			453	36 337	0.00	
COMMERZBANK AG NPV*	EUR	10 821	13 070	13 929	9 962	104 109	0.01	
CONTINENTAL AG ORD NPV*	EUR	1 474		1 273	201	12 997	0.00	
GEA GROUP AG NPV*	EUR	15 275	1 485	4 676	12 084	409 168	0.04	
HELLOFRESH SE NPV*	EUR	3 192			3 192	87 430	0.01	
KION GROUP AG NPV*	EUR	433		433				
KNORR BREMSE AG NPV*	EUR	1 630		1 630				
MERCK KGAA NPV*	EUR	7 605	1 265	1 600	7 270	1 113 585	0.11	
NEMETSCHKE SE ORD NPV*	EUR	1 464			1 464	82 071	0.01	
RATIONAL AG NPV*	EUR		100		100	58 113	0.01	
RWE AG (NEU) NPV*	EUR		8 609	8 609				
SAP AG ORD NPV*	EUR	15 025	7 941	6 802	16 164	1 922 815	0.19	
VOLKSWAGEN AG ORD NPV*	EUR	299		299				
ZALANDO SE NPV*	EUR	1 081			1 081	22 123	0.00	
<b>TOTAL Germany</b>						<b>4 007 117</b>	<b>0.39</b>	
<b>Hong Kong</b>								
AIA GROUP LTD NPV*	HKD	303 200	36 000	69 200	270 000	2 013 661	0.19	
BOC HONG KONG HLDG HKD5*	HKD	34 500			34 500	86 439	0.01	
CK ASSET HOLDINGS HKD1*	HKD	36 000			36 000	173 456	0.02	
CK HUTCHISON HLDGS HKD1.0*	HKD	192 500		32 000	160 500	785 508	0.08	
HANG LUNG PROP HKD1*	HKD	21 000			21 000	26 295	0.00	
HANG SENG BANK HKD5*	HKD	8 200			8 200	93 338	0.01	
HENDERSON LAND DEV HKD2*	HKD	2 200			2 200	5 306	0.00	
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	112 000			112 000	107 012	0.01	
HONG KONG EXCHANGE HKD1*	HKD	22 004	3 200	7 000	18 204	622 161	0.06	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	7 800			7 800	25 474	0.00	
JARDINE MATHESON COM USD0.25(BERMUDA REG)*	USD	9 800		9 800				
MTR CORP HKD1*	HKD	171 703		25 000	146 703	531 205	0.05	
SINO LAND CO HKD1*	HKD	27 560	1 788		29 348	30 269	0.00	
SWIRE PACIFIC 'A'HKD0.60*	HKD		9 000		9 000	55 558	0.01	
SWIRE PROPERTIES LTD HKD1*	HKD	2 200			2 200	4 199	0.00	
TECHTRONIC INDUSTR HKD0.1*	HKD	5 500			5 500	48 825	0.00	
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	82 542	27 279	20 300	89 521	401 530	0.04	
WHARF REAL ESTATE HKD0.1*	HKD	65 000		12 000	53 000	187 268	0.02	
<b>TOTAL Hong Kong</b>						<b>5 197 505</b>	<b>0.50</b>	
<b>Ireland</b>								
DCC ORD EURO.25*	GBP	6 487		1 129	5 358	275 735	0.03	
<b>TOTAL Ireland</b>						<b>275 735</b>	<b>0.03</b>	
<b>Israel</b>								
BANK HAPAOALIM B.M. ILS1*	ILS	68 573	8 127	21 610	55 090	448 629	0.04	
BK LEUMI LE ISRAEL ILS1*	ILS	82 154		15 366	66 788	505 697	0.05	
CHECK POINT SFTWRE ORD ILS0.01*	USD	3 516		1 050	2 466	300 666	0.03	
CYBER-ARK SOFTWARE COM ILS0.01*	USD	2 700		400	2 300	344 579	0.03	
ICL GROUP LTD ILS1*	ILS		8 224	8 224				
ISRAEL DISCOUNT BK ILS0.10 SER'A**	ILS		11 997		11 997	59 357	0.01	
NICE SYSTEMS ILS1*	ILS	2 832	312	626	2 518	390 325	0.04	
SOLAREEDGE TECHNOLO USD0.0001*	USD	9 276	2 624	5 478	6 422	760 851	0.07	
WIX.COM LTD COM ILS0.01*	USD	2 227			2 227	187 020	0.02	
<b>TOTAL Israel</b>						<b>2 997 124</b>	<b>0.29</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Italy</b>								
FINECOBANK SPA EURO.33*	EUR	5 414			5 414	60 381	0.01	
INFRASTRUTTURE WIR NPV*	EUR	29 714	33 989		63 703	695 041	0.07	
POSTE ITALIANE SPA NPV*	EUR	54 186		13 561	40 625	392 212	0.04	
TELECOM ITALIA SPA EURO.55*	EUR		558 557		558 557	160 186	0.02	
<b>TOTAL Italy</b>						<b>1 307 821</b>	<b>0.13</b>	
<b>Japan</b>								
ADVANTEST CORP NPV*	JPY	7 300	26 800	7 300	26 800	686 910	0.07	
AISIN CORPORATION NPV*	JPY	2 300			2 300	79 664	0.01	
AZBIL CORP NPV*	JPY	2 200			2 200	61 742	0.01	
CAPCOM CO LTD NPV*	JPY	3 500		2 100	1 400	46 217	0.00	
CENTRAL JAPAN RLWY NPV*	JPY	300	2 600	900	2 000	44 568	0.00	
CHIBA BANK NPV*	JPY		10 300		10 300	68 667	0.01	
CHUGAI PHARM CO NPV*	JPY	2 000		2 000				
CYBER AGENT NPV*	JPY	6 500						
DAHICHI LIFE HOLD NPV*	JPY		11 800	10 500	1 300	24 681	0.00	
DAIFUKU CO LTD NPV*	JPY		3 800		3 800	65 914	0.01	
DAIICHI SANKYO COM NPV*	JPY	39 100	6 800	9 300	36 600	921 265	0.09	
DAIKIN INDUSTRIES NPV*	JPY	8 100	10 100	3 400	14 800	2 129 864	0.21	
DAIWA HOUSE INDS NPV*	JPY	21 300	4 000	25 300				
DAIWA HOUSE REIT I REIT*	JPY	206	98	100	204	329 905	0.03	
DISCO CORPORATION NPV*	JPY	300	900	1 200				
EISAI CO NPV*	JPY	900	1 100	900	1 100	55 997	0.01	
FAST RETAILING CO NPV*	JPY	1 200	3 400	4 300	300	59 936	0.01	
FUJI ELECTRIC CO L NPV*	JPY	3 000		1 600	1 400	57 897	0.01	
GLP J-REIT REIT*	JPY	431	301	146	586	480 301	0.05	
HANKYU HANSHIN HLD NPV*	JPY	3 000			3 000	93 813	0.01	
HIKARI TSUSHIN INC NPV*	JPY	400		400				
HOSHIZAKI CORPORAT NPV*	JPY	3 700		1 900	1 800	57 325	0.01	
HULIC CO LTD NPV*	JPY	8 200			8 200	67 410	0.01	
IBIDEN CO LTD NPV*	JPY	40 500	9 700	27 800	22 400	1 093 613	0.11	
IDEMITSU KOSAN CO LTD*	JPY		2 900	2 900				
JAPAN EXCHANGE GP NPV*	JPY	5 300		5 300				
JAPAN REAL ESTATE INVESTMENT CORP*	JPY		27		27	96 498	0.01	
JSR CORP NPV*	JPY	6 200		6 200				
KAJIMA CORP NPV*	JPY	16 600		16 600				
KAKAKU.COM. INC NPV*	JPY	2 500		2 500				
KAO CORP NPV*	JPY	14 200	5 300	5 600	13 900	473 010	0.05	
KEISEI ELEC RY CO NPV*	JPY	1 500			1 500	47 633	0.00	
KIKKOMAN CORP NPV*	JPY	3 200		3 200				
KINTETSU GROUP HOL NPV*	JPY		2 100		2 100	54 559	0.01	
KIRIN HOLDINGS CO LTD NPV*	JPY	26 200	10 200	9 600	26 800	343 865	0.03	
KOBAYASHI PHARMACE NPV*	JPY	500			500	20 460	0.00	
KOBE BUSSAN CO LTD NPV*	JPY	2 600			2 600	55 882	0.01	
KOEI TECMO HOLDING NPV*	JPY		4 000	4 000				
KOMATSU NPV*	JPY	8 500	2 500	10 200				
KOSE CORPORATION NPV*	JPY	900			900	59 890	0.01	
KURITA WATER INDS NPV*	JPY	2 300	3 400		5 700	182 192	0.02	
M3 INC NPV*	JPY	3 500		3 500				
MAKITA CORP NPV*	JPY	18 600		18 600				
MISUMI GROUP INC NPV*	JPY	600		600				
mitsui fudosan CO NPV*	JPY	200	6 900	7 100				
MONOTARO CO.LTD NPV*	JPY	22 700	9 300	13 100	18 900	185 439	0.02	
NIHON M&A CENTER I NPV*	JPY		5 000	5 000				
NIPPON STEEL CORP NPV*	JPY	4 900		4 900				
NISSAN CHEMICAL CO NPV*	JPY	11 300		5 700	5 600	218 304	0.02	
NITTO DENKO CORP NPV*	JPY	17 500		3 000	14 500	871 832	0.08	
NOMURA REAL ESTATE HOLDINGS INC*	JPY	900	8 800	2 800	6 900	158 749	0.02	
OBAYASHI CORP NPV*	JPY	154 100	8 600	37 100	125 600	1 013 666	0.10	
ODAKYU ELEC RLWY NPV*	JPY	2 400	4 600	6 700	300	4 109	0.00	
OJI HOLDINGS CO NPV*	JPY	68 700		15 700	53 000	204 367	0.02	
OLYMPUS CORP NPV*	JPY	30 000		23 800	6 200	73 793	0.01	
ORACLE CORP JAPAN NPV*	JPY	1 400		900	500	34 023	0.00	
ORIENTAL LAND CO NPV*	JPY	5 600	52 400	14 700	43 300	1 303 063	0.13	
PERSOL HOLDINGS CO NPV*	JPY		36 300	3 300	33 000	49 240	0.00	
RAKUTEN GROUP INC NPV*	JPY	12 800		12 800				
RECRUIT HLDGS CO L NPV*	JPY	24 200	8 200	15 000	17 400	491 632	0.05	
SBI HOLDINGS INC NPV*	JPY	4 200		4 200				
SCSK CORP*	JPY	7 000	23 300	4 200	26 100	417 445	0.04	

Security		30.9.2022			30.9.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
SEKISUI HOUSE NPV*	JPY	143 900	20 200	109 200	54 900	1 001 926	0.10	
SHIMIZU CORP NPV*	JPY	269 700	130 600	87 300	313 000	1 994 589	0.19	
SHIONOGI & CO NPV*	JPY	2 400	2 500	4 900				
SHISEIDO CO LTD NPV*	JPY	13 800	3 300	14 600	2 500	80 461	0.01	
SMC CORP NPV*	JPY	100		100				
SQUARE-ENIX HOLDIN NPV*	JPY		1 400		1 400	43 985	0.00	
SUMITOMO METAL MNG NPV*	JPY	300	21 100	5 700	15 700	423 388	0.04	
SUZUKI MOTOR CORP NPV*	JPY	1 700	38 400	3 300	36 800	1 357 189	0.13	
SYSMEX CORP NPV*	JPY	800			800	34 982	0.00	
T&D HOLDINGS INC NPV*	JPY	10 800	10 200	15 000	6 000	90 778	0.01	
TERUMO CORP NPV*	JPY	14 000	5 300	13 600	5 700	138 479	0.01	
TOBU RAILWAY CO NPV*	JPY	1 600			1 600	37 684	0.00	
TOHO CO LTD NPV*	JPY	600		600				
TOKYU CORP NPV*	JPY	6 800			6 800	71 867	0.01	
TORAY INDS INC NPV*	JPY	24 900	48 800	49 200	24 500	116 850	0.01	
TOYOTA TSUSHO CORP NPV*	JPY	70 900	5 300	32 300	43 900	2 366 927	0.23	
WELCIA HOLDINGS CO NPV*	JPY	3 800	3 600	3 400	4 000	63 351	0.01	
YAMATO HOLDINGS CO NPV*	JPY	700		700				
ZOZO INC NPV*	JPY	3 100		3 100				
<b>TOTAL Japan</b>						<b>20 627 630</b>	<b>1.99</b>	
<b>Netherlands</b>								
AERCAP HOLDINGS EURO.01*	USD	433	3 527	2 001	1 959	112 310	0.01	
AKZO NOBEL NV EURO.50(POST REV SPLIT)*	EUR	12 776	1 737	4 501	10 012	664 055	0.06	
ARGEN X NV EURO.10*	EUR	948	525	341	1 132	504 998	0.05	
ASM INTL NV EURO.04*	EUR	48	808	597	259	99 714	0.01	
ASR NEDERLAND N.V. EURO.16*	EUR		4 951		4 951	170 328	0.02	
HEINEKEN HOLDING EUR1.6*	EUR	11 971	2 724	2 519	12 176	842 020	0.08	
IMCD NV EURO.16*	EUR	6 207	7 719	2 659	11 267	1 309 511	0.13	
ING GROEP N.V. EURO.01*	EUR	90 159	14 949	25 236	79 872	970 863	0.09	
JUST EAT TAKEAWAY EURO.04*	EUR	1 153	6 164	7 317				
KON KPN NV EURO.04*	EUR		22 589		22 589	68 239	0.01	
KONINKLIJKE AHOLD EURO.01*	EUR	50 078	6 857	13 444	43 491	1 201 347	0.12	
KONINKLIJKE PHILIPS NV EURO.20*	EUR		4 251		4 251	78 088	0.01	
RANDSTAD N.V. EURO.10*	EUR	341	1 027	993	375	19 025	0.00	
UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)*	EUR	2 819	4 218	2 717	4 320	195 607	0.02	
WOLTERS KLUWER EURO.12*	EUR	63	1 205	553	715	79 396	0.01	
<b>TOTAL Netherlands</b>						<b>6 315 502</b>	<b>0.61</b>	
<b>New Zealand</b>								
FISHER & PAYKEL HE NPV*	NZD	6 176	129		6 305	74 787	0.01	
MERCURY NZ LTD NPV*	NZD	511 131	21 265	84 036	448 360	1 503 311	0.15	
MERIDIAN ENERGY LT NPV*	NZD	571 005	107 574	111 552	567 027	1 601 987	0.15	
XERO LIMITED NPV*	AUD	667		667				
<b>TOTAL New Zealand</b>						<b>3 180 086</b>	<b>0.31</b>	
<b>Norway</b>								
GUJENSIDIGE FORSIKR NOK2*	NOK	8 354		3 262	5 092	68 948	0.01	
ORKLA ASA NOK1.25*	NOK	211 139	31 839	101 838	141 140	970 468	0.09	
SALMAR ASA NOK0.25*	NOK	221			221	10 324	0.00	
<b>TOTAL Norway</b>						<b>1 049 740</b>	<b>0.10</b>	
<b>Portugal</b>								
EDP RENOVAVEIS SA EUR5*	EUR	25 609	3 665	25 609	3 665	55 074	0.01	
<b>TOTAL Portugal</b>						<b>55 074</b>	<b>0.01</b>	
<b>Singapore</b>								
DBS GROUP HLDGS SGD1*	SGD	45 706	12 800	17 500	41 006	924 546	0.09	
KEPPEL CORP NPV*	SGD	176 300	119 700	16 400	279 600	1 274 299	0.12	
OVERSEA-CHINESE BK NPV*	SGD	67 113		7 900	59 213	508 384	0.05	
SEMBCORP MARINE NPV*	SGD		3 051 697	1	3 051 696	274 076	0.03	
SINGAPORE AIRLINES NPV*	SGD		30 500		30 500	132 056	0.01	
SINGAPORE EXCHANGE SGDO.01*	SGD	17 300		10 600	6 700	43 783	0.00	
SINGAPORE TECH ENG NPV*	SGD		110 600		110 600	289 839	0.03	
UTD O/S BANK SGD1*	SGD	21 500	3 000	4 800	19 700	376 302	0.04	
<b>TOTAL Singapore</b>						<b>3 823 285</b>	<b>0.37</b>	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Spain</b>								
ACCIONA SA EUR1*	EUR	4 802	8 619	1 356	12 065	1 410 439	0.14	
ACS ACTIVIDADES CO EURO.5*	EUR	44 504	11 382	13 288	42 598	1 405 662	0.14	
AMADEUS IT GROUP EURO.01*	EUR	2 412		1 232	1 180	65 464	0.01	
CELLNEX TELECOM SA EURO.25*	EUR	9 204	3 655	3 588	9 271	296 050	0.03	
CORP ACCIONA ENERG EUR1*	EUR		19 755		19 755	466 860	0.05	
ENAGAS SA EUR1.50*	EUR	18 348		7 832	10 516	159 704	0.02	
ENDESA SA EUR1.2*	EUR	71 459	10 630	18 934	63 155	1 179 021	0.11	
IBERDROLA SA EURO.75 (POST SUBDIVISION)*	EUR	347 727	81 719	113 975	315 471	3 237 278	0.31	
INDITEX EURO.03 (POST SUBD)*	EUR	8 459			8 459	289 128	0.03	
NATURGY ENERGY GRO EUR1*	EUR	8 626		8 626				
REPSOL SA EUR1*	EUR	3 505	13 347	12 596	4 256	64 181	0.01	
TELEFONICA SA EUR1*	EUR	152 201	63 607	34 279	181 529	680 068	0.07	
<b>TOTAL Spain</b>						<b>9 253 855</b>	<b>0.89</b>	
<b>Sweden</b>								
ASSA ABLOY SER'B'NPV (POST SPLIT)*	SEK	4 489			4 489	90 037	0.01	
INDUSTRIVARDEN AB SER'C'NPV*	SEK	2 697			2 697	65 540	0.01	
INDUSTRIVARDEN AB SER'A'NPV*	SEK	2 939			2 939	71 470	0.01	
INDUTRADE AB NPV*	SEK	4 368	33 201		37 569	641 227	0.06	
SAGAX AB NPV B*	SEK	9 077	18 599		27 676	485 890	0.05	
SECURITAS SER'B'NPV*	SEK	2 186	1 249	3 435				
SKANSKA AB SER'B'NPV*	SEK	18 361		18 361				
SVENSKA CELLULOSA SER'B'NPV*	SEK	106 196	34 939	28 062	113 073	1 427 690	0.14	
SVENSKA HANDELSBKN SER'A'NPV (P/S)*	SEK	5 871			5 871	48 229	0.00	
TELIA COMPANY AB NPV*	SEK	33 414		23 919	9 495	18 045	0.00	
<b>TOTAL Sweden</b>						<b>2 848 128</b>	<b>0.27</b>	
<b>Switzerland</b>								
GLENCORE XSTRATA ORD USD0.01*	GBP	567 495	98 217	182 150	483 562	2 537 110	0.24	
<b>TOTAL Switzerland</b>						<b>2 537 110</b>	<b>0.24</b>	
<b>United Kingdom</b>								
3I GROUP ORD GBPO.738636*	GBP	5 518	2 793		8 311	192 369	0.02	
ASTRAZENECA ORD USD0.25*	USD	8 091			8 091	999 592	0.10	
ASTRAZENECA ORD USD0.25*	GBP	34 270	7 695	12 891	29 074	3 604 025	0.35	
AVEVA GROUP ORD GBPO.03556*	GBP		1 635	1 635				
BARRATT DEVEL ORD GBPO.10*	GBP	19 564		12 388	7 176	35 343	0.00	
BRITISH LAND CO PLC REIT*	GBP	61 060		61 060				
BT GROUP ORD GBPO.05*	GBP	41 484		40 295	1 189	1 549	0.00	
COCA-COLA EUROPACI COM EURO.01*	USD	563	3 170		3 733	213 366	0.02	
HALMA ORD GBPO.10*	GBP	1 536	2 555		4 091	88 548	0.01	
INFORMA PLC (GB) ORD GBPO.001*	GBP	12 168	8 100	8 438	11 830	99 120	0.01	
KINGFISHER ORD GBPO.157142857*	GBP	22 392	20 891	22 392	20 891	52 087	0.01	
LAND SECURITIES GP ORD GBPO.106666666*	GBP	10 632		7 404	3 228	21 258	0.00	
LIBERTY GLOBAL INC USD0.01 A*	USD	12 322	3 422	15 744				
LLOYDS BANKING GP ORD GBPO.1*	GBP	1 690 691	128 869	346 977	1 472 583	729 543	0.07	
NATIONAL GRID ORD GBPO.12431289*	GBP	792		792				
RECKITT BENCK GRP ORD GBPO.10*	GBP	14 973	2 562	4 806	12 729	823 483	0.08	
RELX PLC GBPO.1444*	GBP	54 421	6 238	18 271	42 388	1 313 372	0.13	
RENTOKIL INITIAL ORD GBPO.01*	GBP	73 027	9 453	10 060	72 420	493 415	0.05	
ROLLS-ROYCE HLDGS ORD GBPO.20*	GBP		204 124	46 759	157 365	388 138	0.04	
SAGE GROUP GBPO.01051948*	GBP	5 591	6 788	7 822	4 557	50 322	0.00	
SPIRAX-SARCO ENG ORD GBPO.269230769*	GBP	572		512	60	6 382	0.00	
ST JAMES'S PLACE ORD GBPO.15*	GBP	6 293			6 293	58 475	0.01	
WPP PLC ORD GBPO.10*	GBP	18 537	6 566	6 108	18 995	155 462	0.02	
<b>TOTAL United Kingdom</b>						<b>9 325 847</b>	<b>0.90</b>	
<b>United States</b>								
3M CO COM*	USD	15 342	3 769	8 756	10 355	886 839	0.09	
AECOM TECHNOLOGY C.COM STK USD0.01*	USD		9 432		9 432	716 502	0.07	
AFLAC INC COM USD0.10*	USD	16 367	6 481	9 144	13 704	962 170	0.09	
AKAMAI TECHNOLOGIES INC COM*	USD	891		891				
ALBEMARLE CORP COM USD0.01*	USD	4 847	734	1 096	4 485	697 653	0.07	
ALIGN TECHNOLOGY INC COM*	USD	1 539		344	1 195	333 772	0.03	
ALLEGHANY CORP DEL COM*	USD	56		56				

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ALNYLAM PHARMACEUTICALS INC COM*	USD	2 069		283	1 786	289 352	0.03	
ALPHABET INC CAP STK USD0.001 CL C*	USD	139 960	29 583	53 584	115 959	13 986 555	1.35	
AMERICAN HOMES 4 R COM USD0.01*	USD		5 021	4 671	350	10 787	0.00	
ANSYS INC COM*	USD	1 351			1 351	367 741	0.04	
ARISTA NETWORKS IN COM USD0.0001*	USD	17 817	2 742	8 827	11 732	1 974 017	0.19	
AXON ENTERPRISE I COM USD0.00001*	USD		2 324	351	1 973	359 157	0.03	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	43 660	11 681	18 063	37 278	1 204 480	0.12	
BERKLEY(WR)CORP COM USD0.20*	USD	10 293	3 728	4 795	9 226	535 852	0.05	
BERKSHIRE HATHAWAY CLASS'B' COM USD0.0033*	USD	33 580	7 035	11 132	29 483	9 447 958	0.91	
BIO RAD LABS INC CL A*	USD	275			275	90 175	0.01	
BIO-TECHNE CORP COM USD0.01*	USD	235	940	235	940	58 534	0.01	
BIOMARIN PHARMA COM USD0.001*	USD	594	1 369		1 963	158 888	0.02	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	1 379		1 379				
BLACKROCK INC COM STK USD0.01*	USD	2 531	102	350	2 283	1 350 187	0.13	
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	1 482	734	1 242	974	97 361	0.01	
BOSTON PPTYS INC COM USD0.01*	USD	12 572	5 737	2 115	16 194	881 153	0.09	
BOSTON SCIENTIFIC COM USD0.01*	USD	48 754	15 539	23 204	41 089	1 984 658	0.19	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	4 353		1 175	3 178	520 540	0.05	
BROWN & BROWN INC COM*	USD	724	2 242	2 245	721	46 064	0.00	
BROWN FORMAN CORP CL B*	USD	8 403	1 088	1 936	7 555	398 714	0.04	
CABLE ONE INC COM USD1 'WI'*	USD	85		85				
CADENCE DESIGN SYS COM USD0.01*	USD	6 702	1 227	2 035	5 894	1 263 306	0.12	
CAMPBELL SOUP CO CAP USD0.0375*	USD	34 576	5 580	10 004	30 152	1 133 112	0.11	
CARLISLE COS INC COM*	USD	1 838	3 497	424	4 911	1 164 747	0.11	
CATALENT INC COM USD0.01*	USD	1 649		957	692	28 822	0.00	
CDW CORP COM USD0.01*	USD	431		431				
CHARLES RIV LABS INTL INC COM*	USD	328			328	58 805	0.01	
CHENIERE ENERGY INC COM NEW*	USD	2 543	1 233	3 397	379	57 540	0.01	
CINCINNATI FINL CORP COM*	USD	4 472	614	1 274	3 812	356 707	0.03	
CINTAS CORP COM*	USD		216		216	95 046	0.01	
CLOROX CO DEL COM*	USD	635		435	200	23 979	0.00	
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	12 037	2 052	3 411	10 678	1 955 796	0.19	
COCA-COLA CO COM USD0.25*	USD	86 532	20 624	35 287	71 869	3 680 448	0.36	
COGNEX CORP COM*	USD	2 023	1 522	3 545				
COLGATE-PALMOLIVE COM USD1*	USD	11 476	4 550	6 017	10 009	651 100	0.06	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	7 576	751	1 934	6 393	1 469 857	0.14	
COSTAR GROUP INC COM*	USD	4 990	3 138	2 530	5 598	393 758	0.04	
COTERRA ENERGY INC COM USD0.10*	USD	2 396	3 246	5 642				
COUPA SOFTWARE INC COM USD0.0001*	USD	1 937		1 937				
CSX CORP COM USD1*	USD	75 972	20 772	30 802	65 942	1 854 955	0.18	
DARLING INGR INC COM USD0.01*	USD		23 990	1 749	22 241	1 062 065	0.10	
DEERE & CO COM USD1*	USD	6 017	1 495	1 913	5 599	1 932 927	0.19	
DEVON ENERGY CORP NEW COM*	USD	43 346	26 431	18 321	51 456	2 245 332	0.22	
DEXCOM INC COM*	USD	11 308	1 999	3 295	10 012	854 533	0.08	
DIGITAL REALTY TRU COM STK USD0.01*	USD	622		622				
DROPBOX INC COM USD0.00001 CL A*	USD	733			733	18 259	0.00	
ECOLAB INC COM*	USD	14 062	8 552	4 654	17 960	2 783 209	0.27	
EDWARDS LIFESCIENCES CORP COM*	USD	14 031	4 565	6 419	12 177	771 746	0.07	
ENPHASE ENERGY INC COM USD0.00001*	USD	8 567	4 185	2 832	9 920	1 090 339	0.11	
EOG RESOURCES INC COM USD0.01*	USD	14 182	2 163	3 771	12 574	1 458 082	0.14	
EPAM SYS INC COM USD0.001*	USD	2 625		456	2 169	507 340	0.05	
EQT CORPORATION*	USD	22 044	5 835	9 114	18 765	696 605	0.07	
EQUIFAX INC COM*	USD	1 001			1 001	167 741	0.02	
EQUITY LIFESTYLE PPTYS INC*	USD	548			548	31 938	0.00	
ERIE INDTY CO CL A*	USD	584			584	156 955	0.02	
ESSEX PROP TRUST COM USD0.0001*	USD	2 034	353	294	2 093	406 084	0.04	
ETSY INC USD0.001*	USD	1 962	619	472	2 109	124 595	0.01	
EXACT SCIENCES CORP COM*	USD	4 978	2 363	4 024	3 317	207 006	0.02	
EXPEDTRS INTL WASH COM USD0.01*	USD	13 998	1 238	7 743	7 493	785 742	0.08	
F M C CORP COM NEW*	USD	21 099	3 083	5 612	18 570	1 137 675	0.11	
F5 NETWORK INC COM STK NPV*	USD	733		733				
FACTSET RESH SYS INC COM*	USD	407		151	256	102 401	0.01	
FAIR ISAAC CORP COM*	USD	420			420	333 703	0.03	
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	7 789	1 961	1 575	8 175	308 862	0.03	
FIRST CTZNS BANCSHARES INC N C CL A*	USD		58		58	73 226	0.01	
FIRST HORIZON CORP COM USD0.625*	USD		2 846		2 846	28 691	0.00	
FIRST SOLAR INC COM STK USD0.001*	USD		6 429	1 393	5 036	744 434	0.07	
FORTINET INC COM USD0.001*	USD	20 621	4 652	6 962	18 311	982 943	0.09	
FORTIVE CORP COM USD0.01*	USD	11 920	33 338	10 202	35 056	2 378 254	0.23	
FRANKLIN RES INC COM*	USD	463	2 490	2 587	366	8 230	0.00	
GALLAGHER ARTHUR J & CO COM*	USD	6 622	355	829	6 148	1 281 922	0.12	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GARTNER INC COM*	USD	318			318	99 958	0.01	
GENERAC HLDGS INC COM USD0.01*	USD	376		376				
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	1 065		1 065				
HEICO CORP NEW CL A*	USD	11 526	636	2 300	9 862	1 165 792	0.11	
HEICO CORP NEW COM*	USD	8 976		2 576	6 400	948 055	0.09	
HENRY JACK & ASSOC COM USD0.01*	USD	423			423	58 485	0.01	
HONEYWELL INTL INC COM USD1*	USD		18 343	1 560	16 783	2 836 330	0.27	
HORIZON THERAPEUTI COM USD0.0001*	USD	3 365	1 174	1 196	3 343	353 800	0.03	
HUBSPOT INC COM USD0.001*	USD	1 191	140	217	1 114	501 900	0.05	
HUNT J B TRANS SVCS INC COM*	USD	6 218	392	906	5 704	983 701	0.09	
IDEX CORP COM*	USD	136			136	25 880	0.00	
IDEXX LABORATORIES COM USD0.10*	USD	1 572		299	1 273	509 219	0.05	
ILLINOIS TOOL WKS COM NPV*	USD	1 149		910	239	50 354	0.00	
ILLUMINA INC COM USD0.01*	USD	3 416	308	619	3 105	389 938	0.04	
INCYTE CORPORATION COM USD0.001*	USD	1 318	2 776	2 728	1 366	72 190	0.01	
INSULET CORP COM STK USD0.001*	USD	1 913		272	1 641	239 424	0.02	
INTERCONTINENTAL E COM USD0.01*	USD	17 956	4 932	9 589	13 299	1 338 495	0.13	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	15 490	1 203	10 219	6 474	403 731	0.04	
INTERPUBLIC GROUP COM USD0.10*	USD	1 483	7 987	9 171	299	7 839	0.00	
INTUITIVE SURGICAL COM USD0.001*	USD	6 972	1 349	2 169	6 152	1 644 964	0.16	
INVITATION HOMES I COM USD0.01*	USD	2 710	6 162	6 777	2 095	60 734	0.01	
JOHNSON & JOHNSON COM USD1*	USD	67 858	16 149	28 433	55 574	7 918 189	0.76	
JP MORGAN CHASE & COM USD1*	USD	77 020	16 345	26 904	66 461	8 817 002	0.85	
JUNIPER NETWORKS COM USD0.00001*	USD	89 457	15 345	62 995	41 807	1 062 830	0.10	
LAMB WESTON HLDGS COM USD1.00 WI*	USD		996	996				
LENNOX INTL INC COM*	USD	280			280	95 911	0.01	
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	402			402	33 583	0.00	
LIVE NATION INC COM*	USD	1 651			1 651	125 418	0.01	
LOEWS CORP COM*	USD	994		994				
LPL FINL HLDGS INC COM USD0.001*	USD	3 065	2 367	801	4 631	1 006 790	0.10	
M & T BANK CORP COM USD0.50*	USD	3 532		379	3 153	364 728	0.04	
MARKEL GROUP INC COM NPV*	USD	746		156	590	794 750	0.08	
MARKETAXESS HLDGS INC COM*	USD	535			535	104 559	0.01	
MARSH & MCLENNAN COM USD1*	USD	14 811	4 068	5 780	13 099	2 280 358	0.22	
MASIMO CORPORATION COM STK USD0.001*	USD	1 362		1 362				
METTLER TOLEDO INTERNATIONAL COM*	USD	13			13	13 178	0.00	
MOLINA HEALTHCARE INC COM*	USD	690		179	511	153 276	0.01	
MONGODB INC COM USD0.001 CL A*	USD	1 657	244	513	1 388	439 153	0.04	
MONOLITHIC PWR SYS INC COM*	USD	527		154	373	157 644	0.02	
MONSTER BEV CORP USD0.005(NEW)*	USD		4 266	2 311	1 955	94 698	0.01	
MOODYS CORP COM USD0.01*	USD	2 533		214	2 319	670 730	0.06	
NASDAQ INC COM STK USD0.01*	USD	13 965	1 593	3 803	11 755	522 511	0.05	
NEUROCRINE BIOSCIENCES INC COM*	USD	338			338	34 785	0.00	
NEWS CORP NEW COM USD0.01 CL 'A'*	USD	2 882			2 882	52 887	0.01	
NEXTERA ENERGY INC COM USD0.01*	USD	19 323	8 235	17 890	9 668	506 689	0.05	
NORDSON CORP COM*	USD	930		248	682	139 234	0.01	
NOVOOCURE LTD COM USD0.00*	USD	1 889		1 889				
OKTA INC COM USD0.0001 CL A*	USD	1 008			1 008	75 162	0.01	
PAYCOM SOFTWARE IN COM USD0.01*	USD	749			749	177 648	0.02	
PAYLOCITY HLDG COR COM USD0.001*	USD		1 196		1 196	198 798	0.02	
PEPSICO INC CAP USD0.016666*	USD	36 970	8 331	17 567	27 734	4 298 873	0.41	
PIONEER NATURAL RE COM STK USD0.01*	USD	14 055	1 316	5 288	10 083	2 117 353	0.20	
PLUG POWER INC COM USD0.01*	USD	49 238	9 949	59 187				
PPG INDS INC COM*	USD	14 997	1 699	9 182	7 514	892 220	0.09	
PROGRESSIVE CP(OH) COM USD1*	USD	20 113	4 269	6 620	17 762	2 263 441	0.22	
PTC INC COM USD0.01*	USD	592			592	76 728	0.01	
PUBLIC STORAGE COM USD0.10*	USD	4 573	218	1 255	3 536	852 417	0.08	
PULTE GROUP INC COM USD0.01*	USD	5 402	1 176	1 238	5 340	361 737	0.03	
QIAGEN NV EURO.01*	EUR		1 432	1 432				
REALTY INCOME CORP*	USD	13 961	7 603	10 969	10 595	484 034	0.05	
RELIANCE STEEL & ALUMINUM CO COM*	USD		9 870		9 870	2 367 695	0.23	
REPLIGEN CORP COM*	USD		1 296		1 296	188 519	0.02	
RESMED INC COM USD0.004*	USD	4 085	518	809	3 794	513 220	0.05	
RINGCENTRAL INC COM USD0.0001 CL 'A'*	USD	1 675		1 675				
ROKU INC COM USD0.0001 CLASS A*	USD	2 164			2 164	139 742	0.01	
ROLLINS INC COM*	USD	21 593	2 862	5 674	18 781	641 361	0.06	
ROPER TECHNOLOGIES COM USD0.01*	USD	2 004		1 456	548	242 775	0.02	
RPM INTERNATIONAL COM USD0.01*	USD	213			213	18 474	0.00	
S&P GLOBAL INC COM USD1*	USD	7 243	928	1 694	6 477	2 165 113	0.21	
SEMPRA ENERGY COM NPV*	USD	496		496				
SHERWIN-WILLIAMS COM USD1*	USD	13 106	2 002	3 499	11 609	2 708 609	0.26	

		30.9.2022			30.9.2023			
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Security</b>								
SMITH A O COM*	USD	3 601	1 003	2 248	2 356	142 528	0.01	
SNAP INC COM USD0.00001 CL A*	USD	22 919	5 515	6 184	22 250	181 357	0.02	
SPLUNK INC COM USD0.001*	USD	3 018	723	1 339	2 402	321 362	0.03	
SS&C TECH HLDGS COM USD0.01*	USD	1 227	1 731	2 402	556	26 723	0.00	
STRYKER CORP COM USD0.10*	USD	6 826	1 011	1 618	6 219	1 554 672	0.15	
SUN COMMUNITIES COM USD0.01*	USD	8 190	1 495	699	8 986	972 801	0.09	
SVB FINL GROUP COM*	USD	1 121		1 121				
SYNOPSIS INC COM USD0.01*	USD	925	324		1 249	524 412	0.05	
TAKE TWO INTERACTI COM USD0.01*	USD	4 702	554	1 135	4 121	529 255	0.05	
TARGA RESOURCES CO COM USD0.001*	USD		856	856				
TELADOC HEALTH INC COM USD0.001*	USD	2 606		2 606				
TELEDYNE TECHNOLOGIES INC COM*	USD		984	168	816	304 995	0.03	
TERADYNE INC COM USD0.125*	USD	6 353	4 251	2 911	7 693	706 993	0.07	
THE TRADE DESK INC COM USD0.000001 CL A*	USD	10 866	4 084	3 849	11 101	793 628	0.08	
TRANSUNION COM USD0.01*	USD	10 932		1 063	9 869	648 132	0.06	
TRIMBLE INC COM NPV*	USD	43		43				
TWILIO INC COM USD0.001 CL A*	USD	3 627			3 627	194 201	0.02	
U HAUL HOLDING COM COM USD0.25*	USD	563		563				
UDR INC*	USD	2 468			2 468	80 533	0.01	
UNITED PARCEL SERVICE INC CL B*	USD	29 330	9 329	9 849	28 810	4 108 014	0.40	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	1 976		398	1 578	293 691	0.03	
VERISIGN INC COM*	USD	1 519		398	1 121	207 693	0.02	
VERISK ANALYTICS I CL A USD0.001*	USD	2 583	529	823	2 289	494 681	0.05	
VERTEX PHARMACEUTI COM USD0.01*	USD	6 420	946	1 605	5 761	1 832 646	0.18	
VICI PPTY INC COM USD0.01*	USD	4 105	6 557	7 436	3 226	85 878	0.01	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	5 284	564	1 376	4 472	681 067	0.07	
VORNADO REALTY TR COM USD0.04*	USD	9 060		9 060				
VULCAN MATERIALS COM STK USD1*	USD	4 117		3 865	252	46 572	0.00	
WATERS CORP COM*	USD	239			239	59 953	0.01	
WAYFAIR INC COM USD0.001 A*	USD	1 992		1 992				
WEBSTER FINL CORP CONN COM*	USD	1 935			1 935	71 354	0.01	
WEST PHARMACEUTICA COM USD0.25*	USD	1 283		982	301	103 316	0.01	
WILLIS TOWERS WATS COM USD0.000304635*	USD	2 016		286	1 730	330 701	0.03	
WP CAREY INC COM USD0.001*	USD	9 784	1 210	2 670	8 324	411 808	0.04	
ZEBRA TECHNOLOGIES CORP CL A*	USD	1 622	5 115	1 470	5 267	1 139 661	0.11	
ZENDESK INC COM USD0.01*	USD	1 606	871	2 477				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	6 492	1 390	1 467	6 415	270 887	0.03	
ZOETIS INC COM USD0.01 CL 'A'*	USD	7 236	460	1 544	6 152	979 133	0.09	
ZSCALER INC COM USD0.001*	USD	1 834	499	593	1 740	247 661	0.02	
<b>TOTAL United States</b>						<b>150 437 847</b>	<b>14.52</b>	
<b>Total Bearer shares</b>						<b>280 134 616</b>	<b>27.03</b>	
<b>Other shares</b>								
<b>Singapore</b>								
CAPITALAND ASCOTT TRUST*	SGD		8 046	8 046				
<b>TOTAL Singapore</b>							<b>0.00</b>	
<b>Total Other shares</b>							<b>0.00</b>	
<b>Preference shares</b>								
<b>Germany</b>								
BAYERISCHE MOTORENWERKE AG EUR1*	EUR	5 579		659	4 920	420 771	0.04	
DR.ING. F.PORSCHE NON-VTG PRF NPV*	EUR		3 343	561	2 782	239 810	0.02	
HENKEL AG&CO. KGAA NON-VTG PRF NPV*	EUR		1 944	872	1 072	70 042	0.01	
SARTORIUS AG NON VTG PRF NPV*	EUR	227	151	136	242	75 426	0.01	
VOLKSWAGEN AG NON VTG PRF NPV*	EUR	719	473	1 192				
<b>TOTAL Germany</b>						<b>806 049</b>	<b>0.08</b>	
<b>Total Preference shares</b>						<b>806 049</b>	<b>0.08</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	1 118	165	215	1 068	1 238 727	0.12	
<b>TOTAL Argentina</b>						<b>1 238 727</b>	<b>0.12</b>	

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<b>Australia</b>								
AMPOL LTD NPV*	AUD	29 828	16 231	46 059				
ANZ GROUP HOLDINGS NPV DFD 03/01/23 (EX-RECONS)*	AUD		94 839	94 839				
BHP GROUP LTD NPV*	AUD	36 584	57 226	24 998	68 812	1 797 764	0.17	
BHP GROUP LTD NPV*	GBP	20 465			20 465	534 585	0.05	
COLES GROUP LTD NPV*	AUD	20 972			20 972	192 666	0.02	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD		243 192	243 192				
WOODSIDE ENERGY GROUP LTD*	AUD	2 997	87 736	8 491	82 242	1 771 832	0.17	
WOODSIDE ENERGY GROUP LTD*	GBP	3 698		3 698				
<b>TOTAL Australia</b>						<b>4 296 846</b>	<b>0.41</b>	
<b>Belgium</b>								
AGEAS NPV*	EUR	395			395	14 932	0.00	
UCB NPV*	EUR	3 285		857	2 428	182 345	0.02	
<b>TOTAL Belgium</b>						<b>197 277</b>	<b>0.02</b>	
<b>Canada</b>								
BANK NOVA SCOTIA HALIFAX COM*	CAD	28 159	7 340	10 917	24 582	1 012 608	0.10	
BANK OF MONTREAL COM NPV*	CAD	14 969	4 652	6 378	13 243	1 026 703	0.10	
BCE INC COM NEW*	CAD	609	5 095	5 107	597	20 945	0.00	
BLACKBERRY LTD NPV*	CAD	17 966		17 966				
BROOKFIELD ASSET M LTD VTG SHS NPV CL A*	CAD	51 834	4 248	56 082				
BROOKFIELD ASSET.M CLASS A LTD VOTING SHS*	CAD		37 925	6 585	31 340	959 761	0.09	
BROOKFIELD CORP CLASS A LTD VOTING SHS*	CAD		64 094	8 733	55 361	1 590 874	0.15	
BROOKFIELD RENEWA CLASS A SUB VOTING SHARES*	CAD	9 900	4 084	4 000	9 984	219 620	0.02	
CANADIAN NATL RY CO COM*	CAD	240	527	504	263	26 175	0.00	
CANADIAN PAC KANSAS CITY LT COM NPV*	CAD	12 872	3 366	16 238				
CANADIAN PAC RY LT COM NPV*	CAD		23 139	1 418	21 721	1 483 811	0.14	
CANADIAN TIRE LTD CL A*	CAD		1 647		1 647	162 759	0.02	
CDN IMPERIAL BK OF COMMERCE COM*	CAD	19 971	4 153	7 010	17 114	607 129	0.06	
CGI INC COM NPV SUB VOTING SHARES C*	CAD	795	709	753	751	68 031	0.01	
CONSTELLATION SOFT COM STK NPV*	CAD	605	38	146	497	942 963	0.09	
DOLLARAMA INC COM NPV*	CAD	4 761	1 144	4 603	1 302	82 441	0.01	
ENBRIDGE INC COM NPV*	CAD	2 096	16 941	19 037				
FAIRFAX FINL HLDGS SUB-VTG COM NPV*	CAD	1 523	125	342	1 306	979 792	0.09	
FIRSTSERVICE CORP COM NPV*	CAD	1 400		700	700	93 572	0.01	
FORTIS INC COM NPV*	CAD		1 705	1 705				
FRANCO NEVADA CORP COM NPV*	CAD	11 100	2 209	3 165	10 144	1 244 596	0.12	
GFL ENVIRON INC COM NPV SUB VTG SHS*	CAD	27 800	25 192	21 746	31 246	911 850	0.09	
GILDAN ACTIVEWEAR INC COM*	CAD	24 316	10 024	4 801	29 539	760 901	0.07	
GREAT WEST LIFECO INC COM*	CAD	26 070	6 356	10 252	22 174	583 037	0.06	
IA FINANCIAL CORP COM NPV*	CAD	2 666		1 022	1 644	94 774	0.01	
INTACT FINL CORP COM NPV*	CAD	5 509	1 102	1 577	5 034	674 484	0.07	
LIGHTSPEED COMMERC COM NPV SUB VTG SHS*	CAD	3 800		3 800				
LOBLAW COS LTD COM*	CAD	9 266	743	1 621	8 388	654 958	0.06	
LUMINE GROUP RG*	CAD		1 377					
MANULIFE FINL CORP COM*	CAD	45 749	9 809	18 127	37 431	628 612	0.06	
METRO INC CL A SUB*	CAD		1 178		1 178	56 225	0.01	
NATL BK OF CANADA COM NPV*	CAD	2 991	1 199	1 905	2 285	139 504	0.01	
NUTRIEN LTD NPV*	CAD	14 106	2 451	3 624	12 933	734 019	0.07	
OPEN TEXT CO COM NPV*	CAD	9 996	1 774	3 802	7 968	257 006	0.02	
PARKLAND CORP COM NPV*	CAD	33 300	19 000	5 614	46 686	1 255 032	0.12	
PEMBINA PIPELINE C COM NPV*	CAD	2 920	1 969	4 889				
POWER CORP CDA COM*	CAD	28 203	5 317	7 813	25 707	601 486	0.06	
RESTAURANT BRANDS COM NPV*	CAD	4 442	4 032	1 862	6 612	404 661	0.04	
ROGERS COMMUNICATIONS INC*	CAD	1 705	1 265	2 970				
ROYAL BK OF CANADA COM NPV*	CAD	42 816	10 255	16 544	36 527	2 933 690	0.28	
SHAW COMMUNICATIONS INC CL B CONV*	CAD	4 885		4 885				
SHOPIFY INC COM NPV CL A*	CAD	29 832	7 005	9 167	27 670	1 388 069	0.13	
SUN LIFE FINL INC COM*	CAD	11 411	8 348	8 916	10 843	486 201	0.05	
TC ENERGY CORPORAT COM NPV*	CAD	33 802		33 802				
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)*	CAD	3 198	1 691	4 889				
THOMSON-REUTERS CP NPV POST REV SPLIT*	CAD		3 036	778	2 258	253 863	0.02	
TORONTO-DOMINION COM NPV*	CAD	45 524	10 148	15 456	40 216	2 226 696	0.21	
WESTON GEORGE LTD COM*	CAD	476	1 441		1 917	195 381	0.02	
WHEATON PRECIOUS M COM NPV*	CAD	51 969	12 153	14 154	49 968	1 863 591	0.18	
<b>TOTAL Canada</b>						<b>27 625 820</b>	<b>2.67</b>	

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<b>China</b>								
ESR CAYMAN LIMITED USD0.001*	HKD	56 000			56 000	71 952	0.01	
<b>TOTAL China</b>						<b>71 952</b>	<b>0.01</b>	
<b>Denmark</b>								
NOVO NORDISK A/S DKK0.1 B*	DKK		66 328		66 328	5 547 170	0.54	
VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)*	DKK	68 741	12 406	31 817	49 330	971 073	0.09	
<b>TOTAL Denmark</b>						<b>6 518 243</b>	<b>0.63</b>	
<b>Finland</b>								
ELISA OYJ NPV*	EUR	1 749			1 749	74 349	0.01	
FORTUM OYJ EUR3.40*	EUR		4 364	4 364				
NESTE OIL OYJ NPV*	EUR	2 980	10 038	6 314	6 704	208 624	0.02	
NOKIA OYJ NPV*	EUR	9 008			9 008	31 130	0.00	
NORDEA HOLDING ABP NPV*	SEK	84 123	19 488	27 940	75 671	765 373	0.07	
SAMPO PLC SER'A'NPV*	EUR	1 837	9 933	5 603	6 167	244 774	0.02	
STORA ENSO OYJ NPV SER'R'*	EUR	778	4 203		4 981	57 361	0.01	
UPM-KYMMENE CORP NPV*	EUR	52 826	31 849	17 102	67 573	2 125 079	0.21	
<b>TOTAL Finland</b>						<b>3 506 690</b>	<b>0.34</b>	
<b>France</b>								
DASSAULT SYSTEMES EURO.10*	EUR	1 278			1 278	43 688	0.00	
MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)*	EUR	1 762	2 223	1 762	2 223	62 590	0.01	
<b>TOTAL France</b>						<b>106 278</b>	<b>0.01</b>	
<b>Germany</b>								
ADIDAS AG NPV (REGD)*	EUR	440		440				
ALLIANZ SE NPV(REGD)(VINKULIERT)*	EUR	14 975	1 936	5 053	11 858	2 592 165	0.25	
BASF SE NPV*	EUR	51 893	15 439	15 929	51 403	2 138 313	0.21	
BAYER AG NPV (REGD)*	EUR	16 141	2 436	11 120	7 457	328 260	0.03	
BRENTAG AG*	EUR	25 949	13 495	8 828	30 616	2 178 899	0.21	
DELIVERY HERO SE NPV*	EUR	910	4 620		5 530	145 524	0.01	
DEUTSCHE BANK AG NPV(REGD)*	EUR	6 743	12 728		19 471	197 072	0.02	
DEUTSCHE BOERSE AG NPV(REGD)*	EUR	4 442	724	1 078	4 088	648 155	0.06	
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)*	EUR		28 504		28 504	207 221	0.02	
DEUTSCHE POST AG NPV(REGD)*	EUR	33 083	6 192	14 568	24 707	922 136	0.09	
DEUTSCHE TELEKOM NPV(REGD)*	EUR	37 772	22 824	17 541	43 055	828 509	0.08	
E.ON SE NPV*	EUR	284 850	34 958	110 820	208 988	2 267 039	0.22	
INFINEON TECHNOLOG AG NPV (REGD)*	EUR	18 017	6 641	8 561	16 097	488 845	0.05	
MERCEDES-BENZ ORD NPV(REGD)*	EUR	19 758	3 066	9 321	13 503	861 726	0.08	
MTU AERO ENGINES H NPV (REGD)*	EUR	14 180	1 547	6 974	8 753	1 456 040	0.14	
MUENCHENER RUECKVE NPV(REGD)*	EUR	2 033	787	418	2 402	858 690	0.08	
SCOUT24 AG NPV*	EUR	38			38	2 417	0.00	
SIEMENS AG NPV(REGD)*	EUR	20 336	7 501	7 723	20 114	2 642 834	0.26	
SIEMENS ENERGY AG NPV*	EUR	26 855	23 503	6 756	43 602	522 813	0.05	
SIEMENS HEALTHINEE NPV*	EUR	924			924	42 957	0.00	
TE CONNECTIVITY LT COM CHF0.57*	USD	5 762	1 537	1 027	6 272	708 769	0.07	
TELEFONICA DEUTSCH NPV*	EUR	93 724	21 480		115 204	189 128	0.02	
UNIPER SE NPV*	EUR	31 172		31 172				
VONOVIA SE NPV*	EUR	23 171	14 882	13 787	24 266	536 097	0.05	
<b>TOTAL Germany</b>						<b>20 763 609</b>	<b>2.00</b>	
<b>Hong Kong</b>								
BUDWEISER BREWING USD0.00001*	HKD	377 900	126 300	92 000	412 200	744 354	0.07	
NEW WORLD DEVEL CO NPV POST CON*	HKD	4 000			4 000	7 120	0.00	
<b>TOTAL Hong Kong</b>						<b>751 474</b>	<b>0.07</b>	
<b>Ireland</b>								
KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)*	EUR	9 000		2 250	6 750	463 913	0.04	
MEDTRONIC PLC USD0.0001*	USD	41 724	9 893	13 447	38 170	2 736 168	0.26	
<b>TOTAL Ireland</b>						<b>3 200 081</b>	<b>0.31</b>	
<b>Israel</b>								
MIZRAHI TEFAHOT BK ILS0.01*	ILS	2 429			2 429	80 605	0.01	
<b>TOTAL Israel</b>						<b>80 605</b>	<b>0.01</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Italy</b>								
ATLANTIA SPA EUR1*	EUR	7 174		7 174				
DAVIDE CAMPARI MIL EURO.01*	EUR	99 643		23 906	75 737	819 005	0.08	
ENEL EUR1*	EUR	358 872	66 420	60 970	364 322	2 053 657	0.20	
ENI SPA EUR1*	EUR	51 466	6 174	13 384	44 256	653 932	0.06	
FERRARI NV EURO.01(NEW)*	EUR	651		290	361	97 796	0.01	
INTESA SANPAOLO NPV*	EUR	359 630	42 387	50 454	351 563	830 831	0.08	
NEXI SPA NPV*	EUR	7 729			7 729	43 328	0.00	
SNAM EUR1*	EUR	33 269		26 052	7 217	31 098	0.00	
UNICREDIT SPA NPV (POST REV SPLIT)*	EUR	37 790	13 546	12 265	39 071	860 149	0.08	
<b>TOTAL Italy</b>						<b>5 389 795</b>	<b>0.52</b>	
<b>Japan</b>								
AEON CO LTD NPV*	JPY	25 000	5 900	9 100	21 800	395 913	0.04	
AGC INC NPV*	JPY	9 500		6 400	3 100	99 657	0.01	
AJINOMOTO CO INC NPV*	JPY		2 300	2 300				
ANA HOLDINGS INC NPV*	JPY	10 200	9 300	15 800	3 700	71 064	0.01	
ASAHI KASEI CORP NPV*	JPY	343 600	79 500	91 500	331 600	1 910 648	0.18	
ASTELLAS PHARMA NPV*	JPY	103 500	16 500	34 700	85 300	1 084 532	0.10	
BRIDGESTONE CORP NPV*	JPY	34 400	18 700	11 300	41 800	1 493 671	0.14	
CANON INC NPV*	JPY		3 000	2 600	400	8 840	0.00	
CHUBU ELEC. POWER NPV*	JPY	251 300	36 200	98 000	189 500	2 215 361	0.21	
DAI NIPPON PRINTING NPV*	JPY	10 600		6 400	4 200	100 158	0.01	
DAIWA SECS GROUP NPV*	JPY	1 600		1 600				
DENSO CORP NPV*	JPY	17 800	64 700	20 900	61 600	906 687	0.09	
DENTSU GROUP INC NPV*	JPY	800			800	21 579	0.00	
EAST JAPAN RAILWAY NPV*	JPY	48 300	14 400	16 000	46 700	2 449 184	0.24	
ENEOS HOLDINGS INC NPV*	JPY	718 400	168 800	206 900	680 300	2 460 160	0.24	
FUJI FILM HLD CORP NPV*	JPY	5 900	1 300	5 700	1 500	79 615	0.01	
FUJITSU NPV*	JPY	1 600		1 600				
HAKUHODO DY HLDGS NPV*	JPY	2 300		2 300				
HAMAMATSU PHOTONIC NPV*	JPY	1 900	12 600		14 500	559 918	0.05	
HITACHI CONST MACH NPV*	JPY	600		600				
HITACHI NPV*	JPY	29 400	27 400	14 400	42 400	2 410 818	0.23	
HONDA MOTOR CO NPV*	JPY	131 300	331 000	148 800	313 500	3 232 571	0.31	
HOYA CORP NPV*	JPY	2 900	600	2 600	900	84 553	0.01	
INPEX CORPORATION NPV*	JPY	25 500	111 000	21 200	115 300	1 594 604	0.15	
ITOCHU CORP NPV*	JPY	9 600	4 100	6 200	7 500	248 555	0.02	
JAPAN POST BANK CO NPV*	JPY	2 800			2 800	22 332	0.00	
KDDI CORP NPV*	JPY	51 200	12 700	13 800	50 100	1 405 734	0.14	
KEYENCE CORP NPV*	JPY	4 000	700	2 300	2 400	816 561	0.08	
KUBOTA CORP NPV*	JPY	7 600		4 800	2 800	37 832	0.00	
KYOCERA CORP NPV*	JPY	2 300	2 700	2 500	2 500	116 277	0.01	
KYOWA KIRIN CO LTD NPV*	JPY		7 100		7 100	113 340	0.01	
MAZDA MOTOR CORP NPV*	JPY	3 700			3 700	38 480	0.00	
mitsubishi ELEC CP NPV*	JPY	280 100	28 700	97 500	211 300	2 395 085	0.23	
mitsubishi HVY IND NPV*	JPY	2 400	3 100	3 000	2 500	127 910	0.01	
mitsubishi UFJ FIN NPV*	JPY	229 100	59 200	68 900	219 400	1 706 128	0.16	
mitsui & CO NPV*	JPY	2 800			2 800	93 086	0.01	
MIZUHO FINL GP NPV*	JPY	34 590	5 700	28 400	11 890	185 213	0.02	
MS&AD INSURANCE GROUP HOLDINGS INC NPV*	JPY	12 400	2 300	10 400	4 300	144 851	0.01	
NEC CORP NPV*	JPY	9 100		7 000	2 100	106 350	0.01	
NEXON CO LTD NPV*	JPY	2 300			2 300	37 696	0.00	
NINTENDO CO LTD NPV*	JPY	6 000	3 500	7 900	1 600	61 107	0.01	
NIPPON EXPRESS HLD NPV*	JPY	1 200	5 200		6 400	306 144	0.03	
NIPPON TEL&TEL CP NPV*	JPY	62 300	1 372 800	69 300	1 365 800	1 478 640	0.14	
NIPPON YUSEN KK NPV*	JPY	3 300	5 100	5 500	2 900	69 085	0.01	
NISSAN MOTOR CO NPV*	JPY	90 700	250 400	64 900	276 200	1 118 020	0.11	
NOMURA HOLDINGS NPV*	JPY	14 500		14 500				
NOMURA REAL EST MA REIT*	JPY	83		83				
NTT DATA GROUP CO NPV*	JPY	31 300		4 700	26 600	326 868	0.03	
OMRON CORP NPV*	JPY	5 600	1 100	1 300	5 400	220 703	0.02	
ORIX CORP NPV*	JPY	1 900		1 900				
OTSUKA CORP NPV*	JPY	1 700		1 700				
PANASONIC CORP NPV*	JPY	32 300	7 600	12 900	27 000	278 403	0.03	
RENESES ELECTRONIC NPV*	JPY	53 200	128 600	26 600	155 200	2 174 490	0.21	
RESONA HOLDINGS NPV*	JPY	10 200	28 100	27 800	10 500	53 316	0.01	
RIICOH CO NPV*	JPY	5 500	8 800		14 300	113 130	0.01	
ROHM CO LTD NPV*	JPY	200		200				
SEIKO EPSON CORP NPV*	JPY		6 100		6 100	87 860	0.01	

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SEKISUI CHEMICAL NPV*	JPY	2 400	113 500	54 800	61 100	806 436	0.08	
SG HOLDINGS CO LTD NPV*	JPY	36 900	24 000	14 000	46 900	550 587	0.05	
SHIMADZU CORP NPV*	JPY	2 500	2 800		5 300	129 053	0.01	
SHIZUOKA FINANCIAL NPV*	JPY		9 200		9 200	68 751	0.01	
SOFTBANK CORP NPV*	JPY	14 800	6 300	21 100				
SOFTBANK GROUP CO NPV*	JPY	28 500	4 700	22 200	11 000	427 193	0.04	
SOMPO HOLDINGS INC NPV*	JPY	3 200	3 000	4 600	1 600	63 098	0.01	
SONY GROUP CORPORA NPV*	JPY	32 200	5 800	9 700	28 300	2 123 501	0.20	
SUBARU CORPORATION NPV*	JPY	2 100	4 600		6 700	119 359	0.01	
SUMITOMO CORP NPV*	JPY	189 800	15 700	71 900	133 600	2 443 936	0.24	
SUMITOMO MITSUI FG NPV*	JPY	14 300	1 400	4 000	11 700	526 963	0.05	
SUMITOMO MITSUI TR NPV*	JPY	2 200	4 700	5 400	1 500	51 780	0.00	
TAKEDA PHARMACEUTI NPV*	JPY	37 000	5 800	8 700	34 100	970 176	0.09	
TDK CORP NPV*	JPY	200	1 900		2 100	71 346	0.01	
TOKIO MARINE HLDG NPV*	JPY	35 100	6 400	22 800	18 700	397 218	0.04	
TOKYO ELECTRON NPV*	JPY	1 900	2 900	1 900	2 900	363 382	0.04	
TOSHIBA CORP NPV*	JPY	15 000	3 900	18 900				
TOYOTA MOTOR CORP NPV*	JPY	400 700	115 600	157 200	359 100	5 894 262	0.57	
TREND MICRO INC NPV*	JPY	900		900				
WEST JAPAN RAILWAY NPV*	JPY	8 000	6 300	13 700	600	22 750	0.00	
YAMAHA MOTOR CO NPV*	JPY	700	3 300	4 000				
YOKOGAWA ELECTRIC NPV*	JPY	2 500			2 500	44 269	0.00	
Z HOLDINGS CORP NPV*	JPY	18 300		18 300				
<b>TOTAL Japan</b>						<b>50 136 789</b>	<b>4.84</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	2 239			2 239	13 744	0.00	
<b>TOTAL Jersey (Channel islands)</b>						<b>13 744</b>	<b>0.00</b>	
<b>Netherlands</b>								
ADYEN NV EURO.01*	EUR	340	140	144	336	229 657	0.02	
ASML HOLDING NV EURO.09*	EUR	12 560	2 759	4 378	10 941	5 924 696	0.57	
EQT AB NPV*	SEK	5 537			5 537	101 126	0.01	
JDE PEETS N.V. EURO.01*	EUR	2 157			2 157	55 195	0.01	
NN GROUP N.V. EURO.12*	EUR	1 490	130		1 620	47 762	0.00	
PROSUS N.V. EURO.05*	EUR	13 294	26 468	4 518	35 244	953 063	0.09	
SHELL PLC ORD EURO.07*	GBP	231 926	32 654	114 545	150 035	4 365 648	0.42	
UNIVERSAL MUSIC GR EUR10.00*	EUR	25	5 356	5 381				
<b>TOTAL Netherlands</b>						<b>11 677 147</b>	<b>1.13</b>	
<b>Norway</b>								
ADEVINTA ASA SER'B'NOK0.2*	NOK	8 132			8 132	74 036	0.01	
AKER BP ASA NOK1*	NOK	42 404	2 823	19 177	26 050	662 902	0.06	
DNB BANK ASA NOK12.50*	NOK	14 163	3 024	3 161	14 026	259 976	0.03	
EQUINOR ASA NOK2.50*	NOK	60 034	14 301	37 433	36 902	1 114 019	0.11	
MOWI ASA NOK7.50*	NOK	2 611	3 273	2 611	3 273	53 336	0.01	
NORSK HYDRO ASA NOK3.6666*	NOK	166 973	19 293	66 427	119 839	692 337	0.07	
TELENOR ASA ORD NOK6*	NOK	6 916			6 916	72 241	0.01	
<b>TOTAL Norway</b>						<b>2 928 845</b>	<b>0.28</b>	
<b>Portugal</b>								
EDP ENERGIAS PORTU EUR1(REGD)*	EUR	173 652	92 279	38 599	227 332	866 633	0.08	
GALP ENERGIA EUR1-B*	EUR	210 027	44 260	65 848	188 439	2 562 462	0.25	
JERONIMO MARTINS EUR5*	EUR	3 730			3 730	76 805	0.01	
<b>TOTAL Portugal</b>						<b>3 505 901</b>	<b>0.34</b>	
<b>Singapore</b>								
CAPITALAND INVESTM NPV*	SGD	164 718		23 600	141 118	293 204	0.03	
<b>TOTAL Singapore</b>						<b>293 204</b>	<b>0.03</b>	
<b>Spain</b>								
BANCO SANTANDER SA EURO.50(REGD)*	EUR	169 907	18 892	41 515	147 284	516 183	0.05	
BBVA(BILB-VIZ-ARG) EURO.49*	EUR	33 387	8 737	18 614	23 510	175 560	0.02	
FERROVIAL SE EURO.01*	EUR		38 988	35 301	3 687	103 453	0.01	
<b>TOTAL Spain</b>						<b>795 196</b>	<b>0.08</b>	



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<b>Sweden</b>								
ATLAS COPCO AB SER'A'NPV (POST SPLIT)*	SEK		13 509	13 509				
EMBRACER GROUP AB SER'B'NPV (POST SPLIT)*	SEK		28 028	28 028				
ERICSSON SER'B' NPV*	SEK		267 057	16 843	250 214	1 123 600	0.11	
EVOLUTION AB NPV*	SEK		3 696	537	3 159	294 300	0.03	
FASTIGHETS AB BALD SER'B'NPV (POST SPLIT)*	SEK	62 709	65 904	29 601	99 012	411 020	0.04	
HENNES & MAURITZ SER'B'NPV*	SEK	9 153	6 133	12 088	3 198	41 863	0.00	
HEXAGON AB SER'B'NPV (POST SPLIT)*	SEK		102 244	5 652	96 592	759 492	0.07	
HOLMEN AB SER'B'NPV (POST SPLIT)*	SEK	26 447	3 373	3 193	26 627	954 677	0.09	
INVESTOR AB SER'B'NPV (POST SPLIT)*	SEK	8 192	12 910	19 208	1 894	33 459	0.00	
KINNEVIK AB SER'B'NPV (POST SPLIT)*	SEK	3 315		3 315				
NIBE INDUSTRIER AB SER'B'NPV (POST SPLIT)*	SEK	50 244	14 387	24 746	39 885	241 136	0.02	
SANDVIK AB NPV (POST SPLIT)*	SEK	554	3 798		4 352	73 877	0.01	
SKAND ENSKILDA BKN SER'A'NPV*	SEK	32 519		5 156	27 363	301 024	0.03	
SKF AB SER'B'NPV*	SEK	23 335	11 856	12 032	23 159	355 204	0.03	
SWEDBANK AB SER'A'NPV*	SEK	3 580			3 580	60 681	0.01	
TELE2 AB SHS*	SEK	2 192			2 192	15 445	0.00	
VOLVO AB SER'B'NPV (POST SPLIT)*	SEK	52 127		52 127				
VOLVO CAR AB SER'B'NPV (WI)*	SEK		14 121		14 121	52 841	0.01	
<b>TOTAL Sweden</b>						<b>4 718 618</b>	<b>0.46</b>	
<b>Switzerland</b>								
DSM FIRMENICH AG EURO.01*	EUR		3 007	3 007				
<b>TOTAL Switzerland</b>							<b>0.00</b>	
<b>United Arab Emirates</b>								
NMC HEALTH PLC ORD GBPO.1*	GBP	367			367	0	0.00	
<b>TOTAL United Arab Emirates</b>							<b>0.00</b>	
<b>United Kingdom</b>								
ABRDN PLC ORD GBPO.1396825396*	GBP	85 441			85 441	148 585	0.01	
ADMIRAL GROUP ORD GBPO.001*	GBP	6 528		2 309	4 219	111 975	0.01	
ANTOFAGASTA ORD GBPO.05*	GBP	144 448	10 823	38 085	117 186	1 869 776	0.18	
ASHTREAD GROUP ORD GBPO.10*	GBP	1 109			1 109	61 938	0.01	
ASSOCD BRIT FOODS ORD GBPO.0568*	GBP	110 932	12 717	28 156	95 493	2 204 976	0.21	
AUTO TRADER GROUP ORD GBPO.01*	GBP	8 618			8 618	59 429	0.01	
AVIVA ORD GBPO.33*	GBP	46 715	13 114	14 885	44 944	195 612	0.02	
BARCLAYS ORD GBPO.25*	GBP	478 544	76 370	113 462	441 452	783 427	0.08	
BERKELEY GP HLDGS ORD GBPO.053943*	GBP	718			718	32 925	0.00	
BP ORD USD0.25*	GBP	357 180	133 362	108 565	381 977	2 266 421	0.22	
BUNZL ORD GBPO.32142857*	GBP	13 037			1 725	11 312	0.04	
BURBERRY GROUP ORD GBPO.0005*	GBP	23 347	2 285	5 493	20 139	429 153	0.04	
COMPASS GROUP ORD GBPO.1105*	GBP	7 675	9 113	5 332	11 456	255 826	0.02	
CRODA INTL ORD GBPO.10609756*	GBP	7 703		7 703				
DIAGEO ORD GBPO.28 101/108*	GBP	34 129	5 150	9 037	30 242	1 024 490	0.10	
EXPERIAN ORD USD0.10*	GBP	6 869	1 678	3 676	4 871	146 357	0.01	
FERGUSON PLC (NEW) ORD GBPO.10*	GBP	2 963		892	2 071	313 676	0.03	
FERGUSON PLC (NEW) ORD GBPO.10*	USD		500		500	75 229	0.01	
HALEON PLC ORD GBPO.25*	GBP	148 279	24 912	37 424	135 767	516 701	0.05	
HARGREAVES LANSDOW ORD GBPO.004 (WI)*	GBP	7 240		5 284	1 956	16 887	0.00	
HSBC HLDGS ORD USD0.50(UK REG)*	GBP	381 195	57 082	97 452	340 825	2 454 175	0.24	
INTERCONTL HOTELS ORD GBPO.208521303*	GBP	12 693	5 810	4 379	14 124	957 887	0.09	
LEGAL & GENERAL GP ORD GBPO.025*	GBP	18 813	27 732		46 545	115 634	0.01	
LIBERTY GLOBAL INC USD0.01 C*	USD	21 205		6 875	14 330	243 305	0.02	
LONDON STOCK EXCH ORD GBPO.06918604*	GBP	8 521	2 062	3 537	7 046	647 791	0.06	
M&G PLC ORD GBPO.05*	GBP	42 393		31 514	10 879	23 966	0.00	
MONDI ORD EURO.20*	GBP	20 857		3 410	17 447	267 371	0.03	
NATWEST GROUP PLC ORD GBPO.0769*	GBP	23 857		16 305	7 552	19 875	0.00	
PEARSON ORD GBPO.25*	GBP		5 794	5 595	199	1 930	0.00	
PERSIMMON ORD GBPO.10*	GBP		6 970		6 970	83 856	0.01	
PRUDENTIAL ORD GBPO.05*	GBP	58 372	15 845	22 660	51 557	511 651	0.05	
RIO TINTO ORD GBPO.10*	GBP	17 573	3 004	18 654	1 923	111 093	0.01	
SAINSBURY(U) ORD GBPO.28571428*	GBP	45 384			45 384	128 104	0.01	
SCHRODERS PLC ORD GBPO.20*	GBP	9 271		1	9 270	42 147	0.00	
SMITH & NEPHEW ORD USD0.20*	GBP	2 984			2 984	34 084	0.00	
STANDARD CHARTERED ORD USD0.50*	GBP	102 068	19 688	26 542	95 214	805 845	0.08	
STELLANTIS N V COM EURO.01*	EUR	3 236			3 236	57 074	0.01	
TAYLOR WIMPEY ORD GBPO.01*	GBP	67 527			67 527	88 442	0.01	
UNILEVER PLC ORD GBPO.031111*	GBP		7 194	4 054	3 140	142 414	0.01	

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		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
UNILEVER PLC ORD GBPO.031111*	EUR	49 887		8 866	41 021	1 862 772	0.18	
VODAFONE GROUP ORD USD0.2095238(POST CONS)*	GBP	883 418	172 362	231 239	824 541	707 242	0.07	
<b>TOTAL United Kingdom</b>						<b>20 189 608</b>	<b>1.95</b>	
<b>United States</b>								
ABBOTT LABS COM*	USD	33 183	10 074	13 904	29 353	2 600 628	0.25	
ABBVIE INC COM USD0.01*	USD	44 645	9 306	15 195	38 756	5 284 772	0.51	
ABIOMED INC COM*	USD	523		523				
ACCENTURE PLC SHS CL A 'NEW'*	USD	13 321	2 686	4 175	11 832	3 324 132	0.32	
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	23 054	4 823	10 173	17 704	1 516 396	0.15	
ADOBE INC COM USD0.0001*	USD	12 454	2 073	3 590	10 937	5 101 635	0.49	
ADVANCE AUTO PARTS COM USD0.0001*	USD	3 778		3 778				
ADVANCED MICRO DEV COM USD0.01*	USD	29 642	8 434	11 641	26 435	2 486 469	0.24	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD	2 200		2 200				
AGILENT TECHNOLOGIES INC COM*	USD	10 695	1 483	2 900	9 278	949 074	0.09	
AIRBNB INC USD0.0001 A*	USD	13 987	5 669	5 482	14 174	1 779 116	0.17	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	244			244	22 343	0.00	
ALLEGION PLC CIM USD0.01*	USD	831		831				
ALLSTATE CORP COM*	USD	11 208	1 439	2 440	10 207	1 040 276	0.10	
ALLY FINANCIAL INC COM USD0.01*	USD	5 430			5 430	132 529	0.01	
ALPHABET INC CAP STK USD0.001 CL A*	USD	145 696	29 664	49 943	125 417	15 013 760	1.45	
AMAZON COM INC COM USD0.01*	USD	211 216	47 767	71 415	187 568	21 812 166	2.10	
AMER EXPRESS CO COM USD0.20*	USD	18 309	4 353	6 542	16 120	2 200 042	0.21	
AMER FINL GP OHIO COM NPV*	USD	3 158		517	2 641	269 793	0.03	
AMER INTL GRP COM USD2.50*	USD	28 161	9 474	13 710	23 925	1 326 327	0.13	
AMER TOWER CORP COM NEW USD0.01*	USD	8 676	1 356	2 319	7 713	1 160 335	0.11	
AMERIPRISE FINL INC COM*	USD	790			790	238 257	0.02	
AMETEK INC COM USD0.01*	USD	425			425	57 448	0.01	
AMGEN INC COM USD0.0001*	USD	15 556	2 311	4 265	13 602	3 344 210	0.32	
AMPHENOL CORP NEW CL A*	USD	46 207	11 050	33 806	23 451	1 801 835	0.17	
ANALOG DEVICES INC COM*	USD	5 322		5 322				
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLIT)*	USD	20 283	6 371	12 855	13 799	237 445	0.02	
AON PLC COM USD0.01 CL A*	USD	6 089	667	1 280	5 476	1 624 162	0.16	
APA CORPORATION COM USD0.625*	USD	737	29 738	7 068	23 407	880 063	0.08	
APOLLO GLOBAL MANA COM USD0.00001*	USD	12 823	2 544	4 297	11 070	908 985	0.09	
APPLE INC COM NPV*	USD	400 034	78 076	142 534	335 576	52 558 889	5.07	
APPLIED MATLS INC COM*	USD	22 998	28 966	18 648	33 316	4 219 607	0.41	
APPOVIN CORP COM USD0.00003 CL A*	USD	2 359		2 359				
APTIV PLC COM USD0.01*	USD	31 729	1 724	24 251	9 202	829 930	0.08	
ARAMARK COM USD0.01*	USD	929	3 309	1 610	2 628	83 422	0.01	
ARCH CAPITAL GROUP COM USD0.01*	USD	9 850	2 287	3 441	8 696	634 101	0.06	
ARCHER DANIELS MIDLAND CO COM*	USD	1 206	1 635	2 841				
ARES MANAGEMNT COR COM USD0.01 CLASS A*	USD		885		885	83 283	0.01	
ASSURANT INC COM*	USD	1 860		521	1 339	175 874	0.02	
AT&T INC COM USD1*	USD	196 706	36 314	58 524	174 496	2 397 627	0.23	
ATLANTA BRAVES HOL COM USD0.001 SER C*	USD		19	19				
ATLISSIAN CORP COM USD0.1 CL A*	USD		960		960	176 968	0.02	
AUTO DATA PROCESS COM USD0.10*	USD	13 465	1 974	4 820	10 619	2 337 057	0.23	
AUTODESK INC COM USD0.01*	USD	9 465	1 243	3 337	7 371	1 395 192	0.13	
AUTOZONE INC COM USD0.01*	USD	714	74	156	632	1 468 504	0.14	
AVALARA INC COM USD0.0001*	USD	1 798		1 798				
AVALONBAY COMMUNI COM USD0.01*	USD	2 911	384	383	2 912	457 498	0.04	
AVANTOR INC COM USD0.01*	USD	12 504	3 134	2 687	12 951	249 747	0.02	
AVERY DENNISON CORP COM*	USD	7 965	382	2 567	5 780	965 876	0.09	
BALL CORP COM NPV*	USD		2 518	2 362	156	7 104	0.00	
BATH & BODY WORKS COM USD0.5*	USD	2 239	6 286	6 488	2 037	62 985	0.01	
BAXTER INTL INC COM USD1*	USD	21 622	4 179	7 076	18 725	646 472	0.06	
BECTON DICKINSON COM USD1*	USD	6 793	877	1 444	6 226	1 472 469	0.14	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	1 800		1 309	491	22 530	0.00	
BEST BUY CO INC COM USD0.10*	USD	5 641		1 592	4 049	257 319	0.02	
BILL HOLDINGS INC RG*	USD	2 116	579	627	2 068	205 393	0.02	
BIOGEN INC COM STK USD0.0005*	USD	2 101	468	693	1 876	441 072	0.04	
BK OF AMERICA CORP COM USD0.01*	USD	195 779	33 704	58 932	170 551	4 271 829	0.41	
BK OF NY MELLON CP COM STK USD0.01*	USD	27 211	5 940	17 463	15 688	612 086	0.06	
BLACKSTONE INC COM USD0.00001*	USD	17 233	3 148	5 241	15 140	1 483 897	0.14	
BOOKING HLDGS INC COM USD0.008*	USD	1 398	80	397	1 081	3 049 714	0.29	
BORG WARNER INC COM*	USD		2 804	2 804				
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	63 471	13 839	23 183	54 127	2 873 873	0.28	
BROADCOM CORP COM USD1.00*	USD	8 592	6 117	3 442	11 267	8 560 831	0.83	
BURLINGTON STORES COM USD0.0001*	USD	3 217	423	582	3 058	378 496	0.04	
CAPITAL ONE FINL COM USD0.01*	USD	4 681		681	4 000	355 125	0.03	

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CARDINAL HEALTH INC COM*	USD	5 456	2 786	2 532	5 710	453 505	0.04	
CARLYLE GROUP INC COM USD0.01*	USD	4 292	1 739	1 915	4 116	113 562	0.01	
CARMAX INC COM USD0.50*	USD	4 391	9 488	1 702	12 177	787 898	0.08	
CARRIER GLOBAL COR COM USD0.01*	USD	16 925	6 990	9 900	14 015	707 715	0.07	
CATERPILLAR INC DEL COM*	USD	17 810	2 611	11 302	9 119	2 277 383	0.22	
CBOE GLOBAL MARKET COM USD0.01*	USD	680			680	97 173	0.01	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	1 212	1 852	1 830	1 234	83 378	0.01	
CENCORA INC RG*	USD	568	419	790	197	32 433	0.00	
CENTENE CORP DEL COM*	USD	18 901	5 136	9 270	14 767	930 490	0.09	
CERIDIAN HCM HLDG COM USD0.01*	USD	1 500			1 500	93 104	0.01	
CH ROBINSON WORLDW COM USD0.1*	USD	4 786	2 574	666	6 694	527 432	0.05	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	4 515	268	949	3 834	1 542 600	0.15	
CHESAPEAKE ENERGY COM USD0.01*	USD		11 582	1 491	10 091	796 010	0.08	
CHEVRON CORP COM USD0.75*	USD	29 640	10 862	17 128	23 374	3 605 523	0.35	
CHEWY INC COM USD0.01 CL A*	USD	2 315	3 787	4 981	1 121	18 725	0.00	
CHIPOTLE MEXICAN GRILL INC CL A*	USD	397		53	344	576 461	0.06	
CHUBB LIMITED ORD CHF24.15*	USD	14 029	2 631	4 269	12 391	2 359 780	0.23	
CHURCH & DWIGHT INC COM*	USD	3 509	761	3 114	1 156	96 900	0.01	
CIGNA CORP COM USD0.25*	USD	10 291	1 603	3 021	8 873	2 322 036	0.22	
CISCO SYSTEMS COM USD0.001*	USD	147 233	31 532	52 496	126 269	6 209 865	0.60	
CITIGROUP INC COM USD0.01*	USD	59 132	13 854	21 647	51 339	1 931 667	0.19	
CITIZENS FINL GP COM USD0.01*	USD	3 510	1 446	1 512	3 444	84 435	0.01	
CITRIX SYSTEMS INC COM USD0.001*	USD	94		94				
CLOUDFLARE INC COM USD0.001 CL A*	USD	5 542	1 143	1 434	5 251	302 820	0.03	
COGNIZANT TECHNOLO COM CL'A'USD0.01*	USD	11 604	3 305	7 152	7 757	480 690	0.05	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD	400	2 863	1 975	1 288	88 464	0.01	
COMCAST CORP COM CLS'A' USD0.01*	USD	113 485	20 890	36 152	98 223	3 984 144	0.38	
CONFLUENT INC COM USD0.00001 CL A*	USD		2 158		2 158	58 454	0.01	
CONOCOPHILLIPS COM USD0.01*	USD	18 676	9 723	6 599	21 800	2 389 128	0.23	
CONSOLIDATED EDISON INC COM*	USD	33 076	7 043	11 167	28 952	2 265 287	0.22	
COOPER COS INC COM USD0.10*	USD	1 052		204	848	246 495	0.02	
CORTEVA INC COM USD0.01*	USD	17 697	4 481	21 595	583	27 285	0.00	
COSTCO WHSL CORP NEW COM*	USD	9 031	1 592	2 717	7 906	4 086 022	0.39	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	4 351	1 506	1 675	4 182	640 345	0.06	
CROWN CASTLE INTL COM USD0.01*	USD	12 670	1 269	3 582	10 357	871 946	0.08	
CUMMINS INC COM*	USD	3 898	4 126	942	7 082	1 480 104	0.14	
CVS HEALTH CORP COM STK USD0.01*	USD	27 902	9 606	12 893	24 615	1 572 193	0.15	
D R HORTON INC COM*	USD	4 988	1 664	2 234	4 418	434 349	0.04	
DANAHER CORP COM USD0.01*	USD	13 213	1 903	3 450	11 666	2 647 737	0.26	
DARDEN RESTAURANTS INC COM*	USD	2 416		532	1 884	246 837	0.02	
DATADOG INC COM USD0.00001 CL A*	USD	4 348	731	898	4 181	348 399	0.03	
DAVITA INC COM USD0.001*	USD	1 602		1 112	490	42 373	0.00	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	7 450	11 935	2 916	16 469	1 038 036	0.10	
DELTA AIRLINES INC COM USD0.0001*	USD	1 639			1 639	55 476	0.01	
DENTSPLY SIRONA IN COM NPV*	USD	1 052	1 758	1 756	1 054	32 937	0.00	
DISCOVER FINL SVCS COM STK USD0.01*	USD	5 839	1 427	1 981	5 285	418 832	0.04	
DOCUSIGN INC COM USD0.0001*	USD	4 120	989	1 001	4 108	157 836	0.02	
DOLLAR GENERAL CP COM USD0.875*	USD	4 615	491	774	4 332	419 276	0.04	
DOLLAR TREE INC*	USD	3 058	478	890	2 646	257 669	0.02	
DOMINOS PIZZA INC COM USD0.01*	USD	209			209	72 422	0.01	
DOORDASH INC COM USD0.00001 CLASS A*	USD	1 438	9 731	952	10 217	743 141	0.07	
DOVER CORP COM*	USD	60	1 161	535	686	87 550	0.01	
DUPONT DE NEMOURS COM USD0.01*	USD	11 433	5 950	7 837	9 546	651 371	0.06	
DYNATRACE INC COM USD0.001*	USD	3 200	3 402	4 817	1 785	76 306	0.01	
EATON CORP PLC COM USD0.01*	USD	2 146	442	374	2 214	431 970	0.04	
EBAY INC COM USD0.001*	USD	14 235	4 622	10 812	8 045	324 483	0.03	
EDISON INTL COM*	USD	17 987	3 911	6 357	15 541	899 788	0.09	
ELANCO ANIMAL HEAL COM NPV*	USD	6 199		6 199				
ELECTRONIC ARTS INC COM*	USD	2 473		502	1 971	217 090	0.02	
ELEVANCE HEALTH INC USD0.01*	USD	7 611	1 441	2 229	6 823	2 717 752	0.26	
ELI LILLY AND CO COM NPV*	USD	22 004	3 767	7 312	18 459	9 070 135	0.88	
EQUINIX INC COM USD0.001 NEW*	USD	962	92	214	840	558 081	0.05	
EQUITABLE HOLDINGS COM USD0.01*	USD	2 600	6 519	8 033	1 086	28 205	0.00	
ESTEE LAUDER COS CLASS'A'COM USD0.01*	USD	8 973	1 167	2 262	7 878	1 041 742	0.10	
EVEREST GROUP LTD COM USD0.01*	USD	2 698	191	517	2 372	806 489	0.08	
EVERSOURCE ENERGY COM USD5*	USD	34 897	20 246	12 574	42 569	2 264 484	0.22	
EXELON CORP COM NPV*	USD	71 624	23 163	54 274	40 513	1 400 546	0.14	
EXPEDIA GROUP INC COM USD0.001*	USD	7 680	1 557	1 525	7 712	727 152	0.07	
EXTRA SPACE STORAG COM USD0.01*	USD	7 889	4 308	1 367	10 830	1 204 528	0.12	
F&G ANNUITIES & LI COM USD0.001 WI*	USD		530	530				
FEDEX CORP COM USD0.10*	USD	10 191	1 802	2 751	9 242	2 239 788	0.22	

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FIDELITY NATL INF COM STK USD0.01*	USD	15 393	3 071	6 209	12 255	619 625	0.06	
FIFTH THIRD BANCORP COM*	USD	14 429	4 471	6 354	12 546	290 714	0.03	
FISERV INC COM USD0.01*	USD	19 343	4 664	6 866	17 141	1 771 279	0.17	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	1 707		345	1 362	318 143	0.03	
FORD MOTOR CO COM STK USD0.01*	USD	173 271	33 057	48 752	157 576	1 790 350	0.17	
FORTREA HOLDINGS I COM USD0.001 WI*	USD		1 184	1 184				
FOX CORP COM USD0.01 CL A*	USD	24 433	2 369	6 287	20 515	585 534	0.06	
FOX CORP COM USD0.01 CL B*	USD	10 434	14 998	9 563	15 869	419 250	0.04	
FREPORT-MCMORAN COM STK USD0.10*	USD	5 959	15 071	3 116	17 914	611 098	0.06	
GARMIN LTD COM CHF10.00*	USD		762	762				
GE HEALTHCARE TECH COM USD0.01 WI*	USD		15 467	1 800	13 667	850 675	0.08	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	46 778	10 078	15 294	41 562	4 203 212	0.41	
GENERAL MLS INC COM*	USD	28 822	8 982	11 986	25 818	1 511 335	0.15	
GENERAL MOTORS CO COM USD0.01*	USD	43 431	8 200	13 311	38 320	1 155 768	0.11	
GENUINE PARTS CO COM STK USD1*	USD	4 726	1 350	1 554	4 522	597 260	0.06	
GILEAD SCIENCES COM USD0.001*	USD	32 804	8 054	12 575	28 283	1 938 944	0.19	
GLOBAL PAYMENTS COM NPV*	USD	5 246	559	1 709	4 096	432 369	0.04	
GLOBE LIFE INC COM USD1.00*	USD	253			253	25 165	0.00	
GODADDY INC COM CL A USD0.001*	USD	907			907	61 798	0.01	
GOLDMAN SACHS GRP COM USD0.01*	USD	10 205	1 535	2 879	8 861	2 622 872	0.25	
GRAINGER W W INC COM*	USD	5 396	757	1 954	4 199	2 657 527	0.26	
GSK PLC ORD GBP0.3125*	GBP	127 617	16 305	34 332	109 590	1 825 667	0.18	
HALLIBURTON COM STK USD2.50*	USD	46 238	5 606	31 904	19 940	738 765	0.07	
HARTFORD FINL SVCS COM USD0.01*	USD	1 307	2 742	3 755	294	19 071	0.00	
HCA HEALTHCARE INC COM USD0.01*	USD	5 523	258	1 476	4 305	968 722	0.09	
HEALTHPEAK PPTYS I COM USD1*	USD	11 937		11 937				
HERSHEY COMPANY COM USD1.00*	USD	7 943	950	8 716	177	32 397	0.00	
HESS CORPORATION COM USD1*	USD	23 842	7 000	9 722	21 120	2 956 048	0.29	
HEWLETT PACKARD EN COM USD0.01*	USD	203 939	32 290	151 693	84 536	1 343 283	0.13	
HF SINCLAIR CORPOR COM USD0.01*	USD		1 093	1 093				
HILTON WORLDWIDE H COM USD0.01*	USD	3 378	1 012	1 287	3 103	426 305	0.04	
HOLOGIC INC COM USD0.01*	USD	1 844	827	1 725	946	60 059	0.01	
HOME DEPOT INC COM USD0.05*	USD	27 366	5 593	9 512	23 447	6 481 125	0.63	
HOST HOTELS & RESO COM STK USD0.01*	USD	1 293			1 293	19 008	0.00	
HOWMET AEROSPACE I COM USD1.00*	USD	67 463	12 911	25 646	54 728	2 315 514	0.22	
HP INC COM USD0.01*	USD	82 064	15 471	52 116	45 419	1 067 817	0.10	
HUMANA INC COM USD0.166*	USD	3 368	217	610	2 975	1 324 079	0.13	
HUNTINGTON BANCSHARES INC COM*	USD	62 423	18 353	20 775	60 001	570 845	0.06	
HYATT HOTELS CORP COM USD0.01 CLASS 'A'*	USD		1 621		1 621	157 305	0.02	
IAC/INTERACTIVECOR COM USD0.0001*	USD	2 574		2 574				
INGERSOLL RAND INC COM USD1.00*	USD	4 628	5 241	6 334	3 535	206 059	0.02	
INTEL CORP COM USD0.001*	USD	87 662	9 228	76 470	20 420	664 082	0.06	
INTL BUSINESS MCHN COM USD0.20*	USD	24 240	3 755	8 759	19 236	2 468 872	0.24	
INTL PAPER CO COM USD1.00*	USD		26 598		26 598	863 051	0.08	
INTUIT INC COM USD0.01*	USD	5 723	720	1 361	5 082	2 375 367	0.23	
INVESCO LTD COM STK USD0.20*	USD	4 829	4 350	7 845	1 334	17 719	0.00	
IQVIA HOLDINGS INC COM USD0.01*	USD	1 471			1 471	264 761	0.03	
IRON MTN INC NEW COM NPV*	USD	856			856	46 553	0.00	
JACOBS SOLUTIONS COM USD1.00*	USD	5 593		500	5 093	635 964	0.06	
JAZZ PHARMA PLC COM USD0.0001*	USD	1 665		427	1 238	146 594	0.01	
JOHNSON CTLS INTL COM USD0.01*	USD	32 913	10 115	13 991	29 037	1 413 420	0.14	
KELLANOVA COM USD0.25*	USD	3 365	932	2 393	1 904	103 653	0.01	
KENVUE INC COM USD0.01*	USD		66 627	0	66 627	1 223 884	0.12	
KEURIG DR PEPPER COM USD0.01*	USD	2 000		2 000				
KEYCORP NEW COM*	USD	19 606	3 415	10 541	12 480	122 844	0.01	
KEYSIGHT TECHNOLOG COM USD0.01 'WD'*	USD	5 716	5 108	1 904	8 920	1 079 652	0.10	
KIMBERLY-CLARK CP COM USD1.25*	USD	14 836	1 890	3 826	12 900	1 426 141	0.14	
KIMCO REALTY COM USD0.01*	USD	4 029	5 787	6 182	3 634	58 476	0.01	
KINDER MORGAN INC USD0.01*	USD		3 408	3 408				
KKR & CO INC COM NPV CLASS A*	USD	5 131	1 394	2 353	4 172	235 099	0.02	
KLA CORPORATION COM USD0.001*	USD	2 027	552	144	2 435	1 021 683	0.10	
KROGER CO COM USD1*	USD	27 236	4 824	8 090	23 970	981 267	0.09	
LAB CORP AMER HLDG COM USD0.1*	USD	2 402		1 218	1 184	217 762	0.02	
LAM RESEARCH CORP COM USD0.001*	USD	4 252	699	1 247	3 704	2 123 760	0.20	
LEAR CORP COM USD0.01*	USD	568		568				
LENNAR CORP COM CL'A'USD0.10*	USD	5 679	702	1 467	4 914	504 511	0.05	
LIBERTY MEDIA CORP COM USD0.01 LIVE SER C*	USD		28	28				
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C*	USD		650		650	37 045	0.00	
LINCOLN NATL CORP COM NPV*	USD	146		146				
LINDE PLC COM EURO.001*	EUR		1 338		1 338	458 883	0.04	
LINDE PLC COM EURO.001*	USD		3 910	300	3 610	1 229 659	0.12	

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LKQ CORP COM*	USD	1 400	1 057	2 310	147	6 658	0.00	
LOWE'S COS INC COM USD0.50*	USD	16 748	3 167	7 427	12 488	2 374 369	0.23	
LUCID GROUP INC COM USD0.0001 CL A*	USD	4 362		4 362				
LULULEMON ATHLETIC COM STK USD0.01*	USD	2 828	434	853	2 409	849 789	0.08	
LUMEN TECHNOLOGIES COM USD1.00*	USD	766		766				
MARATHON PETROLEUM COM USD0.01*	USD		6 039	6 039				
MARRIOTT INTL INC COM USD0.01 CLASS 'A'*	USD	6 791	420	5 157	2 054	369 336	0.04	
MARVELL TECHNOLOGY COM USD0.002*	USD	23 704	11 787	8 279	27 212	1 347 487	0.13	
MASCO CORP COM*	USD	14 351	1 802	15 328	825	40 339	0.00	
MASTERCARD INC COM USD0.0001 CLASS 'A'*	USD	23 239	4 647	8 073	19 813	7 175 842	0.69	
MATCH GRP INC NEW COM NPV*	USD	4 171	1 167	1 265	4 073	145 965	0.01	
MCCORMICK & CO INC COM NVTG NPV*	USD	20 125	17 366	7 017	30 474	2 108 663	0.20	
MCDONALD'S CORP COM USD0.01*	USD	17 880	4 388	6 432	15 836	3 816 395	0.37	
MCKESSON CORP COM USD0.01*	USD	4 345	427	883	3 889	1 547 047	0.15	
MERCK & CO INC COM USD0.50*	USD	69 743	13 988	23 857	59 874	5 638 853	0.54	
META PLATFORMS INC*	USD	59 017	12 001	23 686	47 332	12 998 887	1.25	
METLIFE INC COM USD0.01*	USD	4 343	3 070	3 238	4 175	240 272	0.02	
MICROCHIP TECHNOLOGY COM USD0.001*	USD	8 491	1 662	2 471	7 682	548 496	0.05	
MICRON TECHNOLOGY COM USD0.10*	USD	16 621	1 143	17 764				
MICROSOFT CORP COM USD0.0000125*	USD	172 236	35 669	57 648	150 257	43 401 449	4.19	
MID-AMER APARTMENT COM STK USD0.01*	USD	1 344			1 344	158 174	0.02	
MODERNA INC COM USD0.0001*	USD	8 078	1 771	2 739	7 110	671 822	0.06	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	6 186	1 291	2 234	5 243	304 996	0.03	
MONDELEZ INTL INC COM USD0.01*	USD	70 768	13 094	26 298	57 564	3 654 573	0.35	
MORGAN STANLEY COM STK USD0.01*	USD	40 070	10 151	16 126	34 095	2 547 296	0.25	
MOSAIC CO COM USD0.01*	USD	1 577	3 905	5 482				
MOTOROLA SOLUTIONS COM USD0.01*	USD	2 944	4 354	482	6 816	1 697 492	0.16	
MSCI INC COM STK US\$0.01*	USD	1 153		132	1 021	479 222	0.05	
NETAPP INC COM USD0.001*	USD	2 114	14 150	2 688	13 576	942 378	0.09	
NETFLIX INC COM USD0.001*	USD	10 137	2 547	3 681	9 003	3 109 893	0.30	
NEWELL BRANDS INC COM USD1*	USD		8 485	8 485				
NEWMONT CORPORATIO COM USD1.60*	USD	43 451	10 155	18 936	34 670	1 171 910	0.11	
NEWMONT CORPORATIO COM USD1.60*	CAD	272			272	9 232	0.00	
NIKE INC CLASS 'B' COM NPV*	USD	28 488	7 535	10 857	25 166	2 201 350	0.21	
NORFOLK STHN CORP COM USD1*	USD	5 379	1 207	1 828	4 758	857 161	0.08	
NORTHERN TRUST CP COM USD1.666*	USD	2 364		748	1 616	102 713	0.01	
NORTONLIFELOCK INC COM USD0.01*	USD	1 604			1 604	25 943	0.00	
NRG ENERGY INC COM USD0.01*	USD		24 786	9 359	15 427	543 618	0.05	
NUCOR CORP COM*	USD		732	732				
NVIDIA CORP COM USD0.001*	USD	66 353	13 733	28 296	51 790	20 608 735	1.99	
NVR INC COM STK USD0.01*	USD	59		12	47	256 396	0.02	
OCCIDENTAL PETRLM COM USD0.20*	USD	16 178	1 000	17 178				
OMNICOM GROUP INC COM USD0.15*	USD	5 609	1 588	2 447	4 750	323 638	0.03	
ON SEMICONDUCTOR COM USD0.01*	USD	753		753				
ORACLE CORP COM USD0.01*	USD	50 592	9 495	19 081	41 006	3 973 302	0.38	
OREILLY AUTO NEW COM USD0.01*	USD	1 319	81	248	1 152	957 802	0.09	
OTIS WORLDWIDE COR COM USD0.01*	USD	20 189	4 549	9 802	14 936	1 097 312	0.11	
OVINTIV INC COM USD0.01*	USD		3 398	1 250	2 148	93 475	0.01	
PACCAR INC COM STK USD1*	USD	803	8 571	8 821	553	43 010	0.00	
PACKAGING CORP AMER COM*	USD	18 958	5 659	6 407	18 210	2 557 914	0.25	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	38 919		7 738	31 181	456 390	0.04	
PALO ALTO NETWORKS COM USD0.0001*	USD	10 461	1 654	3 797	8 318	1 783 926	0.17	
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	26 817		6 057	20 760	244 987	0.02	
PARKER-HANNIFIN COM STK USD0.50*	USD	337			337	120 084	0.01	
PAYCHEX INC COM*	USD	6 183	1 139	2 203	5 119	540 074	0.05	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	26 241	5 663	9 347	22 557	1 206 330	0.12	
PENTAIR PLC COM USD0.01*	USD	43 693	11 107	17 485	37 315	2 210 291	0.21	
PFIZER INC COM USD0.05*	USD	127 477	28 571	43 944	112 104	3 401 674	0.33	
PG&E CORP COM*	USD	5 781	47 890	11 910	41 761	616 214	0.06	
PHILLIPS 66 COM USD0.01*	USD	762	3 261	4 023				
PINTEREST INC COM USD0.00001 CL A*	USD	13 478	7 972	8 068	13 382	330 897	0.03	
PNC FINANCIAL SVCS COM USD5*	USD	8 663	617	1 531	7 749	870 290	0.08	
PRINCIPAL FINL GP COM USD0.01*	USD	691	693	684	700	46 151	0.00	
PROCTER & GAMBLE COM NPV*	USD	57 960	12 402	26 302	44 060	5 879 046	0.57	
PROLOGIS INC COM USD0.01*	USD	12 600	5 441	5 335	12 706	1 304 267	0.13	
PRUDENTIAL FINL COM USD0.01*	USD	1 487			1 487	129 080	0.01	
QUALCOMM INC COM USD0.0001*	USD	32 081	5 311	15 380	22 012	2 236 368	0.22	
QUEST DIAGNOSTICS INC COM*	USD	2 249		812	1 437	160 193	0.02	
RAYMOND JAMES FINANCIAL INC COM*	USD	958		551	407	37 392	0.00	
REGENCY CENTERS COM USD0.01*	USD	18 518	4 412	6 177	16 753	910 956	0.09	
REGENERON PHARMACE COM USD0.001*	USD	3 558	490	890	3 158	2 377 481	0.23	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
REGIONS FINANCIAL CORP NEW COM*	USD	18 536		2 963	15 573	245 034	0.02	
REPUBLIC SERVICES COM USD0.01*	USD	93	1 976	1 179	890	116 028	0.01	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	3 066	2 093	5 159				
ROBERT HALF INTL COM USD0.001*	USD	141	864		1 005	67 372	0.01	
ROBLOX CORPORATION COM USD0.0001 CL A*	USD	6 559	6 170	3 235	9 494	251 521	0.02	
ROCKWELL AUTOMATIO COM USD1*	USD	5 200	389	851	4 738	1 239 053	0.12	
ROSS STORES INC COM USD0.01*	USD	9 781	3 160	5 092	7 849	811 011	0.08	
ROYAL CARIBBEAN GR COM USD0.01*	USD	3 577	3 104	6 250	431	36 329	0.00	
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	733	3 129	1 527	2 335	57 973	0.01	
SALESFORCE.COM INC COM USD0.001*	USD	20 577	4 807	7 145	18 239	3 383 392	0.33	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	963			963	176 340	0.02	
SCHEIN HENRY INC COM*	USD	1 087			1 087	73 833	0.01	
SCHLUMBERGER COM USD0.01*	USD	49 988	11 258	34 538	26 708	1 424 413	0.14	
SCHWAB(CHARLES)CP COM USD0.01*	USD	40 882	8 710	14 110	35 482	1 781 995	0.17	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	3 100			3 100	187 026	0.02	
SEAGEN INC COM USD0.001*	USD	2 339	372	461	2 250	436 668	0.04	
SEALED AIR CORP NEW COM*	USD	2 162		1 414	748	22 485	0.00	
SEI INVESTMENT COM USD0.01*	USD	5 196		1 179	4 017	221 330	0.02	
SERVICENOW INC COM USD0.001*	USD	5 272	955	1 487	4 740	2 423 736	0.23	
SIGNATURE BK COM USD0.01*	USD	724		724				
SIMON PROP GROUP COM USD0.0001*	USD	8 961	2 109	3 350	7 720	762 936	0.07	
SIRIUS XM HLDGS IN COM USD0.001*	USD	49 594		10 001	39 593	163 713	0.02	
SKYWORKS SOLUTIONS INC COM*	USD	4 999	15 724	3 435	17 288	1 559 207	0.15	
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	4 499	981	1 238	4 242	592 836	0.06	
SQUARE INC COM USD0.000001 CL A*	USD	12 618	3 126	3 986	11 758	476 070	0.05	
STANLEY BLACK & DE COM USD2.50*	USD	14 459	1 532	3 335	12 656	967 665	0.09	
STARBUCKS CORP COM USD0.001*	USD	29 770	5 931	9 421	26 280	2 194 217	0.21	
STATE STREET CORP COM STK USD1*	USD	8 593	2 477	3 548	7 522	460 760	0.04	
STEEL DYNAMICS INC COM*	USD		542	542				
STERIS PLC ORD USD0.001*	USD	5 563	357	2 047	3 873	777 410	0.08	
SYNCHRONY FINANCIA COM USD0.001*	USD	23 702	5 812	8 486	21 028	588 057	0.06	
SYSCO CORP COM USD1*	USD	23 338	6 377	7 473	22 242	1 343 918	0.13	
T ROWE PRICE GROUP COM USD0.20*	USD	728			728	69 841	0.01	
T-MOBILE US INC COM USD0.0001*	USD	8 615	2 154	3 165	7 604	974 207	0.09	
TARGET CORP COM STK USD0.0833*	USD	16 593	5 614	5 347	16 860	1 705 379	0.16	
TELEFLEX INC COM*	USD	227	302		529	95 049	0.01	
TESLA INC COM USD0.001*	USD	67 140	23 959	25 140	65 959	15 098 098	1.46	
TEXAS INSTRUMENTS COM USD1*	USD	17 187	5 517	7 214	15 490	2 253 212	0.22	
TEXAS PACIFIC LD COM USD0.01*	USD		241		241	402 034	0.04	
THERMO FISHER SCIE COM USD1*	USD	10 938	2 102	3 378	9 662	4 473 934	0.43	
TJX COS INC COM USD1*	USD	32 341	8 134	12 040	28 435	2 311 977	0.22	
TOAST INC COM USD0.000001 CLASS A*	USD		7 100	3 200	3 900	66 823	0.01	
TRACTOR SUPPLY CO COM USD0.008*	USD	1 993		270	1 723	320 047	0.03	
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	2 044		989	1 055	77 402	0.01	
TRANE TECHNOLOGIES COM USD1*	USD	12 926	2 180	3 463	11 643	2 161 198	0.21	
TRANSDIGM GROUP INC COM*	USD	5 117	343	1 595	3 865	2 981 056	0.29	
TRAVELERS CO INC COM NPV*	USD	7 519	1 256	1 713	7 062	1 055 034	0.10	
TRUIST FINL CORP COM USD5*	USD	20 930	3 904	7 391	17 443	456 526	0.04	
TWITTER INC COM USD0.000005*	USD	21 206		21 206				
U HAUL HOLDING COM COM USD0.25 SER N*	USD		4 095	2 700	1 395	66 857	0.01	
UBER TECHNOLOGIES COM USD0.00001*	USD	19 444	5 097	19 365	5 176	217 763	0.02	
UGI CORP NEW COM*	USD	2 054	1 974	4 028				
UIPATH INC COM USD0.00001 CL A*	USD		4 500		4 500	70 435	0.01	
ULTA BEAUTY INC COM STK USD0.01*	USD	278			278	101 586	0.01	
UNION PACIFIC CORP COM USD2.50*	USD	18 695	2 176	7 710	13 161	2 451 641	0.24	
UNITED RENTALS INC COM*	USD	487		487				
UNITEDHEALTH GRP COM USD0.01*	USD	22 386	4 772	7 449	19 709	9 090 441	0.88	
UNITY SOFTWARE INC COM USD0.000005*	USD	2 500	2 149	2 167	2 482	71 272	0.01	
UNIVERSAL HEALTH S CLASS'B' COM USD0.01*	USD	1 094		606	488	56 129	0.01	
US BANCORP COM USD0.01*	USD	49 512	11 937	18 218	43 231	1 307 448	0.13	
VAIL RESORTS INC COM*	USD	2 010	490	297	2 203	447 176	0.04	
VALERO ENERGY CORP NEW COM*	USD	6 849	2 697	9 546				
VERIZON COMMUN COM USD0.10*	USD	110 481	14 790	40 050	85 221	2 526 689	0.24	
VF CORP COM NPV*	USD	2 947			2 947	47 637	0.00	
VIATRIS INC COM USD0.01*	USD	5 302			5 302	47 824	0.00	
VISA INC COM STK USD0.0001*	USD	43 875	7 254	15 627	35 502	7 470 088	0.72	
WALGREENS BOOTS AL COM USD0.01*	USD	42 316	22 164	15 883	48 597	988 713	0.10	
WALMART INC COM USD0.10*	USD	42 677	9 850	16 476	36 051	5 274 404	0.51	
WALT DISNEY CO. DISNEY COM USD0.01*	USD	46 821	9 348	15 148	41 021	3 041 483	0.29	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	55 734	11 271	15 696	51 309	509 741	0.05	
WASTE MGMT INC DEL COM*	USD	24 155	4 321	14 950	13 526	1 886 229	0.18	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
WELLS FARGO & CO COM USD1 2/3*	USD	112 266	23 300	40 492	95 074	3 553 745	0.34	
WELLTOWER INC COM USD1*	USD	19 180	4 332	6 310	17 202	1 289 125	0.12	
WESTERN DIGITAL CORP COM*	USD	7 599	3 909	5 215	6 293	262 684	0.03	
WEYERHAEUSER CO COM USD1.25*	USD	41 018	12 559	18 308	35 269	989 217	0.10	
WILLIAMS COS INC COM USD1*	USD	98 417	42 036	49 326	91 127	2 808 499	0.27	
WOLFSPEED INC COM USD0.00125*	USD		823	823				
WORKDAY INC COM USD0.001 CL A*	USD	3 788	2 226	1 080	4 934	969 752	0.09	
XYLEM INC COM USD0.01 WI*	USD	5 599	1 259	1 848	5 010	417 204	0.04	
YUM BRANDS INC COM*	USD	5 368	2 836	1 674	6 530	746 347	0.07	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	2 060			2 060	211 477	0.02	
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	4 807	2 714	3 531	3 990	255 285	0.02	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	4 412	6 484		10 896	163 470	0.02	
<b>TOTAL United States</b>						<b>566 892 692</b>	<b>54.70</b>	
<b>Total Registered shares</b>						<b>734 899 142</b>	<b>70.91</b>	

### Depository receipts

#### China

FUTU HOLDINGS LIM1 SPON ADS EA REP 8 ORD SHS*	USD	800	3 672	2 700	1 772	93 711	0.01	
<b>TOTAL China</b>						<b>93 711</b>	<b>0.01</b>	

#### Israel

TEVA PHARMA IND ADR(CNV 1 ORD ILS0.10)*	USD	24 000	11 074	5 700	29 374	274 088	0.03	
<b>TOTAL Israel</b>						<b>274 088</b>	<b>0.03</b>	

#### Netherlands

ABN AMRO BANK N.V. DR EACH REP SHS*	EUR	6 881		3 818	3 063	39 872	0.00	
<b>TOTAL Netherlands</b>						<b>39 872</b>	<b>0.00</b>	

#### Singapore

SEA LTD ADS EACH REP ONE CL A SHS*	USD	6 900	2 900	3 500	6 300	253 294	0.02	
<b>TOTAL Singapore</b>						<b>253 294</b>	<b>0.02</b>	
<b>Total Depository receipts</b>						<b>660 965</b>	<b>0.06</b>	

### Investment certificates, closed end

#### Canada

RIOCAN REAL ESTATE INVESTMENT TRUST*	CAD		4 399		4 399	53 785	0.01	
<b>TOTAL Canada</b>						<b>53 785</b>	<b>0.01</b>	

#### Singapore

CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	24 373			24 373	44 923	0.00	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	40 527			40 527	50 251	0.00	
<b>TOTAL Singapore</b>						<b>95 173</b>	<b>0.01</b>	

#### United Kingdom

SEGRO PLC REIT*	GBP	85 641	16 295	20 532	81 404	653 880	0.06	
<b>TOTAL United Kingdom</b>						<b>653 880</b>	<b>0.06</b>	

#### United States

DUKE REALTY CORP REIT*	USD	1 807		1 807				
EQUITY RESIDENTIAL SBI USD0.01*	USD	7 726	11 841	5 406	14 161	760 558	0.07	
VENTAS INC REIT*	USD	15 068	2 738	4 690	13 116	505 498	0.05	
<b>TOTAL United States</b>						<b>1 266 055</b>	<b>0.12</b>	
<b>Total Investment certificates, closed end</b>						<b>2 068 893</b>	<b>0.20</b>	

### Rights

#### Canada

CONSTELLATION SOFTWARE INC (STOCK DIVIDEND) RIGHTS 29.09.23*	CAD		497		497	2	0.00	
<b>TOTAL Canada</b>						<b>2</b>	<b>0.00</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>China</b>								
PROSUS NV (STOCK DIVIDEND) RIGHTS 19.09.22*	EUR	13 294		13 294				
<b>TOTAL China</b>							<b>0.00</b>	
<b>Hong Kong</b>								
LINK REIT RIGHTS 23-21.03.23*	HKD		12 954	12 954				
LINK REIT RIGHTS 23-21.03.23*	HKD		12 954	12 954				
<b>TOTAL Hong Kong</b>							<b>0.00</b>	
<b>Netherlands</b>								
WOLTERS KLUWER NV RIGHTS 23-13.09.23*	EUR		712	576	136	95	0.00	
<b>TOTAL Netherlands</b>						<b>95</b>	<b>0.00</b>	
<b>Spain</b>								
ACS ACTIVIDADES (STOCK DIVIDEND) RIGHTS 23-03.02.23*	EUR		35 705	35 705				
ACS ACTIVIDADES DE CONSTR SA (STOCK DIVIDEND) RIGHTS 170723*	EUR		40 570	40 570				
FERROVIAL SA (STOCK DIVIDEND) RIGHTS 16.11.22*	EUR		56 684	56 684				
IBERDROLA SA RIGHTS 23-19.01.23*	EUR		312 835	312 835				
IBERDROLA SA-RIGHTS (STOCK DIVIDEND) 20.07.23*	EUR		296 123	296 123				
<b>TOTAL Spain</b>							<b>0.00</b>	
<b>Sweden</b>								
SECURITAS AB-B RIGHTS 11.10.22*	SEK	8 744		8 744				
<b>TOTAL Sweden</b>							<b>0.00</b>	
<b>United States</b>								
JOHNSON & JOHNSON 22-PRP*	USD		523	523				
<b>TOTAL United States</b>							<b>0.00</b>	
<b>Total Rights</b>						<b>96</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1 018 569 761</b>	<b>98.28</b>	

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

### Bearer shares

<b>Japan</b>								
SHIZUOKA BANK NPV**	JPY	9 200		9 200				
<b>TOTAL Japan</b>							<b>0.00</b>	
<b>Spain</b>								
FERROVIAL SA EURO.2**	EUR	60 415	10 791	71 206				
SIEMENS GAMESA REN EURO.17**	EUR	99 815	3 607	103 422				
<b>TOTAL Spain</b>							<b>0.00</b>	
<b>United States</b>								
AMC ENTMT HLDGS IN COM USD0.01 'A'***	USD	10 206		10 206				
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM**	USD	1 298		1 298				
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM**	USD	469		469				
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA**	USD	650		650				
<b>TOTAL United States</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	

### Registered shares

<b>Canada</b>								
THOMSON-REUTERS CP COM NPV(POST REV SPLIT)**	CAD		3 150	3 150				
<b>TOTAL Canada</b>							<b>0.00</b>	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Denmark</b>								
NOVO-NORDISK AS DKK0.2.SER'B***	DKK	33 311	11 771	45 082				
<b>TOTAL Denmark</b>							<b>0.00</b>	
<b>Netherlands</b>								
KONINKLIJKE DSM NV EUR1.5**	EUR	2 968		2 968				
<b>TOTAL Netherlands</b>							<b>0.00</b>	
<b>United Kingdom</b>								
LINDE PLC COM EURO.001**	EUR	6	1 765	1 771				
LINDE PLC COM EURO.001**	USD	3 882	536	4 418				
<b>TOTAL United Kingdom</b>							<b>0.00</b>	
<b>United States</b>								
FIRST REPUBLIC BAN COM USD0.01**	USD	5 426		5 426				
<b>TOTAL United States</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Depository receipts</b>								
<b>United States</b>								
AMC ENTMT HLDGS IN PFD EQT UNIT DEP REP 1/100**	USD	10 206		10 206				
<b>TOTAL United States</b>							<b>0.00</b>	
<b>Total Depository receipts</b>							<b>0.00</b>	
<b>Rights</b>								
<b>Netherlands</b>								
FERROVIAL SE (STOCK DIVIDEND) RIGHTS 23-20.07.23**	EUR		38 615	38 615				
NN GROUP NV (STOCK DIVIDEND) RIGHTS 18.09.2023**	EUR		1 572	1 554	18	20	0.00	
NN GROUP NV RIGHTS 23-22.06.23**	EUR		1 490	1 490				
<b>TOTAL Netherlands</b>						<b>20</b>	<b>0.00</b>	
<b>United States</b>								
ABIOMED INC RIGHTS 22-PRP**	USD		523		523	488	0.00	
<b>TOTAL United States</b>						<b>488</b>	<b>0.00</b>	
<b>Total Rights</b>						<b>508</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>508</b>	<b>0.00</b>	
<b>Total securities and similar instruments</b>						<b>1 018 570 269</b>	<b>98.28</b>	
(thereof in lending)							0.00	
Bank deposits at sight						16 163 770	1.56	
Derivative financial instruments						-229 118	-0.02	
Other assets						1 849 828	0.18	
<b>Total fund assets</b>						<b>1 036 354 749</b>	<b>100.00</b>	
Short-term bank liabilities						-6 628 550		
Other liabilities						-842 211		
<b>Net fund assets</b>						<b>1 028 883 988</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 018 340 666	98.26
Investments valuation based on market-observed parameters	485	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 018 341 151</b>	<b>98.26</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
<b>Options/warrants on equities/equity baskets</b>					
CONSTELLATION SOFTWARE INC/CANADA CALL WARRANT 31.03.40*	497	CAD	0	0	0.00
			0	0	0.00

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
EURO STOXX 50 INDEX FUTURE 15.12.23*	30	EUR	1 221 528	-14 899	0.00
FTSE 100 INDEX FUTURE 15.12.23*	5	GBP	428 256	3 439	0.00
S&P500 EMINI FUTURE 15.12.23*	38	USD	7 518 238	-211 548	-0.02
TOPIX INDX FUTURE 07.12.23*	3	JPY	427 316	-6 087	0.00
			9 595 338	-229 095	-0.02

Liquidity linked to open derivative financial instruments: CHF 9 595 338

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
AUD	450 000	USD	290 428	04.10.2023	-23	0.00
					-23	0.00

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Options/warrants on equities/equity baskets</b>			
CONSTELLATION SOFTWARE INC/CANADA CALL 31.03.40	CAD	497	0
<b>Futures on indices/commodities/currencies</b>			
EURO STOXX 50 INDEX FUTURE 15.09.23	EUR	39	39
EURO STOXX 50 INDEX FUTURE 16.12.22	EUR	43	55
EURO STOXX 50 INDEX FUTURE 17.03.23	EUR	47	47
EURO STOXX 50 INDEX FUTURE 16.06.23	EUR	39	39
EURO STOXX 50 INDEX FUTURE 15.12.23	EUR	33	3

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
FTSE 100 INDEX FUTURE 16.12.22	GBP	6	11
FTSE 100 INDEX FUTURE 17.03.23	GBP	7	7
FTSE 100 INDEX FUTURE 16.06.23	GBP	5	5
FTSE 100 INDEX FUTURE 15.09.23	GBP	5	5
FTSE 100 INDEX FUTURE 15.12.23	GBP	5	0
S&P500 EMINI FUTURE 16.06.23	USD	50	50
S&P500 EMINI FUTURE 16.12.22	USD	48	73
S&P/TSX 60 IX FUTURE 15.12.22	CAD	1	2
TOPIX INDX FUTURE 08.12.22	JPY	7	11
TOPIX INDX FUTURE 09.03.23	JPY	8	8
S&P/TSX 60 IX FUTURE 16.03.23	CAD	1	1
S&P500 EMINI FUTURE 17.03.23	USD	61	61
TOPIX INDX FUTURE 08.06.23	JPY	5	5
TOPIX INDX FUTURE 07.09.23	JPY	5	5
S&P500 EMINI FUTURE 15.09.23	USD	50	50
S&P500 EMINI FUTURE 15.12.23	USD	42	4
TOPIX INDX FUTURE 07.12.23	JPY	3	0

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
ILS	492 364	CHF	140 000	03.11.2022
AUD	2 850 000	USD	1 916 599	12.12.2022
HKD	2 900 000	USD	372 418	12.12.2022
JPY	740 000 000	USD	5 414 863	12.12.2022
CHF	350 000	EUR	354 446	04.01.2023
AUD	1 300 000	USD	894 635	13.01.2023
HKD	2 000 000	USD	256 182	13.01.2023
JPY	350 000 000	USD	2 648 129	13.01.2023
HKD	2 100 000	USD	268 937	17.01.2023
SGD	145 000	USD	108 841	17.01.2023
AUD	1 030 000	USD	710 844	17.01.2023
JPY	346 000 000	USD	2 610 946	17.01.2023
NZD	350 000	USD	222 259	17.01.2023
USD	32 023 143	CHF	29 800 000	17.01.2023
USD	968 934	CHF	900 000	17.01.2023
NZD	260 000	USD	159 939	23.06.2023
SGD	150 000	USD	111 570	23.06.2023
AUD	2 700 000	USD	1 826 750	23.06.2023
JPY	840 000 000	USD	5 943 124	23.06.2023
HKD	1 950 000	USD	249 185	26.06.2023
CAD	517 678	CHF	350 000	05.07.2023
USD	8 383 213	CHF	7 500 000	05.07.2023
CHF	215 042	EUR	225 000	03.08.2023
CHF	1 473 637	USD	1 700 000	03.08.2023
CHF	183 035	JPY	30 000 000	03.08.2023
AUD	220 000	USD	142 135	27.09.2023
JPY	195 000 000	USD	1 317 012	27.09.2023
AUD	450 000	USD	290 428	04.10.2023

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	10 538 301.11	1.02%
Total exposure- reducing positions	–	–

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A1	0.27%
Class I-B	0.06%
Class I-X	0.01%
Class U-X	0.01%

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF 0.59	JPY 1 = CHF 0.01
CAD 1 = CHF 0.68	NOK 1 = CHF 0.09
DKK 1 = CHF 0.13	NZD 1 = CHF 0.55
EUR 1 = CHF 0.97	SEK 1 = CHF 0.08
GBP 1 = CHF 1.12	SGD 1 = CHF 0.67
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
ILS 1 = CHF 0.24	

# UBS (CH) Investment Fund – Equities Global Climate Aware (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		108 348 179.24	126 039 976.94	116 433 166.01
<b>Class I-X</b>	<b>CH0515804992</b>			
Net asset value per unit in CHF		1 585.49	1 362.89	1 661.71
Number of units outstanding		68 337.4960	92 479.9560	70 068.2640

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	16.5%	-17.4%	28.2%
Benchmark:				
MSCI World ex Switzerland (net div. reinv.) (CHF hedged)	CHF	16.3%	-17.3%	28.1%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Global	49.62
<b>TOTAL</b>	<b>49.62</b>

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	116 179 115.79 <sup>1</sup>	2 875 747.94
Securities		
– Units of other collective investment schemes	111 019 048.26	123 303 042.17
Derivative financial instruments	-3 642 703.12	-184 632.82
Other assets	161 221.85	50 976.46
<b>Total fund assets</b>	<b>223 716 682.78</b>	<b>126 045 133.75</b>
Loans	-115 368 487.32 <sup>2</sup>	-5 138.37
Other liabilities	-16.22	-18.44
<b>Net fund assets</b>	<b>108 348 179.24</b>	<b>126 039 976.94</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	5 374.87	282.31
Negative interest	-3 459.77	-18 915.84
Income from securities		
– from units of other collective investment schemes	1 825 064.98	582 652.21
Purchase of current net income on issue of units	603 120.53	278 148.60
<b>TOTAL income</b>	<b>2 430 100.61</b>	<b>842 167.28</b>
<b>Expenses</b>		
Interest payable	-4 272.57	-1 463.64
Audit expenses	-13 069.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-2 574.00	-1 185.66
Payment of current net income on redemption of units	-722 106.30	-61 739.37
<b>TOTAL expenses</b>	<b>-742 022.27</b>	<b>-77 458.07</b>
<b>Net income</b>	<b>1 688 078.34</b>	<b>764 709.21</b>
Realized capital gains and losses	4 653 657.40	12 799 579.84
<b>Realized result</b>	<b>6 341 735.74</b>	<b>13 564 289.05</b>
Unrealized capital gains and losses	12 225 459.16	-38 733 092.41
<b>Total result</b>	<b>18 567 194.90</b>	<b>-25 168 803.36</b>

<sup>1</sup> CHF 115 354 586.42 from receivables of currency forward transactions.

<sup>2</sup> CHF -115 355 360.83 from receivables of currency forward transactions.

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	1 688 078.34	764 709.21
Balance carried forward from previous year	53 100.85	0.00
<b>Available for distribution</b>	<b>1 741 179.19</b>	<b>764 709.21</b>
Less federal withholding tax	-609 412.72	-249 062.93
Net income retained for reinvestment	-1 131 766.47	-462 545.43
<b>Balance carried forward</b>	<b>0.00</b>	<b>53 100.85</b>

## 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	126 039 976.94	116 433 166.01
Paid federal withholding tax	-197 111.65	-866 938.92
Balance of unit movements	-36 061 880.95	35 642 553.21
Total result	18 567 194.90	-25 168 803.36
<b>Net fund assets at the end of the reporting period</b>	<b>108 348 179.24</b>	<b>126 039 976.94</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	92 479.9560	70 068.2640
Units issued	28 199.3770	30 031.2830
Units redeemed	-52 341.8370	-7 619.5910
<b>Situation at the end of the period</b>	<b>68 337.4960</b>	<b>92 479.9560</b>
Difference between units issued and units redeemed	-24 142.4600	22 411.6920

## Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	CHF	<b>25.479</b>
Less federal withholding tax	CHF	-8.918
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>16.561</b>

## Inventory of Fund assets

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

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Investment certificates, open end</b>							
<b>Global</b>							
UBS (CH) INVEST FUND-EQUITIES GLOBAL CLIMATE AWARE II I-X**	CHF				5	0.00	
UBS (CH) INVEST FUND-EQUITIES GLOBAL CLIMATE AWARE II U-X**	CHF	1 053	400	615	838	111 019 043	49.62
<b>TOTAL Global</b>					<b>111 019 048</b>	<b>49.62</b>	
<b>Total Investment certificates, open end</b>					<b>111 019 048</b>	<b>49.62</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>111 019 048</b>	<b>49.62</b>	
<b>Total securities and similar instruments</b>					<b>111 019 048</b>	<b>49.62</b>	
(thereof in lending						0.00)	
Bank deposits at sight					116 179 116	51.93	
Derivative financial instruments					-3 642 703	-1.63	
Other assets					161 222	0.08	
<b>Total fund assets</b>					<b>223 716 683</b>	<b>100.00</b>	
Short-term bank liabilities					-115 368 487		
Other liabilities					-17		
<b>Net fund assets</b>					<b>108 348 179</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	-28 528	-0.01
Investments valuation based on market-observed parameters	107 404 873	48.00
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
<b>TOTAL</b>	<b>107 376 345</b>	<b>47.99</b>

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
MSCI WORLD NR INDEX FUTURE 15.12.23*	11	USD	907 564	-28 528	-0.01
			907 564	-28 528	-0.01

Liquidity linked to open derivative financial instruments: CHF 907 564



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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
JPY	1 143 463 300	CHF	6 947 251	03.10.2023	-62 568	-0.03
GBP	4 033 700	CHF	4 501 335	03.10.2023	-2 530	0.00
EUR	10 734 200	CHF	10 272 264	03.10.2023	-124 286	-0.06
SEK	11 520 200	CHF	927 720	03.10.2023	-42 317	-0.02
CAD	5 527 300	CHF	3 598 864	03.10.2023	-141 058	-0.06
HKD	6 193 800	CHF	696 423	03.10.2023	-27 045	-0.01
AUD	3 938 700	CHF	2 248 545	03.10.2023	-76 911	-0.03
USD	90 719 000	CHF	79 883 069	03.10.2023	-3 106 672	-1.39
SGD	596 900	CHF	389 668	03.10.2023	-10 394	0.00
ILS	504 000	CHF	116 967	03.10.2023	-4 142	0.00
NZD	111 400	CHF	58 413	03.10.2023	-2 818	0.00
NOK	2 446 500	CHF	202 702	03.10.2023	-7 625	0.00
DKK	7 774 400	CHF	998 538	03.10.2023	-11 234	-0.01
CAD	43 100	CHF	28 218	03.10.2023	-944	0.00
HKD	48 300	CHF	5 488	03.10.2023	-154	0.00
DKK	60 700	CHF	7 788	03.10.2023	-96	0.00
GBP	31 500	CHF	35 106	03.10.2023	-66	0.00
SEK	89 900	CHF	7 232	03.10.2023	-337	0.00
USD	707 900	CHF	629 698	03.10.2023	-17 889	-0.02
JPY	8 922 700	CHF	54 384	03.10.2023	-315	0.00
AUD	30 700	CHF	17 587	03.10.2023	-539	0.00
EUR	83 800	CHF	80 177	03.10.2023	-987	0.00
SGD	4 700	CHF	3 076	03.10.2023	-74	0.00
NZD	900	CHF	474	03.10.2023	-21	0.00
ILS	3 900	CHF	912	03.10.2023	-26	0.00
NOK	19 100	CHF	1 597	03.10.2023	-45	0.00
JPY	1 130 053 100	CHF	6 938 647	02.11.2023	-4 535	0.00
GBP	4 108 900	CHF	4 573 978	02.11.2023	1 312	0.00
EUR	10 006 800	CHF	9 673 183	02.11.2023	1 837	0.00
SEK	11 073 300	CHF	930 583	02.11.2023	168	0.00
CAD	5 250 700	CHF	3 542 941	02.11.2023	1 010	0.00
HKD	5 521 200	CHF	643 278	02.11.2023	179	0.00
AUD	3 722 700	CHF	2 193 370	02.11.2023	480	0.00
USD	84 680 500	CHF	77 219 725	02.11.2023	26 156	0.01
DKK	7 568 300	CHF	981 398	02.11.2023	149	0.00
SGD	582 100	CHF	389 406	02.11.2023	68	0.00
ILS	496 200	CHF	119 013	02.11.2023	16	0.00
NZD	104 200	CHF	57 094	02.11.2023	20	0.00
NOK	2 512 800	CHF	215 522	02.11.2023	58	0.00
					-3 614 175	-1.62

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

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
MSCI WORLD NR INDEX FUTURE 16.12.22	USD	42	74
MSCI WORLD NR INDEX FUTURE 17.03.23	USD	31	31
MSCI WORLD NR INDEX FUTURE 15.12.23	USD	11	0
MSCI WORLD NR INDEX FUTURE 16.06.23	USD	41	41
MSCI WORLD NR INDEX FUTURE 18.09.23	USD	42	42

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
NOK	22 700	CHF	2 112	02.11.2022
JPY	9 009 700	CHF	61 207	02.11.2022
SEK	100 100	CHF	9 004	02.11.2022
EUR	82 900	CHF	80 946	02.11.2022
GBP	37 500	CHF	41 885	02.11.2022
SGD	5 300	CHF	3 640	02.11.2022
NZD	900	CHF	506	02.11.2022
CAD	49 000	CHF	35 290	02.11.2022
AUD	33 900	CHF	21 574	02.11.2022
HKD	61 100	CHF	7 623	02.11.2022
USD	716 800	CHF	701 659	02.11.2022
DKK	53 900	CHF	7 076	02.11.2022
NOK	12 000	CHF	1 138	02.11.2022
JPY	4 565 000	CHF	30 544	02.11.2022
SEK	51 000	CHF	4 570	02.11.2022
GBP	19 000	CHF	21 517	02.11.2022
CAD	25 000	CHF	18 283	02.11.2022
EUR	42 000	CHF	41 370	02.11.2022
AUD	17 000	CHF	10 804	02.11.2022
SGD	3 000	CHF	2 115	02.11.2022
USD	363 000	CHF	363 008	02.11.2022
NZD	450	CHF	258	02.11.2022
DKK	27 000	CHF	3 575	02.11.2022
HKD	31 000	CHF	3 950	02.11.2022
JPY	10 596 900	CHF	71 842	02.11.2022
NOK	26 700	CHF	2 580	02.11.2022
SEK	117 700	CHF	10 675	02.11.2022
GBP	44 100	CHF	50 550	02.11.2022
AUD	39 900	CHF	25 608	02.11.2022
EUR	97 500	CHF	96 487	02.11.2022
SGD	6 300	CHF	4 432	02.11.2022
USD	843 100	CHF	834 435	02.11.2022
CAD	57 700	CHF	42 244	02.11.2022
NZD	1 000	CHF	579	02.11.2022
HKD	71 900	CHF	9 066	02.11.2022
DKK	63 400	CHF	8 433	02.11.2022
ILS	5 500	CHF	1 540	03.11.2022
ILS	3 000	CHF	851	03.11.2022
ILS	6 400	CHF	1 806	03.11.2022
CHF	205 295	ILS	722 000	03.11.2022
AUD	3 528 200	CHF	2 252 353	02.12.2022
USD	76 958 500	CHF	76 764 565	02.12.2022
CAD	5 208 500	CHF	3 809 502	02.12.2022
JPY	922 836 700	CHF	6 213 761	02.12.2022
SEK	10 972 500	CHF	992 368	02.12.2022
GBP	3 859 700	CHF	4 436 235	02.12.2022
EUR	9 115 900	CHF	9 006 254	02.12.2022
NOK	2 438 400	CHF	234 164	02.12.2022
NZD	89 000	CHF	51 601	02.12.2022
SGD	534 200	CHF	376 600	02.12.2022
ILS	585 200	CHF	166 156	02.12.2022
DKK	5 894 800	CHF	782 374	02.12.2022
HKD	5 454 100	CHF	693 467	02.12.2022
JPY	186 620 200	CHF	1 268 558	02.12.2022
GBP	780 500	CHF	884 394	02.12.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SEK	2 218 900	CHF	199 009	02.12.2022
AUD	713 500	CHF	453 583	02.12.2022
CAD	1 053 300	CHF	747 318	02.12.2022
NOK	493 100	CHF	46 065	02.12.2022
SGD	108 000	CHF	74 704	02.12.2022
EUR	1 843 500	CHF	1 815 494	02.12.2022
ILS	118 300	CHF	32 422	02.12.2022
DKK	1 192 100	CHF	157 863	02.12.2022
USD	15 562 900	CHF	14 782 000	02.12.2022
HKD	1 103 000	CHF	133 924	02.12.2022
NZD	18 000	CHF	10 546	02.12.2022
HKD	8 046 400	CHF	977 199	04.01.2023
SEK	13 910 800	CHF	1 240 267	04.01.2023
CAD	6 703 700	CHF	4 692 416	04.01.2023
JPY	1 199 962 500	CHF	8 191 564	04.01.2023
AUD	4 720 000	CHF	3 002 222	04.01.2023
GBP	5 002 300	CHF	5 656 991	04.01.2023
EUR	12 132 900	CHF	11 882 101	04.01.2023
ILS	693 100	CHF	190 758	04.01.2023
NZD	116 500	CHF	68 658	04.01.2023
NOK	3 079 300	CHF	293 202	04.01.2023
DKK	7 783 200	CHF	1 024 789	04.01.2023
USD	96 516 700	CHF	91 532 674	04.01.2023
SGD	720 800	CHF	498 915	04.01.2023
SEK	525 200	CHF	47 404	04.01.2023
DKK	293 900	CHF	38 958	04.01.2023
HKD	303 800	CHF	36 569	04.01.2023
SGD	27 200	CHF	18 765	04.01.2023
USD	3 643 900	CHF	3 412 429	04.01.2023
CAD	253 100	CHF	173 743	04.01.2023
GBP	188 900	CHF	216 449	04.01.2023
AUD	178 200	CHF	111 985	04.01.2023
JPY	45 304 000	CHF	311 627	04.01.2023
EUR	458 100	CHF	451 652	04.01.2023
NZD	4 400	CHF	2 607	04.01.2023
NOK	116 300	CHF	10 915	04.01.2023
ILS	26 200	CHF	7 180	04.01.2023
SEK	699 800	CHF	63 194	04.01.2023
CAD	337 300	CHF	230 346	04.01.2023
SGD	36 300	CHF	25 007	04.01.2023
JPY	60 369 100	CHF	411 360	04.01.2023
DKK	391 600	CHF	51 813	04.01.2023
HKD	404 800	CHF	48 580	04.01.2023
GBP	251 700	CHF	288 159	04.01.2023
AUD	237 500	CHF	149 591	04.01.2023
USD	4 855 700	CHF	4 532 966	04.01.2023
ILS	34 900	CHF	9 495	04.01.2023
NZD	5 900	CHF	3 514	04.01.2023
EUR	610 400	CHF	600 716	04.01.2023
NOK	154 900	CHF	14 470	04.01.2023
CHF	1 343 976	SEK	15 135 800	04.01.2023
CHF	13 035 802	EUR	13 201 400	04.01.2023
CHF	1 124 478	DKK	8 468 700	04.01.2023
CHF	197 758	ILS	754 200	04.01.2023
CHF	314 675	NOK	3 350 500	04.01.2023
SEK	15 346 600	CHF	1 360 813	02.02.2023
HKD	9 811 100	CHF	1 160 087	02.02.2023
USD	104 019 100	CHF	95 940 249	02.02.2023
CAD	7 151 200	CHF	4 868 601	02.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	1 260 030 000	CHF	8 841 038	02.02.2023
GBP	5 556 000	CHF	6 168 871	02.02.2023
AUD	5 072 200	CHF	3 176 151	02.02.2023
EUR	13 222 600	CHF	13 042 654	02.02.2023
DKK	9 021 200	CHF	1 196 756	02.02.2023
SGD	785 500	CHF	540 333	02.02.2023
NZD	133 700	CHF	78 021	02.02.2023
ILS	736 800	CHF	192 803	02.02.2023
NOK	3 342 600	CHF	313 304	02.02.2023
CHF	13 923	SEK	157 600	02.02.2023
CHF	5 598	SGD	8 100	02.02.2023
CHF	12 275	DKK	92 700	02.02.2023
CHF	63 782	GBP	57 100	02.02.2023
CHF	50 370	CAD	73 500	02.02.2023
CHF	91 177	JPY	12 943 300	02.02.2023
CHF	11 958	HKD	100 800	02.02.2023
CHF	819	NZD	1 400	02.02.2023
CHF	33 131	AUD	52 100	02.02.2023
CHF	990 363	USD	1 068 500	02.02.2023
CHF	3 153	NOK	34 300	02.02.2023
CHF	2 000	ILS	7 600	02.02.2023
CHF	133 709	EUR	135 800	02.02.2023
CHF	13 023	SEK	146 800	02.02.2023
CHF	922 754	USD	995 000	02.02.2023
CHF	11 149	HKD	93 800	02.02.2023
CHF	86 275	JPY	12 052 600	02.02.2023
CHF	59 881	GBP	53 100	02.02.2023
CHF	31 209	AUD	48 500	02.02.2023
CHF	11 641	DKK	86 300	02.02.2023
CHF	47 332	CAD	68 400	02.02.2023
CHF	5 248	SGD	7 500	02.02.2023
CHF	126 922	EUR	126 500	02.02.2023
CHF	768	NZD	1 300	02.02.2023
CHF	1 898	ILS	7 000	02.02.2023
CHF	2 990	NOK	32 000	02.02.2023
CHF	237 887	SEK	2 673 200	02.02.2023
CHF	847 502	CAD	1 245 700	02.02.2023
CHF	94 721	SGD	136 800	02.02.2023
CHF	1 093 965	GBP	967 800	02.02.2023
CHF	208 832	DKK	1 571 400	02.02.2023
CHF	564 986	AUD	883 500	02.02.2023
CHF	199 383	HKD	1 709 000	02.02.2023
CHF	1 561 444	JPY	219 484 600	02.02.2023
CHF	16 522 227	USD	18 119 100	02.02.2023
CHF	2 276 909	EUR	2 303 200	02.02.2023
CHF	53 968	NOK	582 200	02.02.2023
CHF	13 750	NZD	23 300	02.02.2023
CHF	34 666	ILS	128 300	02.02.2023
CAD	6 050 700	CHF	4 154 247	02.03.2023
JPY	1 062 289 200	CHF	7 510 401	02.03.2023
GBP	4 598 400	CHF	5 188 389	02.03.2023
AUD	4 339 000	CHF	2 803 641	02.03.2023
EUR	11 458 400	CHF	11 419 258	02.03.2023
SEK	13 103 000	CHF	1 148 100	02.03.2023
HKD	8 383 700	CHF	981 146	02.03.2023
USD	87 373 800	CHF	80 029 945	02.03.2023
DKK	7 261 500	CHF	972 968	02.03.2023
SGD	655 000	CHF	456 726	02.03.2023
ILS	589 100	CHF	156 270	02.03.2023
NZD	112 500	CHF	66 617	02.03.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
NOK	2 614 100	CHF	240 025	02.03.2023
SEK	13 218 500	CHF	1 185 713	04.04.2023
USD	85 716 900	CHF	80 046 041	04.04.2023
HKD	7 597 500	CHF	905 285	04.04.2023
DKK	7 560 500	CHF	1 008 301	04.04.2023
ILS	595 600	CHF	152 398	04.04.2023
NZD	130 300	CHF	75 393	04.04.2023
NOK	2 674 200	CHF	241 774	04.04.2023
CAD	5 889 400	CHF	4 040 865	04.04.2023
JPY	1 054 313 900	CHF	7 261 460	04.04.2023
AUD	4 164 000	CHF	2 625 394	04.04.2023
EUR	11 543 100	CHF	11 454 010	04.04.2023
GBP	4 627 000	CHF	5 234 247	04.04.2023
SGD	627 500	CHF	435 653	04.04.2023
JPY	1 063 003 600	CHF	7 303 788	02.05.2023
CHF	80 139	JPY	11 631 600	02.05.2023
SEK	12 977 700	CHF	1 141 613	03.05.2023
CAD	5 864 300	CHF	3 947 835	03.05.2023
HKD	7 737 700	CHF	898 964	03.05.2023
AUD	4 145 700	CHF	2 531 186	03.05.2023
USD	87 954 900	CHF	80 097 449	03.05.2023
GBP	4 485 400	CHF	5 053 637	03.05.2023
EUR	11 641 100	CHF	11 536 284	03.05.2023
DKK	7 843 100	CHF	1 043 693	03.05.2023
SGD	639 200	CHF	438 215	03.05.2023
ILS	601 500	CHF	152 245	03.05.2023
NZD	133 300	CHF	75 953	03.05.2023
NOK	2 590 200	CHF	225 533	03.05.2023
CHF	12 535	SEK	142 000	03.05.2023
CHF	870 702	USD	962 400	03.05.2023
CHF	126 619	EUR	127 400	03.05.2023
CHF	4 782	SGD	7 000	03.05.2023
CHF	11 452	DKK	85 800	03.05.2023
CHF	43 246	CAD	64 200	03.05.2023
CHF	9 781	HKD	84 700	03.05.2023
CHF	1 672	ILS	6 600	03.05.2023
CHF	55 629	GBP	49 100	03.05.2023
CHF	27 751	AUD	45 400	03.05.2023
CHF	856	NZD	1 500	03.05.2023
CHF	2 495	NOK	28 300	03.05.2023
CHF	3 806 200	CAD	5 800 100	03.05.2023
CHF	2 411 739	AUD	4 100 300	03.05.2023
CHF	77 427 240	USD	86 992 500	03.05.2023
CHF	1 022 669	DKK	7 757 300	03.05.2023
CHF	145 606	ILS	594 900	03.05.2023
CHF	72 456	NZD	131 800	03.05.2023
JPY	1 103 386 200	CHF	7 218 931	02.06.2023
GBP	4 654 000	CHF	5 191 923	02.06.2023
EUR	11 932 000	CHF	11 704 624	02.06.2023
SEK	13 520 300	CHF	1 170 908	02.06.2023
CAD	6 074 400	CHF	3 974 814	02.06.2023
AUD	4 286 600	CHF	2 515 874	02.06.2023
USD	90 599 500	CHF	80 359 129	02.06.2023
DKK	8 106 600	CHF	1 067 170	02.06.2023
ILS	615 100	CHF	150 159	02.06.2023
NZD	135 600	CHF	74 279	02.06.2023
NOK	2 680 400	CHF	222 714	02.06.2023
HKD	7 841 200	CHF	887 148	02.06.2023
CHF	226 289	CAD	340 100	02.06.2023
CHF	63 855	SEK	757 000	02.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	50 713	HKD	439 000	02.06.2023
CHF	402 169	JPY	61 776 600	02.06.2023
CHF	59 312	DKK	453 900	02.06.2023
CHF	291 344	GBP	260 600	02.06.2023
CHF	141 870	AUD	240 000	02.06.2023
CHF	4 585 439	USD	5 072 500	02.06.2023
CHF	650 226	EUR	668 100	02.06.2023
CHF	8 367	ILS	34 400	02.06.2023
CHF	4 196	NZD	7 600	02.06.2023
CHF	12 391	NOK	150 100	02.06.2023
SGD	650 000	CHF	432 422	05.06.2023
CHF	24 387	SGD	36 400	05.06.2023
SEK	12 343 300	CHF	1 034 658	05.07.2023
CAD	5 436 900	CHF	3 645 474	05.07.2023
HKD	6 660 300	CHF	775 349	05.07.2023
AUD	3 951 500	CHF	2 331 618	05.07.2023
USD	86 033 800	CHF	78 344 099	05.07.2023
JPY	1 094 676 900	CHF	7 171 560	05.07.2023
GBP	4 161 300	CHF	4 700 134	05.07.2023
EUR	10 854 500	CHF	10 558 183	05.07.2023
DKK	7 564 100	CHF	988 347	05.07.2023
SGD	591 700	CHF	398 203	05.07.2023
ILS	527 900	CHF	128 906	05.07.2023
NZD	121 300	CHF	66 195	05.07.2023
NOK	2 421 100	CHF	198 178	05.07.2023
CHF	79 018	CAD	116 100	05.07.2023
CHF	21 304	DKK	161 500	05.07.2023
CHF	101 410	GBP	88 800	05.07.2023
CHF	16 272	HKD	142 200	05.07.2023
CHF	22 086	SEK	263 500	05.07.2023
CHF	8 407	SGD	12 600	05.07.2023
CHF	146 860	JPY	23 368 100	05.07.2023
CHF	4 367	NOK	51 700	05.07.2023
CHF	227 650	EUR	231 700	05.07.2023
CHF	1 443	NZD	2 600	05.07.2023
CHF	51 151	AUD	84 400	05.07.2023
CHF	1 645 772	USD	1 836 600	05.07.2023
CHF	2 790	ILS	11 300	05.07.2023
CHF	6 631 200	JPY	1 071 308 800	05.07.2023
CHF	4 632 090	GBP	4 072 500	05.07.2023
CHF	10 368 320	EUR	10 622 800	05.07.2023
CHF	970 391	DKK	7 402 600	05.07.2023
CHF	382 819	SGD	579 100	05.07.2023
CHF	124 543	ILS	516 600	05.07.2023
CHF	65 060	NZD	118 700	05.07.2023
CHF	197 859	NOK	2 369 400	05.07.2023
CHF	1 000 540	SEK	12 079 800	05.07.2023
CHF	744 122	HKD	6 518 100	05.07.2023
CHF	2 302 962	AUD	3 867 100	05.07.2023
JPY	1 155 444 800	CHF	7 162 094	03.08.2023
GBP	4 089 400	CHF	4 638 676	03.08.2023
EUR	10 863 200	CHF	10 586 721	03.08.2023
DKK	7 263 700	CHF	951 001	03.08.2023
SGD	588 500	CHF	388 276	03.08.2023
ILS	527 800	CHF	126 962	03.08.2023
NZD	117 800	CHF	64 342	03.08.2023
NOK	2 399 800	CHF	200 013	03.08.2023
SEK	12 339 700	CHF	1 020 370	03.08.2023
CAD	5 450 600	CHF	3 675 743	03.08.2023
HKD	6 708 300	CHF	763 934	03.08.2023
AUD	3 915 600	CHF	2 326 892	03.08.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	89 154 200	CHF	79 526 616	03.08.2023
CHF	16 828	SEK	204 400	03.08.2023
CHF	119 076	JPY	19 138 100	03.08.2023
CHF	60 957	CAD	90 300	03.08.2023
CHF	77 099	GBP	67 700	03.08.2023
CHF	15 749	DKK	120 300	03.08.2023
CHF	6 427	SGD	9 700	03.08.2023
CHF	12 719	HKD	111 100	03.08.2023
CHF	38 780	AUD	64 900	03.08.2023
CHF	175 379	EUR	179 900	03.08.2023
CHF	1 108	NZD	2 000	03.08.2023
CHF	1 322 088	USD	1 476 700	03.08.2023
CHF	2 108	ILS	8 700	03.08.2023
CHF	3 339	NOK	39 700	03.08.2023
CHF	6 932 808	JPY	1 136 306 700	03.08.2023
CHF	4 485 374	GBP	4 021 700	03.08.2023
CHF	10 210 500	EUR	10 683 300	03.08.2023
CHF	1 001 135	SEK	12 135 300	03.08.2023
CHF	3 530 143	CAD	5 360 300	03.08.2023
CHF	733 295	HKD	6 597 200	03.08.2023
CHF	2 249 282	AUD	3 850 700	03.08.2023
CHF	76 002 802	USD	87 677 500	03.08.2023
CHF	916 104	DKK	7 143 400	03.08.2023
CHF	377 865	SGD	578 800	03.08.2023
CHF	122 823	ILS	519 100	03.08.2023
CHF	62 472	NZD	115 800	03.08.2023
CHF	202 231	NOK	2 360 100	03.08.2023
JPY	1 149 222 600	CHF	7 022 579	05.09.2023
GBP	4 203 300	CHF	4 672 044	05.09.2023
EUR	11 173 600	CHF	10 658 173	05.09.2023
SEK	12 348 800	CHF	1 016 759	05.09.2023
CAD	5 620 800	CHF	3 690 252	05.09.2023
HKD	6 859 700	CHF	759 930	05.09.2023
AUD	4 021 300	CHF	2 343 292	05.09.2023
USD	93 035 000	CHF	80 362 424	05.09.2023
DKK	7 242 300	CHF	927 285	05.09.2023
SGD	625 400	CHF	407 470	05.09.2023
NZD	117 700	CHF	63 277	05.09.2023
ILS	557 200	CHF	131 512	05.09.2023
NOK	2 440 400	CHF	208 606	05.09.2023
CHF	6 972 182	JPY	1 149 222 600	05.09.2023
CHF	4 704 363	GBP	4 203 300	05.09.2023
CHF	10 711 080	EUR	11 173 600	05.09.2023
CHF	996 095	SEK	12 348 800	05.09.2023
CHF	772 642	HKD	6 859 700	05.09.2023
CHF	2 300 344	AUD	4 021 300	05.09.2023
CHF	931 523	DKK	7 242 300	05.09.2023
CHF	129 571	ILS	557 200	05.09.2023
CHF	61 902	NZD	117 700	05.09.2023
CHF	202 636	NOK	2 440 400	05.09.2023
JPY	1 143 463 300	CHF	6 947 251	03.10.2023
GBP	4 033 700	CHF	4 501 335	03.10.2023
EUR	10 734 200	CHF	10 272 264	03.10.2023
SEK	11 520 200	CHF	927 720	03.10.2023
CAD	5 527 300	CHF	3 598 864	03.10.2023
HKD	6 193 800	CHF	696 423	03.10.2023
AUD	3 938 700	CHF	2 248 545	03.10.2023
USD	90 719 000	CHF	79 883 069	03.10.2023
SGD	596 900	CHF	389 668	03.10.2023
ILS	504 000	CHF	116 967	03.10.2023

<b>Sale Currency</b>	<b>Sale Amount</b>	<b>Purchase Currency</b>	<b>Purchase Amount</b>	<b>Maturity</b>
NZD	111 400	CHF	58 413	03.10.2023
NOK	2 446 500	CHF	202 702	03.10.2023
DKK	7 774 400	CHF	998 538	03.10.2023
CAD	43 100	CHF	28 218	03.10.2023
HKD	48 300	CHF	5 488	03.10.2023
DKK	60 700	CHF	7 788	03.10.2023
GBP	31 500	CHF	35 106	03.10.2023
SEK	89 900	CHF	7 232	03.10.2023
USD	707 900	CHF	629 698	03.10.2023
JPY	8 922 700	CHF	54 384	03.10.2023
AUD	30 700	CHF	17 587	03.10.2023
EUR	83 800	CHF	80 177	03.10.2023
SGD	4 700	CHF	3 076	03.10.2023
NZD	900	CHF	474	03.10.2023
ILS	3 900	CHF	912	03.10.2023
NOK	19 100	CHF	1 597	03.10.2023
JPY	1 130 053 100	CHF	6 938 647	02.11.2023
GBP	4 108 900	CHF	4 573 978	02.11.2023
EUR	10 006 800	CHF	9 673 183	02.11.2023
SEK	11 073 300	CHF	930 583	02.11.2023
CAD	5 250 700	CHF	3 542 941	02.11.2023
HKD	5 521 200	CHF	643 278	02.11.2023
AUD	3 722 700	CHF	2 193 370	02.11.2023
USD	84 680 500	CHF	77 219 725	02.11.2023
DKK	7 568 300	CHF	981 398	02.11.2023
SGD	582 100	CHF	389 406	02.11.2023
ILS	496 200	CHF	119 013	02.11.2023
NZD	104 200	CHF	57 094	02.11.2023
NOK	2 512 800	CHF	215 522	02.11.2023



## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	907 568.93	0.84%
Total exposure- reducing positions	107 766 875.89	99.46%

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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.

Composed TER for the last 12 months:  
Class I-X 0.02%

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF 0.59	JPY 1 = CHF 0.01
CAD 1 = CHF 0.68	NOK 1 = CHF 0.09
DKK 1 = CHF 0.13	NZD 1 = CHF 0.55
EUR 1 = CHF 0.97	SEK 1 = CHF 0.08
GBP 1 = CHF 1.12	SGD 1 = CHF 0.67
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
ILS 1 = CHF 0.24	

# UBS (CH) Investment Fund – Equities Global Passive

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 133 834 628.60	1 028 320 908.19	1 512 910 539.72
<b>Class I-A1</b>	<b>CH0017256857</b>			
Net asset value per unit in CHF		2 179.16	1 931.69	2 292.19
Number of units outstanding		18 955.2820	22 762.9510	26 119.9520
<b>Class I-B</b>	<b>CH0017256865</b>			
Net asset value per unit in CHF		2 239.00	1 982.44	2 349.37
Number of units outstanding		250 069.3830	251 491.2680	259 966.9860
<b>Class I-X</b>	<b>CH0017256873</b>			
Net asset value per unit in CHF		2 357.06	2 086.27	2 471.45
Number of units outstanding		167 376.9090	204 081.1930	324 958.7390
<b>Class W</b>	<b>CH0356507415</b>			
Net asset value per unit in CHF		152.40	135.08	160.32
Number of units outstanding		906 217.8150	444 287.5870	244 265.8180

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	13.3%	-15.5%	31.1%
Class I-B	CHF	13.5%	-15.4%	31.3%
Class I-X	CHF	13.6%	-15.3%	31.4%
Class W	CHF	13.3%	-15.5%	31.1%
Benchmark:				
MSCI World ex Switzerland (net div. reinv.)	CHF	13.5%	-15.3%	31.3%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

### The positions in % of total assets

UBS (CH) Investment Fund – Equities USA Passive	71.48
UBS (Lux) Institutional Fund – Equities Europe (ex Switzerland) Passive	11.04
UBS (CH) Investment Fund – Equities Japan Passive	6.42
UBS (CH) Institutional Fund – Equities UK Passive	4.26
UBS (CH) Institutional Fund – Equities Canada Passive	3.29
UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive	3.14
UBS (CH) Institutional Fund – Equities Israel Passive	0.20
<b>TOTAL</b>	<b>99.83</b>

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

### Breakdown by sectors in % of total assets

Investment funds	99.83
<b>TOTAL</b>	<b>99.83</b>

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	280 081.93	909 184.84
Securities		
– Units of other collective investment schemes	1 133 307 823.74	1 027 331 154.91
Other assets	1 731 487.06	1 481 519.36
<b>Total fund assets</b>	<b>1 135 319 392.73</b>	<b>1 029 721 859.11</b>
Loans	-1 417 765.90	-1 345 086.17
Other liabilities	-66 998.23	-55 864.75
<b>Net fund assets</b>	<b>1 133 834 628.60</b>	<b>1 028 320 908.19</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	1 419.31	0.00
Negative interest	-330.97	-289.12
Income from securities		
– from units of other collective investment schemes	23 228 770.14	19 854 163.54
Purchase of current net income on issue of units	1 859 410.87	777 416.23
<b>TOTAL income</b>	<b>25 089 269.35</b>	<b>20 631 290.65</b>
<b>Expenses</b>		
Interest payable	-81 317.08	-62 868.10
Audit expenses	-15 438.80	-15 438.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-105 105.85	-130 502.65
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-297 488.43	-319 008.28
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 W	-239 895.52	-122 750.14
Other expenses	-73 956.47	-46 540.80
Payment of current net income on redemption of units	-2 441 767.17	-3 805 072.18
<b>TOTAL expenses</b>	<b>-3 254 969.32</b>	<b>-4 502 180.95</b>
<b>Net income</b>	<b>21 834 300.03</b>	<b>16 129 109.70</b>
Realized capital gains and losses	29 970 753.52	119 261 818.17
<b>Realized result</b>	<b>51 805 053.55</b>	<b>135 390 927.87</b>
Unrealized capital gains and losses	87 285 007.33	-331 288 389.17
<b>Total result</b>	<b>139 090 060.88</b>	<b>-195 897 461.30</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	21 834 300.03	16 129 109.70
<b>Available for distribution</b>	<b>21 834 300.03</b>	<b>16 129 109.70</b>
Less federal withholding tax	-7 642 005.01	-5 645 188.40
Net income retained for reinvestment	-14 192 295.02	-10 483 921.30
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 028 320 908.19	1 512 910 539.72
Paid federal withholding tax	-5 662 140.29	-5 036 589.30
Balance of unit movements	-27 914 200.18	-283 655 580.93
Total result	139 090 060.88	-195 897 461.30
<b>Net fund assets at the end of the reporting period</b>	<b>1 133 834 628.60</b>	<b>1 028 320 908.19</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	22 762.9510	26 119.9520
Units issued	264.4060	1 411.0920
Units redeemed	-4 072.0750	-4 768.0930
<b>Situation at the end of the period</b>	<b>18 955.2820</b>	<b>22 762.9510</b>
Difference between units issued and units redeemed	-3 807.6690	-3 357.0010
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	251 491.2680	259 966.9860
Units issued	735.3730	7 325.4670
Units redeemed	-2 157.2580	-15 801.1850
<b>Situation at the end of the period</b>	<b>250 069.3830</b>	<b>251 491.2680</b>
Difference between units issued and units redeemed	-1 421.8850	-8 475.7180
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	204 081.1930	324 958.7390
Units issued	20 791.6830	8 333.6670
Units redeemed	-57 495.9670	-129 211.2130
<b>Situation at the end of the period</b>	<b>167 376.9090</b>	<b>204 081.1930</b>
Difference between units issued and units redeemed	-36 704.2840	-120 877.5460
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	444 287.5870	244 265.8180
Units issued	515 253.7080	227 421.9040
Units redeemed	-53 323.4800	-27 400.1350
<b>Situation at the end of the period</b>	<b>906 217.8150</b>	<b>444 287.5870</b>
Difference between units issued and units redeemed	461 930.2280	200 021.7690

## Net income retained for reinvestment (accumulation)

<b>Class I-A1</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>38.325</b>
Less federal withholding tax	CHF	-13.414
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>24.911</b>
<b>Class I-B</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>43.333</b>
Less federal withholding tax	CHF	-15.167
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>28.166</b>
<b>Class I-X</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>46.855</b>
Less federal withholding tax	CHF	-16.399
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>30.456</b>
<b>Class W</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>2.680</b>
Less federal withholding tax	CHF	-0.938
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.742</b>

## Inventory of Fund assets

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

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Investment certificates, open end</b>								
<b>Asia ex Japan</b>								
UBS (CH) INV FUND - EQUITIES PACIFIC (EX JAPAN) PASSIVE I-X**	CHF	43 092	3 651	4 895	41 848	35 666 498	3.14	
<b>TOTAL Asia ex Japan</b>						<b>35 666 498</b>	<b>3.14</b>	
<b>Canada</b>								
UBS (CH) INST FUND - EQUITIES CANADA PASSIVE II I-X**	CHF		28 945	2 711	26 234	37 351 892	3.29	
UBS (CH) INVESTMENT FUND - EQUITIES CANADA PASSIVE I-X**	CHF	36 869	278	37 147				
<b>TOTAL Canada</b>						<b>37 351 892</b>	<b>3.29</b>	
<b>Europe</b>								
UBS(LUX)INSTIT FD.-EQ. EUR (EX UK EX SW) PASSIVE I-X-ACC**	CHF	105 214	7 719	13 553	99 380	125 335 661	11.04	
<b>TOTAL Europe</b>						<b>125 335 661</b>	<b>11.04</b>	
<b>Israel</b>								
UBS (CH) INSTITUTIONAL FUND - EQUITIES ISRAEL PASSIVE II I-X**	CHF	2 586	49		2 635	2 278 091	0.20	
<b>TOTAL Israel</b>						<b>2 278 091</b>	<b>0.20</b>	
<b>Japan</b>								
UBS (CH) INVESTMENT FUND - EQUITIES JAPAN PASSIVE I-X**	CHF	54 081	5 435	6 389	53 127	72 935 402	6.42	
<b>TOTAL Japan</b>						<b>72 935 402</b>	<b>6.42</b>	
<b>United Kingdom</b>								
UBS (CH) INST FUND - EQUITIES UK PASSIVE II I-X**	CHF		38 981	4 169	34 812	48 323 797	4.26	
UBS (CH) INVESTMENT FUND - EQUITIES UK PASSIVE I-X**	CHF	36 188	566	36 754				
<b>TOTAL United Kingdom</b>						<b>48 323 797</b>	<b>4.26</b>	
<b>United States</b>								
UBS (CH) INVESTMENT FUND - EQUITIES USA PASSIVE I-X**	CHF	264 710	23 883	28 684	259 909	811 416 484	71.48	
<b>TOTAL United States</b>						<b>811 416 484</b>	<b>71.48</b>	
<b>Total Investment certificates, open end</b>						<b>1 133 307 824</b>	<b>99.83</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>1 133 307 824</b>	<b>99.83</b>	
<b>Total securities and similar instruments</b>						<b>1 133 307 824</b>	<b>99.83</b>	
(thereof in lending)							0.00	
Bank deposits at sight						280 082	0.02	
Other assets						1 731 487	0.15	
<b>Total fund assets</b>						<b>1 133 319 393</b>	<b>100.00</b>	
Short-term bank liabilities						-1 417 766		
Other liabilities						-66 998		
<b>Net fund assets</b>						<b>1 133 834 629</b>		



Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	–	–
Investments valuation based on market-observed parameters	1 133 307 824	99.83
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 133 307 824</b>	<b>99.83</b>

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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.

Composed TER for the last 12 months::

Class I-A1	0.25%
Class I-B	0.07%
Class I-X	0.02%
Class W	0.26%

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

See appendix to supplementary information.

### Exchange rates

ILS 1 = CHF 0.24

USD 1 = CHF 0.91

# UBS (CH) Investment Fund – Equities Japan Passive

Category Other Funds for Traditional Investments  
Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		164 257 632.18	136 565 270.18	256 799 856.60
<b>Class I-B</b>	<b>CH0017256907</b>			
Net asset value per unit in CHF		1 271.89	1 095.66	1 478.11
Number of units outstanding		14 209.6210	13 063.5380	9 232.4900
<b>Class I-X</b>	<b>CH0017256915</b>			
Net asset value per unit in CHF		1 372.85	1 182.25	1 594.38
Number of units outstanding		96 275.4680	93 424.0550	142 710.9480
<b>Class (JPY) I-X</b>	<b>CH0295356619</b>			
Net asset value per unit in JPY		180 311	952	153 543
Number of units outstanding		10 825.6950	10 825.6950	10 825.6950
<b>Class W</b>	<b>CH0356548021</b>			
Net asset value per unit in CHF		114.26	98.52	133.09
Number of units outstanding		17 910.5210	15 188.7450	12 926.4520

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B	CHF	17.0%	-25.4%	23.9%
Class I-X	CHF	17.0%	-25.4%	24.0%
Class (JPY) I-X	JPY	29.8%	-8.3%	29.1%
Class W	CHF	16.8%	-25.6%	23.7%
Benchmark:				
MSCI Japan (net div. reinv.)	CHF	17.0%	-25.4%	23.9%
MSCI Japan (net div. reinv.)	JPY	29.8%	-8.3%	29.1%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Toyota Motor Corp	5.47
Sony Corp Npv	2.98
Mitsubishi UFJ Financial Group	2.80
Keyence Corp	2.09
Tokyo Electron Npv	1.86
Sumitomo Mitsui Fg Npv	1.80
Hitachi Npv	1.68
Mitsubishi Corp Npv	1.58
Shin-Etsu Chemical Npv	1.53
Honda Motor Co Npv	1.51
Others	74.14
<b>TOTAL</b>	<b>97.44</b>

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

### Breakdown by sectors in % of total assets

Electronics & semiconductors	18.56
Financial & investment companies	18.31
Vehicles	10.46
Pharmaceuticals, cosmetics & medical products	6.40
Miscellaneous trading companies	5.79
Mechanical engineering & industrial equipment	4.24
Traffic & transportation	3.67
Telecommunications	3.37
Chemicals	3.29
Internet, software & IT services	3.09
Others	20.26
<b>TOTAL</b>	<b>97.44</b>

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	2 998 636.76	2 206 963.56
Securities		
– Shares and other equity instruments	161 012 779.75	134 824 257.42
Derivative financial instruments	-26 844.83	-48 660.01
Other assets	1 274 214.90	1 272 858.04
<b>Total fund assets</b>	<b>165 258 786.58</b>	<b>138 255 419.01</b>
Loans	-1 000 006.21	-1 689 158.64
Other liabilities	-1 148.19	-990.19
<b>Net fund assets</b>	<b>164 257 632.18</b>	<b>136 565 270.18</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	612.41	374.79
Negative interest	-2 632.92	-3 464.72
Income from securities		
– from shares and other equity instruments	1 378 551.78	1 172 733.63
Income from securities lending	65 665.57	91 944.41
Offset payments from securities lending	1 946 237.85	2 266 746.82
Purchase of current net income on issue of units	104 811.01	89 658.06
<b>TOTAL income</b>	<b>3 493 245.70</b>	<b>3 617 992.99</b>
<b>Expenses</b>		
Interest payable	-169.49	-955.31
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-8 981.05	-7 305.97
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class (JPY) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-3 930.20	-3 693.74
Other expenses	-7 579.95	-7 231.90
Payment of current net income on redemption of units	-212 348.07	-302 171.91
<b>TOTAL expenses</b>	<b>-253 832.56</b>	<b>-342 182.63</b>
<b>Net income</b>	<b>3 239 413.14</b>	<b>3 275 810.36</b>
Realized capital gains and losses	692 245.24	5 262 573.99
<b>Realized result</b>	<b>3 931 658.38</b>	<b>8 538 383.95</b>
Unrealized capital gains and losses	20 143 637.51	-62 709 437.07
<b>Total result</b>	<b>24 075 295.89</b>	<b>-54 171 053.12</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	3 239 413.14	3 275 810.36
<b>Available for distribution</b>	<b>3 239 413.14</b>	<b>3 275 810.36</b>
Less federal withholding tax <sup>1</sup>	-1 133 794.60	-1 146 533.63
Net income retained for reinvestment	-2 105 618.54	-2 129 276.73
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	136 565 270.18	256 799 856.60
Paid federal withholding tax	-1 167 503.33	-1 593 921.03
Balance of unit movements	4 784 569.44	-64 469 612.27
Total result	24 075 295.89	-54 171 053.12
<b>Net fund assets at the end of the reporting period</b>	<b>164 257 632.18</b>	<b>136 565 270.18</b>

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

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	13 063.5380	9 232.4900
Units issued	1 692.3180	5 130.6420
Units redeemed	-546.2350	-1 299.5940
<b>Situation at the end of the period</b>	<b>14 209.6210</b>	<b>13 063.5380</b>
Difference between units issued and units redeemed	1 146.0830	3 831.0480
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	93 424.0550	142 710.9480
Units issued	20 229.5330	9 061.3080
Units redeemed	-17 378.1200	-58 348.2010
<b>Situation at the end of the period</b>	<b>96 275.4680</b>	<b>93 424.0550</b>
Difference between units issued and units redeemed	2 851.4130	-49 286.8930
<b>Class (JPY) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	10 825.6950	10 825.6950
Units issued	0.0000	0.0000
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>10 825.6950</b>	<b>10 825.6950</b>
Difference between units issued and units redeemed	0.0000	0.0000
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	15 188.7450	12 926.4520
Units issued	2 940.6680	3 497.6450
Units redeemed	-218.8920	-1 235.3520
<b>Situation at the end of the period</b>	<b>17 910.5210</b>	<b>15 188.7450</b>
Difference between units issued and units redeemed	2 721.7760	2 262.2930

## Net income retained for reinvestment (accumulation)

### Class I-B

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>24.555</b>
Less federal withholding tax <sup>1</sup>	CHF	-8.594
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>15.961</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>27.185</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.515
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>17.670</b>

### Class (JPY) I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>JPY</b>	<b>3 570.51</b>
Less federal withholding tax <sup>1</sup>	JPY	-1 249.68
<b>Net accumulation per unit</b>	<b>JPY</b>	<b>2 320.83</b>

### Class W

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>2.025</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.709
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.316</b>

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



# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Bearer shares</b>								
<b>Japan</b>								
ADVANTEST CORP NPV*	JPY	9 500	41 300	10 800	40 000	1 025 238	0.62	
AISIN CORPORATION NPV*	JPY	7 225	600		7 825	271 030	0.16	
ASAHI INTECC CO LT NPV*	JPY	10 300	1 900	900	11 300	186 205	0.11	
AZBIL CORP NPV*	JPY	6 000			6 000	168 388	0.10	
BANDAI NAMCO HLDGS NPV*	JPY	9 850	34 650	13 850	30 650	571 576	0.35	
BAYCURRENT CONSULT NPV*	JPY		7 300	500	6 800	208 348	0.13	
CAPCOM CO LTD NPV*	JPY	8 500	1 000	400	9 100	300 408	0.18	
CENTRAL JAPAN RLWY NPV*	JPY	7 200	38 300	8 000	37 500	835 642	0.51	
CHIBA BANK NPV*	JPY	25 100	3 300		28 400	189 336	0.11	
CHUGAI PHARM CO NPV*	JPY	33 340	5 500	3 800	35 040	993 268	0.60	
CONCORDIA FINANCIA NPV*	JPY	53 698	7 800	8 000	53 498	223 505	0.14	
CYBER AGENT NPV*	JPY	21 500	1 900		23 400	115 664	0.07	
DAI-CHI LIFE HOLD NPV*	JPY	48 500	9 500	9 300	48 700	924 602	0.56	
DAIFUKU CO LTD NPV*	JPY	5 000	17 400	6 500	15 900	275 798	0.17	
DAIICHI SANKYO COM NPV*	JPY	86 508	21 000	11 100	96 408	2 426 703	1.47	96 108
DAIKIN INDUSTRIES NPV*	JPY	12 300	3 200	1 800	13 700	1 971 563	1.19	
DAITO TRUST CONST NPV*	JPY	3 100	400	200	3 300	318 624	0.19	
DAIWA HOUSE INDS NPV*	JPY	29 662	3 500	2 400	30 762	757 155	0.46	30 762
DAIWA HOUSE REIT I REIT*	JPY	109	15	9	115	185 976	0.11	
DISCO CORPORATION NPV*	JPY	1 400	5 400	2 000	4 800	811 559	0.49	
EISAI CO NPV*	JPY	12 320	2 500	1 800	13 020	662 801	0.40	
FANUC CORP NPV*	JPY	9 500	55 300	15 200	49 600	1 183 725	0.72	
FAST RETAILING CO NPV*	JPY	2 906	10 218	4 006	9 118	1 821 665	1.10	
FUJI ELECTRIC CO L NPV*	JPY	6 300	400		6 700	277 080	0.17	
GLP J-REIT REIT*	JPY	211	67	33	245	200 808	0.12	
GMO PAYMENT GATEWA NPV*	JPY	2 200	400	400	2 200	110 281	0.07	2 200
HANKYU HANSHIN HLD NPV*	JPY	11 500	1 100	600	12 000	375 250	0.23	
HIKARI TSUSHIN INC NPV*	JPY	1 000	100		1 100	153 580	0.09	
HIROSE ELECTRIC NPV*	JPY	1 448	200	100	1 548	164 363	0.10	
HOSHIZAKI CORPORAT NPV*	JPY	5 200	1 000	500	5 700	181 529	0.11	
HULIC CO LTD NPV*	JPY	19 500	2 100	2 100	19 500	160 305	0.10	
IBIDEN CO LTD NPV*	JPY	5 500	1 200	1 100	5 600	273 403	0.17	
IDEMITSU KOSAN CO LTD*	JPY	10 540	1 600	1 700	10 440	220 035	0.13	
ISUZU MOTORS NPV*	JPY	29 300	2 800	1 500	30 600	352 760	0.21	
ITO EN LTD NPV*	JPY	2 600	500	3 100				
ITOCHU TECHNO-SOLU NPV*	JPY	5 000		5 000				
JAPAN EXCHANGE GP NPV*	JPY	24 400	4 500	2 400	26 500	450 647	0.27	
JAPAN POST INSURAN NPV*	JPY	10 300	1 000	1 100	10 200	157 606	0.10	
JAPAN REAL ESTATE INVESTMENT CORP*	JPY	62	5		67	239 457	0.14	
JSR CORP NPV*	JPY	9 000	1 600	1 600	9 000	221 630	0.13	
KAJIMA CORP NPV*	JPY	20 700	4 500	3 100	22 100	329 692	0.20	
KAKAKU.COM INC NPV*	JPY	6 300	800	7 100				
KANSAI ELEC POWER NPV*	JPY	35 341	5 100	3 200	37 241	474 293	0.29	
KAO CORP NPV*	JPY	23 547	4 300	3 700	24 147	821 711	0.50	
KAWASAKI KISEN KAI NPV*	JPY		7 000		7 000	219 025	0.13	
KEIO CORPORATION NPV*	JPY	5 100	400		5 500	173 372	0.10	
KEISEI ELEC RY CO NPV*	JPY	6 400	600	400	6 600	209 584	0.13	
KIKKOMAN CORP NPV*	JPY	7 200	800	1 000	7 000	336 605	0.20	
KINTETSU GROUP HOL NPV*	JPY	8 482	1 600	500	9 582	248 944	0.15	
KIRIN HOLDINGS CO LTD NPV*	JPY	40 257	7 900	7 900	40 257	516 530	0.31	
KOBAYASHI PHARMACE NPV*	JPY	2 600	300	300	2 600	106 392	0.06	
KOBE BUSSAN CO LTD NPV*	JPY	7 200	1 300	600	7 900	169 794	0.10	7 900
KOEI TECMO HOLDING NPV*	JPY	6 100	1 000	1 000	6 100	79 483	0.05	
KOITO MFG CO LTD NPV*	JPY	10 000	4 100	3 000	11 100	153 548	0.09	
KOMATSU NPV*	JPY	45 839	8 700	6 700	47 839	1 185 688	0.72	45 600
KOSE CORPORATION NPV*	JPY	1 600	300	200	1 700	113 126	0.07	
KURITA WATER INDS NPV*	JPY	5 200	400		5 600	178 996	0.11	1 600
LASERTEC CORP NPV*	JPY	3 700	800	600	3 900	556 347	0.34	
M3 INC NPV*	JPY	21 700	3 600	2 400	22 900	381 285	0.23	8 631
MAKITA CORP NPV*	JPY	11 300	1 400	1 200	11 500	260 282	0.16	
MATSUMOTOKIYOSHI H NPV*	JPY		23 900	6 200	17 700	290 853	0.18	
MCDONALD'S HOLDING NPV*	JPY	3 900	800		4 700	164 520	0.10	4 700

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Sales <sup>2</sup>	Market value <sup>3</sup> in CHF			
MEIJI HOLDINGS CO NPV*	JPY	5 512	12 924	6 712	11 724	267 077	0.16		
MINEBEA MITSUMI INC*	JPY	18 100	3 200	2 200	19 100	285 874	0.17		
MISUMI GROUP INC NPV*	JPY	14 400	1 400	700	15 100	216 285	0.13		
mitsubishi HC CAPI NPV*	JPY	31 900	14 600	4 600	41 900	255 834	0.15		
mitsui chemicals NPV*	JPY	9 000	1 500	1 500	9 000	213 906	0.13		
mitsui fudosan CO NPV*	JPY	44 983	8 300	7 100	46 183	932 589	0.56		
MONOTARO CO.LTD NPV*	JPY	12 300	1 000		13 300	130 494	0.08		
NIDEC CORPORATION NPV*	JPY	22 100	3 900	4 200	21 800	926 269	0.56		
NIHON M&A CENTER I NPV*	JPY	14 600	2 600	17 200					
NIPPON BUILDING FD REIT*	JPY	76	4		80	297 199	0.18		
NIPPON PAINT HLDGS NPV*	JPY	41 600	9 500	2 100	49 000	302 189	0.18		
NIPPON SANSO HOLDI NPV*	JPY	9 000	1 000	1 000	9 000	195 589	0.12		
NIPPON SHINYAKU CO NPV*	JPY	2 600		2 600					
NIPPON STEEL CORP NPV*	JPY	39 573	9 300	4 300	44 573	957 733	0.58		
NISSAN CHEMICAL CO NPV*	JPY	6 500	400	400	6 500	253 388	0.15		
NISSHIN SEIFUN GRP NPV*	JPY	10 353	1 500	11 853					
NISSIN FOODS HLDG NPV*	JPY	3 100	200		3 300	251 359	0.15		
NITORI HOLDINGS CO LTD*	JPY	4 000	600	400	4 200	430 240	0.26		
NITTO DENKO CORP NPV*	JPY	7 100	900	600	7 400	444 935	0.27		
NOMURA REAL ESTATE HOLDINGS INC*	JPY	6 200	800	1 600	5 400	124 239	0.08		
OBAYASHI CORP NPV*	JPY	32 300	2 200		34 500	278 435	0.17		
OBIC CO LTD NPV*	JPY	3 500	500	400	3 600	500 640	0.30		
ODAKYU ELEC RLWY NPV*	JPY	14 600	1 300		15 900	217 802	0.13		
OJI HOLDINGS CO NPV*	JPY	40 200	4 200		44 400	171 206	0.10		
OLYMPUS CORP NPV*	JPY	61 200	13 400	9 500	65 100	774 824	0.47		
ONO PHARMACEUTICAL NPV*	JPY	17 894	4 600	2 600	19 894	349 773	0.21		
OPEN HOUSE CO LTD NPV*	JPY	3 900	500	500	3 900	121 311	0.07		
ORACLE CORP JAPAN NPV*	JPY	2 000			2 000	136 094	0.08		
ORIENTAL LAND CO NPV*	JPY	9 900	63 200	16 400	56 700	1 706 321	1.03		
PAN PACIFIC INTERNATIONAL HOLDINGS CORP*	JPY	18 600	2 700	1 300	20 000	384 740	0.23	300	
PERSOL HOLDINGS CO NPV*	JPY	8 500	104 600	11 100	102 000	152 197	0.09		
RAKUTEN GROUP INC NPV*	JPY	43 700	35 700	4 500	74 900	281 513	0.17	74 700	
RECRUIT HLDGS CO L NPV*	JPY	71 500	13 200	9 800	74 900	2 116 280	1.28		
SBI HOLDINGS INC NPV*	JPY	12 200	3 500	2 800	12 900	248 948	0.15		
SCSK CORP*	JPY	7 300	3 300	2 300	8 300	132 751	0.08		
SECOM CO NPV*	JPY	10 515	1 800	1 400	10 915	678 494	0.41		
SEKISUI HOUSE NPV*	JPY	30 400	5 800	5 100	31 100	567 576	0.34		
SHARP CORP NPV*	JPY	11 600	2 900		14 500	82 845	0.05		
SHIMANO INC NPV*	JPY	3 600	800	400	4 000	494 473	0.30		
SHIMIZU CORP NPV*	JPY	26 600	5 800	2 700	29 700	189 263	0.11		
SHIN-ETSU CHEMICAL NPV*	JPY	18 500	106 400	30 200	94 700	2 521 299	1.53		
SHIONOGI & CO NPV*	JPY	13 200	2 300	1 900	13 600	557 429	0.34		
SHISEIDO CO LTD NPV*	JPY	19 700	3 800	2 800	20 700	666 215	0.40		
SMC CORP NPV*	JPY	2 876	400	300	2 976	1 221 976	0.74		
SQUARE-ENIX HOLDIN NPV*	JPY	4 200	400		4 600	144 523	0.09		
SUMITOMO METAL MNG NPV*	JPY	12 217	2 700	1 800	13 117	353 731	0.21		
SUNTORY BEVERAGE & NPV*	JPY	6 900	1 000	500	7 400	206 409	0.12		
SUZUKI MOTOR CORP NPV*	JPY	18 500	2 400	1 900	19 000	700 722	0.42	19 000	
SYSMEX CORP NPV*	JPY	8 300	1 500	900	8 900	389 177	0.24		
T&D HOLDINGS INC NPV*	JPY	25 700	5 200	5 300	25 600	387 320	0.23		
TAISEI CORP NPV*	JPY	9 000	1 000	1 200	8 800	283 815	0.17		
TERUMO CORP NPV*	JPY	31 864	6 500	3 500	34 864	847 005	0.51	33 716	
TIS INC. NPV*	JPY	11 000	1 800	1 500	11 300	228 115	0.14		
TOBU RAILWAY CO NPV*	JPY	9 200	700		9 900	233 172	0.14		
TOHO CO LTD NPV*	JPY	5 500	400		5 900	184 534	0.11		
TOKYO GAS CO NPV*	JPY	19 608	4 400	4 000	20 008	415 926	0.25		
TOKYU CORP NPV*	JPY	26 600	2 900	3 600	25 900	273 729	0.17		
TORAY INDS INC NPV*	JPY	69 595	7 200	4 400	72 395	345 281	0.21		
TOSOH CORP NPV*	JPY	12 500	2 700	1 300	13 900	163 436	0.10		
TOTO LTD NPV*	JPY	6 900	1 000	1 300	6 600	156 298	0.09		
TOYOTA INDUSTRIES NPV*	JPY	7 200	700	300	7 600	548 604	0.33		
TOYOTA TSUSHO CORP NPV*	JPY	10 800	1 100	1 000	10 900	587 688	0.36		
USS CO LTD NPV*	JPY	10 600	1 100	1 100	10 600	160 667	0.10		
WELCIA HOLDINGS CO NPV*	JPY	5 000	900	800	5 100	80 772	0.05	5 100	
YAKULT HONSHA CO NPV*	JPY	6 500	13 900	7 000	13 400	298 438	0.18		
YAMAHA CORP NPV*	JPY	7 100	1 100	1 100	7 100	177 845	0.11		
YAMATO HOLDINGS CO NPV*	JPY	14 400	3 000	3 600	13 800	205 998	0.12		
ZENSHO HOLDINGS CO LTD NPV*	JPY		4 800	4 800	4 800	191 208	0.12		
ZOZO INC NPV*	JPY	6 500	1 800	800	7 500	126 093	0.08		
<b>TOTAL Japan</b>						<b>55 665 695</b>	<b>33.68</b>		
<b>Total Bearer shares</b>						<b>55 665 695</b>	<b>33.68</b>		

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Registered shares</b>								
<b>Japan</b>								
AEON CO LTD NPV*	JPY	32 000	5 100	2 900	34 200	621 111	0.38	
AGC INC NPV*	JPY	9 763	1 500	1 200	10 063	323 500	0.20	
AJINOMOTO CO INC NPV*	JPY	22 570	3 400	2 500	23 470	829 319	0.50	
ANA HOLDINGS INC NPV*	JPY	7 500	2 300	1 600	8 200	157 492	0.10	
ASAHI GROUP HLDGS NPV*	JPY	22 500	5 400	3 100	24 800	849 861	0.51	
ASAHI KASEI CORP NPV*	JPY	61 138	15 400	11 400	65 138	375 319	0.23	
ASTELLAS PHARMA NPV*	JPY	90 730	14 600	10 700	94 630	1 203 157	0.73	91 500
BRIDGESTONE CORP NPV*	JPY	28 300	4 600	3 100	29 800	1 064 866	0.64	
BROTHER INDUSTRIES NPV*	JPY	11 400	1 900	1 200	12 100	178 656	0.11	
CANON INC NPV*	JPY	49 584	8 600	6 300	51 884	1 146 630	0.69	
CHUBU ELEC POWER NPV*	JPY	31 770	3 400	1 500	33 670	393 621	0.24	
DAI NIPPON PRINTING NPV*	JPY	10 900	2 400	2 100	11 200	267 087	0.16	
DAIWA SECS GROUP NPV*	JPY	65 702	7 100	3 700	69 102	365 625	0.22	
DENSO CORP NPV*	JPY	21 500	94 300	25 000	90 800	1 336 480	0.81	
DENTSU GROUP INC NPV*	JPY	10 900	1 100	1 700	10 300	277 827	0.17	
EAST JAPAN RAILWAY NPV*	JPY	14 800	3 100	2 100	15 800	828 632	0.50	
ENEOS HOLDINGS INC NPV*	JPY	150 761	27 100	30 800	147 061	531 815	0.32	147 061
FUJI FILM HLD CORP NPV*	JPY	17 785	4 100	2 400	19 485	1 034 195	0.63	
FUJITSU NPV*	JPY	9 750	1 400	2 000	9 150	987 230	0.60	
HAKUHODO DY HLDGS NPV*	JPY	12 200		1 900	10 300	77 634	0.05	
HAMAMATSU PHOTONIC NPV*	JPY	7 000	700	300	7 400	285 751	0.17	
HITACHI CONST MACH NPV*	JPY	5 500	800	700	5 600	156 064	0.09	
HITACHI METALS NPV*	JPY	11 200		11 200				
HITACHI NPV*	JPY	48 034	8 600	7 900	48 734	2 770 962	1.68	
HONDA MOTOR CO NPV*	JPY	80 900	256 500	95 600	241 800	2 493 256	1.51	80 600
HOYA CORP NPV*	JPY	18 124	2 700	2 400	18 424	1 730 888	1.05	
IIDA GROUP HOLDING NPV*	JPY	7 732	1 100	1 100	7 732	117 860	0.07	
INPEX CORPORATION NPV*	JPY	51 100	7 000	8 200	49 900	690 119	0.42	
ITOCHU CORP NPV*	JPY	58 800	10 100	7 200	61 700	2 044 776	1.24	61 700
JAPAN AIRLINES CO NPV*	JPY	7 500	900	900	7 500	133 703	0.08	
JAPAN METRO FUND REIT*	JPY	347	49	25	371	220 613	0.13	
JAPAN POST BANK CO NPV*	JPY	20 900	66 393	11 600	75 693	603 695	0.37	
JAPAN POST HOLD CO NPV*	JPY	117 300	20 800	20 900	117 200	860 375	0.52	117 200
JAPAN TOBACCO INC NPV*	JPY	59 300	10 900	7 500	62 700	1 322 241	0.80	
JFE HOLDINGS INC NPV*	JPY	24 427	2 800	1 400	25 827	346 897	0.21	
KDDI CORP NPV*	JPY	80 100	13 500	15 700	77 900	2 185 762	1.32	77 900
KEYENCE CORP NPV*	JPY	9 632	2 000	1 500	10 132	3 447 250	2.09	
KONAMI HOLDINGS CORP NPV*	JPY	4 600	1 400	900	5 100	246 585	0.15	
KUBOTA CORP NPV*	JPY	50 580	7 000	4 500	53 080	717 178	0.43	
KYOCERA CORP NPV*	JPY	15 700	2 000	1 900	16 400	762 779	0.46	
KYOWA KIRIN CO LTD NPV*	JPY	13 314	1 500	900	13 914	222 115	0.13	
LIXIL CORPORATION COM NPV*	JPY	14 992	2 300	2 300	14 992	160 054	0.10	
MARUBENI CORP NPV*	JPY	76 189	12 400	13 400	75 189	1 074 898	0.65	75 189
MAZDA MOTOR CORP NPV*	JPY	27 900	4 100	2 100	29 900	310 964	0.19	29 900
DAI NIPPON PRINTING NPV*	JPY	62 000	16 000	10 900	67 100	387 776	0.23	
DAI NIPPON PRINTING NPV*	JPY	62 348	10 000	12 600	59 748	2 610 812	1.58	59 748
DAI NIPPON PRINTING NPV*	JPY	95 300	18 600	12 900	101 000	1 144 835	0.69	
DAI NIPPON PRINTING NPV*	JPY	57 897	11 100	10 700	58 297	698 679	0.42	58 297
DAI NIPPON PRINTING NPV*	JPY	15 765	3 000	2 000	16 765	857 761	0.52	
DAI NIPPON PRINTING NPV*	JPY	592 395	103 500	101 900	593 995	4 619 105	2.80	593 995
DAI NIPPON PRINTING NPV*	JPY	69 257	12 900	14 200	67 957	2 259 219	1.37	67 957
DAI NIPPON PRINTING NPV*	JPY	16 900	2 100	1 400	17 600	443 444	0.27	
DAI NIPPON PRINTING NPV*	JPY	119 258	16 400	10 600	125 058	1 948 053	1.18	125 058
DAI NIPPON PRINTING NPV*	JPY	21 722	2 300	1 900	22 122	745 207	0.45	19 100
DAI NIPPON PRINTING NPV*	JPY	28 400	94 700	33 400	89 700	1 503 403	0.91	29 900
DAI NIPPON PRINTING NPV*	JPY	12 068	2 000	1 400	12 668	641 542	0.39	
DAI NIPPON PRINTING NPV*	JPY	24 700	2 900	9 700	17 900	293 371	0.18	
DAI NIPPON PRINTING NPV*	JPY	12 200	1 300	1 400	12 100	147 019	0.09	
DAI NIPPON PRINTING NPV*	JPY	54 720	9 700	10 500	53 920	2 059 314	1.25	53 920
DAI NIPPON PRINTING NPV*	JPY	3 800	300	300	3 800	181 773	0.11	
DAI NIPPON PRINTING NPV*	JPY	104	125	111	118	201 968	0.12	
DAI NIPPON PRINTING NPV*	JPY	59 200	1 573 200	82 100	1 550 300	1 678 383	1.02	
DAI NIPPON PRINTING NPV*	JPY	24 300	4 300	3 100	25 500	607 474	0.37	25 500
DAI NIPPON PRINTING NPV*	JPY	114 712	21 200	17 300	118 612	480 125	0.29	118 612
DAI NIPPON PRINTING NPV*	JPY	145 705	26 700	15 000	157 405	578 099	0.35	157 405
DAI NIPPON PRINTING NPV*	JPY	202	43	20	225	230 899	0.14	
DAI NIPPON PRINTING NPV*	JPY	16 536	5 100	1 500	20 136	480 554	0.29	
DAI NIPPON PRINTING NPV*	JPY	31 300	4 300	2 400	33 200	407 970	0.25	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
OMRON CORP NPV*	JPY	9 100	1 600	1 600	9 100		371 926	0.23	
ORIX CORP NPV*	JPY	59 100	10 500	8 500	61 100		1 046 157	0.63	61 100
OSAKA GAS CO NPV*	JPY	18 337	5 300	4 000	19 637		296 379	0.18	
OTSUKA CORP NPV*	JPY	5 500	1 000	500	6 000		232 904	0.14	
OTSUKA HLDGS CO NPV*	JPY	19 500	3 900	3 300	20 100		654 667	0.40	
PANASONIC CORP NPV*	JPY	108 805	19 100	13 400	114 505		1 180 688	0.71	114 205
RENESAS ELECTRONIC NPV*	JPY	58 200	15 300	6 800	66 700		934 527	0.57	
RESONA HOLDINGS NPV*	JPY	104 600	31 600	25 700	110 500		561 093	0.34	110 500
RICOH CO NPV*	JPY	29 339	2 200	2 200	29 339		232 107	0.14	
ROHM CO LTD NPV*	JPY	4 404	18 816	4 804	18 416		318 029	0.19	
SEIKO EPSON CORP NPV*	JPY	13 600	3 700	2 300	15 000		216 049	0.13	
SEKISUI CHEMICAL NPV*	JPY	18 400	3 800	2 000	20 200		266 612	0.16	
SEVEN & I HOLDINGS NPV*	JPY	37 308	6 600	4 900	39 008		1 400 120	0.85	
SG HOLDINGS CO LTD NPV*	JPY	14 000	4 700	2 400	16 300		191 356	0.12	
SHIMADZU CORP NPV*	JPY	12 000	1 100	600	12 500		304 371	0.18	
SHIZUOKA FINANCIAL NPV*	JPY		25 800	2 500	23 300		174 118	0.11	
SOFTBANK CORP NPV*	JPY	142 400	22 600	15 600	149 400		1 548 283	0.94	3
SOFTBANK GROUP CO NPV*	JPY	59 418	11 500	17 500	53 418		2 074 526	1.26	
SOMPO HOLDINGS INC NPV*	JPY	15 602	2 100	2 200	15 502		611 344	0.37	15 502
SONY GROUP CORPORA NPV*	JPY	62 389	10 800	7 600	65 589		4 921 494	2.98	
SUBARU CORPORATION NPV*	JPY	30 100	7 700	6 000	31 800		566 510	0.34	31 800
SUMCO CORPORATION NPV*	JPY	17 500	2 300	1 300	18 500		221 039	0.13	
SUMITOMO CHEM CO NPV*	JPY	74 681	4 600	6 000	73 281		182 840	0.11	73 281
SUMITOMO CORP NPV*	JPY	55 400	9 800	10 800	54 400		995 136	0.60	54 400
SUMITOMO ELECTRIC NPV*	JPY	34 900	4 400	2 400	36 900		407 517	0.25	
SUMITOMO MITSUI FG NPV*	JPY	64 500	10 100	8 700	65 900		2 968 110	1.80	65 900
SUMITOMO MITSUI TR NPV*	JPY	16 922	1 500	1 500	16 922		584 147	0.35	16 300
SUMITOMO RLTY&DEV NPV*	JPY	15 006	2 100	2 000	15 106		359 863	0.22	
TAKEDA PHARMACEUTI NPV*	JPY	74 500	18 000	10 400	82 100		2 335 820	1.41	82 100
TDK CORP NPV*	JPY	19 545	3 300	2 800	20 045		681 016	0.41	
TOKIO MARINE HLDG NPV*	JPY	90 900	15 900	13 000	93 800		1 992 465	1.21	91 000
TOKYO ELEC POWER H NPV*	JPY	76 800	4 500	4 100	77 200		316 518	0.19	
TOKYO ELECTRON NPV*	JPY	7 400	27 600	10 500	24 500		3 069 952	1.86	24 500
TOPPAN INC NPV*	JPY	12 849	3 700	3 400	13 149		288 173	0.17	
TOSHIBA CORP NPV*	JPY	19 100	5 300	20 000	4 400		124 159	0.08	
TOYOTA MOTOR CORP NPV*	JPY	524 745	92 200	65 800	551 145		9 046 486	5.47	551 145
TREND MICRO INC NPV*	JPY	6 500	1 000	400	7 100		246 702	0.15	
UNICHARM CORP NPV*	JPY	20 000	3 200	2 100	21 100		684 392	0.41	
WEST JAPAN RAILWAY NPV*	JPY	11 000	3 300	3 000	11 300		428 453	0.26	
YAMAHA MOTOR CO NPV*	JPY	14 800	1 400	700	15 500		373 525	0.23	
YASKAWA ELEC CORP NPV*	JPY	12 100	1 500	1 300	12 300		406 800	0.25	
YOKOGAWA ELECTRIC NPV*	JPY	11 000	4 000	3 000	12 000		212 490	0.13	
Z HOLDINGS CORP NPV*	JPY	132 700	14 300	7 000	140 000		356 602	0.23	
<b>TOTAL Japan</b>							<b>105 347 085</b>	<b>63.76</b>	
<b>Total Registered shares</b>							<b>105 347 085</b>	<b>63.76</b>	
<b>Total Securities traded on an exchange</b>							<b>161 012 780</b>	<b>97.44</b>	

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

### Bearer shares

#### Japan

SHIZUOKA BANK NPV**	JPY	23 300		23 300					
<b>TOTAL Japan</b>								<b>0.00</b>	
<b>Total Bearer shares</b>								<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>								<b>0.00</b>	
<b>Total securities and similar instruments</b>							<b>161 012 780</b>	<b>97.44</b>	
(thereof in lending)							57 898 277	35.03	
Bank deposits at sight							2 998 637	1.81	
Derivative financial instruments							-26 845	-0.02	
Other assets							1 274 215	0.77	
<b>Total fund assets</b>							<b>165 258 787</b>	<b>100.00</b>	
Short-term bank liabilities							-1 000 007		
Other liabilities							-1 148		
<b>Net fund assets</b>							<b>164 257 632</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	160 985 935	97.42
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>160 985 935</b>	<b>97.42</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
TOPIX INDX FUTURE 07.12.23*	15	JPY	2 136 577	-26 845	-0.02
			2 136 577	-26 845	-0.02

Liquidity linked to open derivative financial instruments: CHF 2 136 577

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
TOPIX INDX FUTURE 08.12.22	JPY	3	16
TOPIX INDX FUTURE 09.03.23	JPY	16	16
TOPIX INDX FUTURE 08.06.23	JPY	23	23
TOPIX INDX FUTURE 07.09.23	JPY	11	11
TOPIX INDX FUTURE 07.12.23	JPY	16	1

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
JPY	71 305 800	CHF	500 000	05.01.2023
JPY	170 663 640	CHF	1 200 000	11.01.2023
CHF	580 000	JPY	88 732 286	08.05.2023
JPY	69 243 889	CHF	430 000	19.07.2023

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	2 136 576.78	1.30%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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	0.07%
Class I-X	0.02%
Class (JPY) I-X	0.02%
Class W	0.24%

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

See appendix to supplementary information.

### Exchange rates

JPY 1 = CHF 0.01

USD 1 = CHF 0.91

# UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive

Category Other Funds for Traditional Investments  
Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		220 142 153.58	393 654 358.01	441 131 679.68
<b>Class I-A1</b>	<b>CH0033047561</b>			
Net asset value per unit in CHF		949.80	944.07	1 115.24
Number of units outstanding		5 962.7130	5 063.5690	1 864.5740
<b>Class I-B</b>	<b>CH0033048098</b>			
Net asset value per unit in CHF		873.75	867.56	1 023.73
Number of units outstanding		6 194.2190	12 387.4790	9 595.4500
<b>Class I-X</b>	<b>CH0033048320</b>			
Net asset value per unit in CHF		852.28	845.94	997.85
Number of units outstanding		207 177.6250	408 863.5680	408 861.7330
<b>Class (USD) I-X</b>	<b>CH0295356635</b>			
Net asset value per unit in USD		1 384.84	1 277.57	1 590.01
Number of units outstanding		25 649.3130	25 649.3130	14 323.3810

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	2.6%	-14.4%	27.5%
Class I-B	CHF	2.8%	-14.3%	27.7%
Class I-X	CHF	2.8%	-14.2%	27.8%
Class (USD) I-X	USD	10.5%	-18.7%	25.8%
Benchmark:				
MSCI Pacific ex Japan (net div. reinv.)	CHF	2.2%	-14.3%	27.7%
MSCI Pacific ex Japan (net div. reinv.)	USD	10.6%	-18.8%	25.8%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

BHP Group Ltd	8.51
Commonwealth Bank of Australia	6.36
AIA Group Ltd	5.54
CSL Ltd	4.59
National Australia Bank Ltd	3.47
Australia & New Zealand Banking Group Ltd	2.93
Westpac Banking Corp	2.82
Hong Kong Exchanges	2.65
Woodside Energy Group Ltd	2.63
DBS Group Holdings Ltd	2.62
Others	56.29
<b>TOTAL</b>	<b>98.41</b>

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

### Breakdown by sectors in % of total assets

Banks & credit institutions	25.78
Mining, coal & steel	9.90
Financial & investment companies	9.49
Real Estate	8.07
Insurance	7.33
Petroleum	4.89
Biotechnology	4.59
Traffic & transportation	3.16
Internet, software & IT services	2.53
Precious metals & stones	2.49
Others	20.18
<b>TOTAL</b>	<b>98.41</b>

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	3 129 016.41	6 815 177.28
Securities		
– Shares and other equity instruments	216 945 063.65	387 039 163.94
Derivative financial instruments	-53 800.05	-578 888.12
Other assets	425 740.98	1 263 497.23
<b>Total fund assets</b>	<b>220 446 020.99</b>	<b>394 538 950.33</b>
Loans	-302 655.83	-838 166.70
Other liabilities	-1 211.58	-46 425.62
<b>Net fund assets</b>	<b>220 142 153.58</b>	<b>393 654 358.01</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	7 493.60	207.10
Negative interest	-4 214.41	-7 943.92
Income from securities		
– from shares and other equity instruments	9 562 878.09	17 413 576.00
– from bonus shares	453 090.55	6 169 686.37
Income from securities lending	36 081.05	79 474.33
Offset payments from securities lending	926 935.77	1 237 243.19
Purchase of current net income on issue of units	290 837.11	1 016 168.55
<b>TOTAL income</b>	<b>11 273 101.76</b>	<b>25 908 411.62</b>
<b>Expenses</b>		
Interest payable	-870.57	-1 297.58
Audit expenses	-17 592.80	-17 592.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-12 040.78	-10 690.01
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-3 022.59	-5 729.55
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 (USD) I-X	0.00	0.00
Compensation of the class action processing	-45.61	0.00
Other expenses	-12 009.25	-11 923.29
Payment of current net income on redemption of units	-1 210 902.16	-960 889.55
<b>TOTAL expenses</b>	<b>-1 256 483.76</b>	<b>-1 008 122.78</b>
<b>Net income</b>	<b>10 016 618.00</b>	<b>24 900 288.84</b>
Realized capital gains and losses	186 476.10	1 132 983.37
<b>Realized result</b>	<b>10 203 094.10</b>	<b>26 033 272.21</b>
Unrealized capital gains and losses	11 847 683.90	-90 531 224.59
<b>Total result</b>	<b>22 050 778.00</b>	<b>-64 497 952.38</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	10 016 618.00	24 900 288.84
<b>Available for distribution</b>	<b>10 016 618.00</b>	<b>24 900 288.84</b>
Less federal withholding tax <sup>1</sup>	-3 505 816.30	-8 715 101.09
Net income retained for reinvestment	-6 510 801.70	-16 185 187.75
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	393 654 358.01	441 131 679.68
Paid federal withholding tax	-7 645 010.72	-5 109 787.29
Balance of unit movements	-187 917 971.71	22 130 418.00
Total result	22 050 778.00	-64 497 952.38
<b>Net fund assets at the end of the reporting period</b>	<b>220 142 153.58</b>	<b>393 654 358.01</b>

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

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 063.5690	1 864.5740
Units issued	1 284.1620	4 547.2470
Units redeemed	-385.0180	-1 348.2520
<b>Situation at the end of the period</b>	<b>5 962.7130</b>	<b>5 063.5690</b>
Difference between units issued and units redeemed	899.1440	3 198.9950
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	12 387.4790	9 595.4500
Units issued	1 171.3060	2 792.0290
Units redeemed	-7 364.5660	0.0000
<b>Situation at the end of the period</b>	<b>6 194.2190</b>	<b>12 387.4790</b>
Difference between units issued and units redeemed	-6 193.2600	2 792.0290
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	408 863.5680	408 861.7330
Units issued	32 018.9530	51 977.4990
Units redeemed	-233 704.8960	-51 975.6640
<b>Situation at the end of the period</b>	<b>207 177.6250</b>	<b>408 863.5680</b>
Difference between units issued and units redeemed	-201 685.9430	1.8350
<b>Class (USD) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	25 649.3130	14 323.3810
Units issued	0.0000	11 325.9320
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>25 649.3130</b>	<b>25 649.3130</b>
Difference between units issued and units redeemed	0.0000	11 325.9320

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>41.138</b>
Less federal withholding tax <sup>1</sup>	CHF	-14.398
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>26.740</b>

### Class I-B

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>39.325</b>
Less federal withholding tax <sup>1</sup>	CHF	-13.764
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>25.561</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>38.840</b>
Less federal withholding tax <sup>1</sup>	CHF	-13.594
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>25.246</b>

### Class (USD) I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>USD</b>	<b>63.111</b>
Less federal withholding tax <sup>1</sup>	USD	-22.089
<b>Net accumulation per unit</b>	<b>USD</b>	<b>41.022</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Australia</b>								
ANZ GROUP HLDGS LI NPV*	AUD	750 377	453 181	777 935	425 623	6 448 176	2.93	
APA GROUP NPV*	AUD	296 546	36 418	153 174	179 790	881 046	0.40	
ARISTOCRAT LEISURE NPV*	AUD	152 441	9 203	78 267	83 377	2 010 914	0.91	
ASX LTD NPV*	AUD	48 618	3 819	25 036	27 401	924 080	0.42	
AURIZON HOLDINGS NPV*	AUD	450 308	17 339	205 570	262 077	540 020	0.24	
BLUESCOPE STEEL NPV*	AUD	120 910	5 607	61 732	64 785	743 577	0.34	
BRAMBLES LTD NPV*	AUD	359 670	17 195	179 520	179 345	1 668 493	0.76	
CMNWLTH BK OF AUST NPV*	AUD	429 559	20 554	212 604	237 509	14 018 608	6.36	
COCHLEAR LTD NPV*	AUD	16 506	1 013	8 308	9 211	1 388 503	0.63	9 123
COMPUTERSHARE LTD NPV(POST REC)*	AUD	136 155	11 412	65 773	81 794	1 253 664	0.57	
CSL NPV*	AUD	121 257	6 734	59 709	68 282	10 110 878	4.59	
DEXUS NPV (STAPLED)*	AUD	271 529	18 165	137 943	151 751	654 048	0.30	
DOMINOS PIZZA ENT NPV*	AUD	15 611		15 611				
ENDEAVOUR GROUP LI NPV*	AUD	340 711	13 630	149 878	204 463	636 181	0.29	
EVOLUTION MINING NPV*	AUD	466 820		466 820				
FORTESCUE METALS G NPV*	AUD	426 774	16 716	204 189	239 301	2 955 707	1.34	
GOODMAN GROUP (STAPLED SECURITY)*	AUD	423 293	23 962	208 271	238 984	3 026 574	1.37	
GPT GROUP NPV (STAPLED SECURITIES)*	AUD	479 690	17 613	228 291	269 012	619 429	0.28	
IDP EDUCATION LTD NPV*	AUD	53 076	6 213	23 607	35 682	450 414	0.20	35 235
IGO LTD NPV*	AUD		99 286	2 589	96 697	722 773	0.33	63 427
INSURANCE AUST GRP NPV*	AUD	610 082	21 360	283 330	348 112	1 167 407	0.53	
LEND LEASE GROUP NPV*	AUD	175 671	4 958	82 529	98 100	415 861	0.19	98 100
MACQUARIE GP LTD NPV*	AUD	91 821	5 335	45 140	52 016	5 151 134	2.34	
MEDIBANK PRIVATE L NPV*	AUD	690 921	11 183	301 997	400 107	812 624	0.37	
MINERAL RESS LTD NPV*	AUD	42 427	3 508	21 253	24 682	985 541	0.45	
MIRVAC GROUP STAPLED SECURITIES*	AUD	969 737	30 811	431 305	569 243	715 867	0.32	
NATL AUSTRALIA BK NPV*	AUD	808 391	40 116	403 134	445 373	7 644 059	3.47	
NEWCREST MINING NPV*	AUD	223 137	19 538	116 884	125 791	1 821 064	0.83	
NTHN STAR RES LTD NPV*	AUD	293 556	8 929	137 837	164 648	1 016 818	0.46	
ORICA LIMITED NPV*	AUD	113 485	7 424	57 667	63 242	582 112	0.26	
ORIGIN ENERGY NPV*	AUD	446 751	9 437	210 397	245 791	1 274 135	0.58	
PILBARA MINERALS L NPV*	AUD		388 674		388 674	986 754	0.45	388 674
QANTAS AIRWAYS NPV*	AUD	228 195	16 538	122 440	122 293	374 013	0.17	
QBE INS GROUP NPV*	AUD	375 319	10 787	174 900	211 206	1 959 014	0.89	
RAMSAY HEALTH CARE NPV*	AUD	46 077	2 865	23 013	25 929	794 067	0.36	1 489
REA GROUP LIMITED NPV*	AUD	13 468	886	6 841	7 513	684 527	0.31	5 274
REECE AUSTRALIA NPV*	AUD	58 349		26 482	31 867	350 517	0.16	31 744
RIO TINTO LIMITED NPV*	AUD	93 802	6 094	47 465	52 431	3 515 041	1.59	
SANTOS LIMITED NPV*	AUD	804 100	48 678	389 898	462 880	2 158 990	0.98	
SCENTRE GROUP NPV STAPLED UNIT*	AUD	1 303 434	13 735	568 988	748 181	1 086 668	0.49	
SEEK LIMITED NPV*	AUD	84 168	9 341	42 522	50 987	664 381	0.30	50 987
SONIC HEALTHCARE NPV*	AUD	114 252	7 886	58 914	63 224	1 112 380	0.50	
SOUL PATTINSON(WH) NPV*	AUD	55 146	7 814	29 802	33 158	638 010	0.29	30 751
SOUTH32 LTD NPV*	AUD	1 165 660	9 509	523 762	651 407	1 303 789	0.59	
STOCKLAND NPV (STAPLED)*	AUD	606 164	9 050	270 827	344 387	797 054	0.36	
SUNCORP GROUP LTD NPV*	AUD	317 235	11 825	149 470	179 590	1 481 268	0.67	
TELSTRA GROUP LTD NPV*	AUD	1 030 750	1 049 492	1 499 542	580 700	1 319 981	0.60	
TRANSURBAN GROUP STAPLED UNITS NPV*	AUD	771 533	40 373	377 585	434 321	3 254 075	1.48	
TREASURY WINE ESTA NPV*	AUD	183 604	11 423	92 708	102 319	744 860	0.34	
VICINITY CENTRES NPV (STAPLED SECURITY)*	AUD	946 607	36 094	434 365	548 336	548 746	0.25	
WESFARMERS LTD NPV*	AUD	285 923	18 524	143 896	160 551	5 010 664	2.27	
WESTPAC BKG CORP NPV*	AUD	880 586	47 878	430 530	497 934	6 217 807	2.82	
WISETECH GLOBAL LT NPV*	AUD	37 151	4 490	18 271	23 370	897 555	0.41	
WOOLWORTHS GRP LTD NPV*	AUD	305 157	21 380	153 845	172 692	3 805 125	1.73	
<b>TOTAL Australia</b>						<b>110 344 994</b>	<b>50.06</b>	
<b>China</b>								
SITC INTERNATIONAL HKD0.10*	HKD	329 000		139 000	190 000	292 059	0.13	130 000
<b>TOTAL China</b>						<b>292 059</b>	<b>0.13</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Hong Kong</b>								
AIA GROUP LTD NPV*	HKD	3 030 826	145 400	1 539 000	1 637 226	12 210 440	5.54	
BOC HONG KONG HLDG HKD5*	HKD	921 500	21 500	411 500	531 500	1 331 657	0.60	
CHOW TAI FOOK JEWELRY HKD1*	HKD	508 600		508 600				
CK ASSET HOLDINGS HKD1*	HKD	507 521	24 000	249 000	282 521	1 361 246	0.62	245 000
CK HUTCHISON HLDGS HKD1.0*	HKD	671 521	25 000	318 000	378 521	1 852 532	0.84	324 000
CK INFRASTRUCTURE HKD1*	HKD	158 500	4 500	71 000	92 000	398 142	0.18	82 000
CLP HOLDINGS HKD5*	HKD	409 300	12 500	188 000	233 800	1 582 558	0.72	121 000
GALAXY ENTERTAINMENT HKD0.10*	HKD	546 000	28 000	264 000	310 000	1 707 282	0.77	234 000
HANG LUNG PROP HKD1*	HKD	512 000	14 000	264 000	262 000	328 063	0.15	183 000
HANG SENG BANK HKD5*	HKD	190 857	6 300	88 800	108 357	1 233 391	0.56	
HENDERSON LAND DEV HKD2*	HKD	366 019	7 000	163 000	210 019	506 571	0.23	172 000
HK ELECTRIC INVEST UNITS (STAPLED)*	HKD	686 000		686 000				
HKT TRUST AND HKT SHARE STAPLED UNIT*	HKD	959 160		425 000	534 160	510 372	0.23	
HONG KONG EXCHANGE HKD1*	HKD	303 674	14 600	147 500	170 774	5 836 572	2.65	
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)*	USD	289 100	17 100	150 100	156 100	509 797	0.23	
HONGKONG&CHINA GAS HKD0.25*	HKD	2 782 060	112 000	1 293 000	1 601 060	1 021 085	0.46	1 508 583
JARDINE MATHESON COM USD0.25(BERMUDA REG)*	USD	40 100	2 900	20 500	22 500	955 463	0.43	
MTR CORP HKD1*	HKD	383 517	14 000	175 000	222 517	805 725	0.37	6 927
POWER ASSETS HOLDINGS LTD HKD1*	HKD	349 000	4 500	154 000	199 500	883 169	0.40	
SINO LAND CO HKD1*	HKD	853 977	121 062	452 000	523 039	539 457	0.24	
SUN HUNG KAI PROP NPV*	HKD	363 508	17 000	176 500	204 008	1 996 885	0.91	196 079
SWIRE PACIFIC 'A' HKD0.60*	HKD	126 000	3 000	66 000	63 000	388 908	0.18	
SWIRE PROPERTIES LTD HKD1*	HKD	282 800	27 000	142 400	167 400	319 499	0.14	
TECHTRONIC INDUSTRY HKD0.1*	HKD	347 500	11 000	162 500	196 000	1 739 929	0.79	82 246
THE LINK REAL ESTATE INVESTMENT TRUST*	HKD	534 979	99 147	274 600	359 526	1 612 588	0.73	345 950
WH GROUP LTD USD0.0001*	HKD	2 120 652	47 000	995 000	1 172 652	562 954	0.26	
WHARF REAL ESTATE HKD0.1*	HKD	418 250	24 000	203 000	239 250	845 355	0.38	195 275
XINYI GLASS HLDGS HKD0.1*	HKD	447 000	17 597	237 000	227 597	269 567	0.12	167 367
<b>TOTAL Hong Kong</b>						<b>41 309 206</b>	<b>18.74</b>	
<b>Macau</b>								
SANDS CHINA LTD USD0.01 REG'S*	HKD	620 800	45 600	321 200	345 200	967 707	0.44	334 000
<b>TOTAL Macau</b>						<b>967 707</b>	<b>0.44</b>	
<b>New Zealand</b>								
AUCKLAND INTL NPV*	NZD	313 871	18 663	152 986	179 548	780 637	0.35	
EBOS GROUP LIMITED NPV(POST RECON)*	NZD	23 197	1 169	22 028	22 028	414 089	0.19	
FISHER & PAYKEL HE NPV*	NZD	144 185	5 126	67 923	81 388	965 393	0.44	
MERCURY NZ LTD NPV*	NZD	180 942		82 352	98 590	330 564	0.15	
MERIDIAN ENERGY LT NPV*	NZD	324 244	15 941	156 929	183 256	517 742	0.23	
SPARK NEW ZEALAND NPV*	NZD	476 999	16 240	237 321	255 918	676 610	0.31	
XERO LIMITED NPV*	AUD	33 530	2 613	15 865	20 278	1 346 054	0.61	1 336
<b>TOTAL New Zealand</b>						<b>5 031 088</b>	<b>2.28</b>	
<b>Singapore</b>								
CITY DEVELOPMENTS SGD0.50*	SGD	107 600	20 500	56 900	71 200	315 433	0.14	71 200
DBS GROUP HLDGS SGD1*	SGD	456 344	27 900	227 800	256 444	5 781 944	2.62	
JARDINE CYCLE & CA SGD1*	SGD	15 100	1 200	1 200	13 900	297 467	0.13	
KEPPEL CORP NPV*	SGD	371 300	17 600	181 900	207 000	943 419	0.43	174 200
MAPLETREE LOGISTICS TRUST-UNITS REIT*	SGD	761 724	33 900	299 100	496 524	559 081	0.25	
OVERSEA-CHINESE BK NPV*	SGD	853 553	45 200	418 200	480 553	4 125 872	1.87	
SEBICORP INDUSTRIE SGD0.25 (POST REORG)*	SGD	122 000			122 000	416 201	0.19	
SEBICORP MARINE NPV*	SGD	6 845 168	747 201	6 097 967	6 097 967	547 665	0.25	6 097 967
SINGAPORE AIRLINES NPV*	SGD	332 085	38 900	160 400	210 585	911 770	0.41	
SINGAPORE EXCHANGE SGD0.01*	SGD	217 100	18 000	113 700	121 400	793 320	0.36	
SINGAPORE TECH ENG NPV*	SGD	398 064	9 500	183 800	223 764	586 398	0.27	
UOL GROUP LIMITED SGD1*	SGD	120 093	5 000	61 100	63 993	275 355	0.12	
UTD O/S BANK SGD1*	SGD	298 028	27 500	147 100	178 428	3 408 264	1.55	
VENTURE CORP LTD SGD0.25*	SGD	71 700	4 000	75 700				
WILMAR INTERNATIONAL LTD*	SGD	481 700	23 400	225 400	279 700	699 241	0.32	279 700
<b>TOTAL Singapore</b>						<b>19 661 429</b>	<b>8.92</b>	
<b>Total Bearer shares</b>						<b>177 606 483</b>	<b>80.57</b>	

		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Security</b>								
<b>Other shares</b>								
<b>Singapore</b>								
CAPITALAND ASCOTT TRUST*	SGD		21 159	21 159				
<b>TOTAL Singapore</b>							<b>0.00</b>	
<b>Total Other shares</b>							<b>0.00</b>	
<b>Registered shares</b>								
<b>Australia</b>								
AMPOL LTD NPV*	AUD	60 587	2 567	29 644	33 510	668 723	0.30	
ANZ GROUP HOLDINGS NPV DFD 03/01/23 (EX-RECONS)*	AUD		418 672	418 672				
BHP GROUP LTD NPV*	AUD	1 274 164	67 817	623 808	718 173	18 762 792	8.51	
COLES GROUP LTD NPV*	AUD	338 003	19 880	168 039	189 844	1 744 061	0.79	
TELSTRA CORPORATION LTD ISSUE 22/DEFERRED DELIVERY*	AUD		1 030 750	1 030 750				
THE LOTTERY CORPOR NPV*	AUD	559 308	7 976	250 699	316 585	882 241	0.40	
WOODSIDE ENERGY GROUP LTD*	AUD	478 276	25 940	234 953	269 263	5 801 037	2.63	
<b>TOTAL Australia</b>						<b>27 858 854</b>	<b>12.64</b>	
<b>China</b>								
ESR CAYMAN LIMITED USD0.001*	HKD	507 000	15 600	223 800	298 800	383 915	0.17	181 000
<b>TOTAL China</b>						<b>383 915</b>	<b>0.17</b>	
<b>Hong Kong</b>								
BUDWEISER BREWING USD0.00001*	HKD	435 000	8 600	202 600	241 000	435 199	0.20	220 000
NEW WORLD DEVEL CO NPV POST CON*	HKD	379 473	40 000	215 000	204 473	363 984	0.17	
<b>TOTAL Hong Kong</b>						<b>799 184</b>	<b>0.36</b>	
<b>Singapore</b>								
CAPITALAND INVESTM NPV*	SGD	648 120	38 000	314 800	371 320	771 499	0.35	217 653
GENTING SINGAPORE LTD*	SGD	1 517 900		624 500	893 400	505 974	0.23	
GRAB HLDGS LTD COM USD0.000001 CL A*	USD	325 700	86 384	143 800	268 284	868 809	0.39	
SINGAPORE TELECOMM NPV*	SGD	2 046 850	59 000	926 000	1 179 850	1 913 672	0.87	922 689
<b>TOTAL Singapore</b>						<b>4 059 953</b>	<b>1.84</b>	
<b>Total Registered shares</b>						<b>33 101 907</b>	<b>15.02</b>	
<b>Depository receipts</b>								
<b>Australia</b>								
JAMES HARDIE ID PLC CUF5 EURO.5*	AUD	111 402	9 361	58 280	62 483	1 504 772	0.68	
<b>TOTAL Australia</b>						<b>1 504 772</b>	<b>0.68</b>	
<b>China</b>								
FUTU HOLDINGS LIM1 SPON ADS EA REP 8 ORD SHS*	USD	14 600	1 600	8 300	7 900	417 788	0.19	
<b>TOTAL China</b>						<b>417 788</b>	<b>0.19</b>	
<b>Singapore</b>								
SEA LTD ADS EACH REP ONE CL A SHS*	USD	91 000	3 900	43 000	51 900	2 086 663	0.95	24 365
<b>TOTAL Singapore</b>						<b>2 086 663</b>	<b>0.95</b>	
<b>Total Depository receipts</b>						<b>4 009 224</b>	<b>1.82</b>	
<b>Investment certificates, closed end</b>								
<b>Singapore</b>								
CAPITALAND ASCENDAS REIT- UNITS REAL ESTATE INVESTMENT TRUST*	SGD	848 909	51 700	379 400	521 209	960 660	0.44	
CAPITALAND INTEGRATED COMMERCIAL TRUST REAL ESTATE INV TRUST*	SGD	1 328 403	17 000	596 600	748 803	928 463	0.42	
MAPLETREE COMMERCIAL REAL ESTATE INVESTMENT TRUST*	SGD	575 100	31 500	253 600	353 000	338 327	0.15	
<b>TOTAL Singapore</b>						<b>2 227 450</b>	<b>1.01</b>	
<b>Total Investment certificates, closed end</b>						<b>2 227 450</b>	<b>1.01</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Rights</b>							
<b>Hong Kong</b>							
LINK REIT RIGHTS 23-21.03.23*	HKD	61 554	61 554				
LINK REIT RIGHTS 23-21.03.23*	HKD	61 554	61 554				
<b>TOTAL Hong Kong</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>216 945 064</b>	<b>98.41</b>	

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

### Registered shares

#### Australia

APA GROUP NPV CHESS DVP PLACEMENT 28/**	AUD	11 260	11 260				
<b>TOTAL Australia</b>						<b>0.00</b>	

#### Malta

BGP HOLDINGS PLC**	EUR	1 350 235	1 350 235				
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<b>TOTAL Malta</b>						<b>0.00</b>	
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<b>Total Registered shares</b>						<b>0.00</b>	
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<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>0.00</b>	
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<b>Total securities and similar instruments</b>					<b>216 945 064</b>	<b>98.41</b>	
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(thereof in lending)					24 916 678	11.30	
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Bank deposits at sight					3 129 016	1.42	
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Derivative financial instruments					-53 800	-0.02	
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Other assets					425 741	0.19	
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<b>Total fund assets</b>					<b>220 446 021</b>	<b>100.00</b>	
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Short-term bank liabilities					-302 656		
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Other liabilities					-1 211		
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<b>Net fund assets</b>					<b>220 142 154</b>		
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Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	216 891 264	98.39
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>216 891 264</b>	<b>98.39</b>

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

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

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

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

\*\* valuation based on market-observed parameters



## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
HANG SENG INDEX FUTURE 30.10.23*	6	HKD	626 858	-6 862	0.00
SPI 200 INDEX FUTURES 21.12.23*	20	AUD	2 091 829	-46 938	-0.02
			2 718 687	-53 800	-0.02

Liquidity linked to open derivative financial instruments: CHF 2 718 687

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

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

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

Instrument	Currency	Purchase/Contracts	Sale/Contracts
<b>Futures on indices/commodities/currencies</b>			
HANG SENG INDEX FUTURE 29.12.22	HKD	12	12
SPI 200 INDEX FUTURES 15.12.22	AUD	2	46
HANG SENG INDEX FUTURE 28.10.22	HKD	0	15
HANG SENG INDEX FUTURE 29.11.22	HKD	10	10
HANG SENG INDEX FUTURE 30.03.23	HKD	8	8
HANG SENG INDEX FUTURE 30.01.23	HKD	5	5
SPI 200 INDEX FUTURES 16.03.23	AUD	29	29
HANG SENG INDEX FUTURE 27.02.23	HKD	5	5
SPI 200 INDEX FUTURES 15.06.23	AUD	23	23
HANG SENG INDEX FUTURE 27.04.23	HKD	7	7
HANG SENG INDEX FUTURE 29.06.23	HKD	4	4
HANG SENG INDEX FUTURE 30.05.23	HKD	6	6
SPI 200 INDEX FUTURES 21.09.23	AUD	24	24
HANG SENG INDEX FUTURE 28.09.23	HKD	7	7
HANG SENG INDEX FUTURE 28.07.23	HKD	4	4
HANG SENG INDEX FUTURE 30.08.23	HKD	4	4
HANG SENG INDEX FUTURE 30.10.23	HKD	6	0
SPI 200 INDEX FUTURES 21.12.23	AUD	21	1

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
HKD	860 000	AUD	161 526	06.04.2023
CHF	230 000	AUD	391 033	03.05.2023
SGD	155 000	AUD	175 801	03.05.2023
HKD	8 800 000	CHF	1 016 786	30.05.2023
SGD	70 000	CHF	46 408	03.07.2023

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	2 718 687.34	1.23%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Withdrawals made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Equities Pacific (ex Japan) Passive Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 52 939 952.82 were redeemed which corresponds to 59 630.0000 units.

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A1	0.23%
Class I-B	0.07%
Class I-X	0.01%
Class (USD) I-X	0.01%

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF 0.59	SGD 1 = CHF 0.67
HKD 1 = CHF 0.12	USD 1 = CHF 0.91
NZD 1 = CHF 0.55	

# UBS (CH) Investment Fund – Equities Switzerland ESG Passive All II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 540 693 736.58	1 218 850 358.79	420 148 720.39
<b>Class I-X</b>	<b>CH0594527720</b>			
Net asset value per unit in CHF		1 067.92	981.04	1 113.40
Number of units outstanding		1 157 623.9720	976 629.0610	103 928.4680
<b>Class U-X</b>	<b>CH0596284569</b>			
Net asset value per unit in CHF		106 791.15	98 102.72	111 339.20
Number of units outstanding		2 850.8000	2 657.8000	2 734.3000

## Performance

	Currency	2022/2023	2021/2022	2021
Class I-X	CHF	9.9%	-11.2%	-
Class U-X	CHF	9.9%	-11.2%	-
Benchmark:				
SPI ESG Total Return	CHF	9.9%	-11.3%	-

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

NESTLE SA	19.10
NOVARTIS AG	13.68
ROCHE Holding AG	12.68
UBS AG	4.79
Zurich Insurance Group	4.24
Cie Financiere Richemont SA	4.04
ABB Ltd	3.66
Sika AG	2.48
Alcon AG	2.45
Lonza Group AG	2.19
Others	30.37
<b>TOTAL</b>	<b>99.68</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	28.03
Food & soft drinks	21.18
Financial & investment companies	12.45
Insurance	8.06
Chemicals	7.10
Watches & jewellery	4.68
Electrical devices & components	4.11
Building industry & materials	3.31
Banks & credit institutions	2.20
Mechanical engineering & industrial equipment	1.62
Others	6.94
<b>TOTAL</b>	<b>99.68</b>

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	141 104.27	172 641.52
Securities		
– Shares and other equity instruments	1 542 883 863.86	1 227 288 714.17
Other assets	4 856 638.27	2 321 965.65
<b>Total fund assets</b>	<b>1 547 881 606.40</b>	<b>1 229 783 321.34</b>
Loans	-7 113 059.20	-10 916 499.25
Other liabilities	-74 810.62	-16 463.30
<b>Net fund assets</b>	<b>1 540 693 736.58</b>	<b>1 218 850 358.79</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	396.32	0.00
Negative interest	-4 018.23	-1 176.22
Income from securities		
– from shares and other equity instruments	40 665 347.05	18 899 489.08
– from bonus shares	3 953.52	47.29
Purchase of current net income on issue of units	5 069 314.58	20 666 220.09
<b>TOTAL income</b>	<b>45 734 993.24</b>	<b>39 564 580.24</b>
<b>Expenses</b>		
Interest payable	-192 581.87	-82 126.80
Audit expenses	-12 530.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-126 769.22	-6 980.65
Payment of current net income on redemption of units	-1 582 839.02	-4 056 858.16
<b>TOTAL expenses</b>	<b>-1 914 721.01</b>	<b>-4 158 496.51</b>
<b>Net income</b>	<b>43 820 272.23</b>	<b>35 406 083.73</b>
Realized capital gains and losses	2 695 976.74	-4 047 468.28
<b>Realized result</b>	<b>46 516 248.97</b>	<b>31 358 615.45</b>
Unrealized capital gains and losses	80 364 250.21	-155 531 881.34
<b>Total result</b>	<b>126 880 499.18</b>	<b>-124 173 265.89</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	43 820 272.23	35 406 083.73
<b>Available for distribution</b>	<b>43 820 272.23</b>	<b>35 406 083.73</b>
Less federal withholding tax	-15 337 095.28	-12 392 129.31
Net income retained for reinvestment	-28 483 176.95	-23 013 954.42
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 218 850 358.79	420 148 720.39
Paid federal withholding tax	-12 629 965.82	-4 876 559.17
Balance of unit movements	207 592 844.43	927 751 463.46
Total result	126 880 499.18	-124 173 265.89
<b>Net fund assets at the end of the reporting period</b>	<b>1 540 693 736.58</b>	<b>1 218 850 358.79</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	976 629.0610	103 928.4680
Units issued	286 137.1400	905 291.6230
Units redeemed	-105 142.2290	-32 591.0300
<b>Situation at the end of the period</b>	<b>1 157 623.9720</b>	<b>976 629.0610</b>
Difference between units issued and units redeemed	180 994.9110	872 700.5930
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 657.8000	2 734.3000
Units issued	448.0000	1 483.5000
Units redeemed	-255.0000	-1 560.0000
<b>Situation at the end of the period</b>	<b>2 850.8000</b>	<b>2 657.8000</b>
Difference between units issued and units redeemed	193.0000	-76.5000

## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>30.373</b>
Less federal withholding tax	CHF	-10.631
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>19.742</b>

### Class U-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>3 037.34</b>
Less federal withholding tax	CHF	-1 063.07
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1 974.27</b>

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	241 009	50 991		292 000	1 260 272	0.08	
PIERER MOBILITY AG NPV*	CHF	7 600	1 650		9 250	577 200	0.04	
<b>TOTAL Austria</b>						<b>1 837 472</b>	<b>0.12</b>	
<b>Liechtenstein</b>								
LIECHTENS. LANDESB CHF5 (REGD)*	CHF	10 261	2 339		12 600	825 300	0.05	
<b>TOTAL Liechtenstein</b>						<b>825 300</b>	<b>0.05</b>	
<b>Luxembourg</b>								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	7 826	2 674		10 500	418 950	0.03	
<b>TOTAL Luxembourg</b>						<b>418 950</b>	<b>0.03</b>	
<b>Switzerland</b>								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	2 450	550		3 000	357 600	0.02	
BQE CANT DE GENEVE CHF50(REG)*	CHF	1 716	698		2 414	523 838	0.03	
CIE FINANCIER TRAD CHF2.5(BR)*	CHF	2 000	525		2 525	294 163	0.02	
COMET HOLDINGS CHF1 (REGD)*	CHF	6 824	1 624	168	8 280	1 692 432	0.11	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	6 604	1 373	177	7 800	1 369 680	0.09	
GALENICA AG CHF0.1*	CHF	44 123	12 673	4 096	52 700	3 570 425	0.23	
IDORSIA AG CHF0.05*	CHF	96 721	31 279		128 000	331 520	0.02	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	18 869	4 218	587	22 500	1 491 750	0.10	
LEONTEQ AG CHF1 (REGD)*	CHF	10 438	3 062		13 500	517 050	0.03	
MEDARTIS HLDG AG CHF0.2*	CHF	3 495	1 505		5 000	420 500	0.03	
ROCHE HLDGS AG CHF1(BR)*	CHF	23 657	9 138	1 595	31 200	8 405 280	0.54	
SENSIRION AG NPV*	CHF	9 284	1 966		11 250	825 750	0.05	
SKAN GROUP AG CHF0.01 (REGD)*	CHF	7 200	6 300		13 500	1 050 300	0.07	
SWATCH GROUP CHF2.25(BR)*	CHF	25 524	7 332	2 181	30 675	7 220 895	0.47	
SWISS RE AG CHF0.10*	CHF	257 512	74 877	21 260	311 129	29 345 687	1.90	
THURGAUER KTBK CHF20*	CHF	3 516	253		3 769	461 703	0.03	
<b>TOTAL Switzerland</b>						<b>57 878 572</b>	<b>3.74</b>	
<b>Total Bearer shares</b>						<b>60 960 294</b>	<b>3.94</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
BASELANDSCH KTBK PTG CHF100*	CHF	498	102		600	531 600	0.03	
BASLER KTBK PTG CHF8 50*	CHF	5 155	624		5 779	377 947	0.02	
GRAUBUNDNER KTBK PTG CHF100*	CHF	658	150	28	780	1 333 800	0.09	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	923	252	88	1 087	11 076 530	0.72	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	35 907	10 792	3 282	43 417	7 945 311	0.51	
<b>TOTAL Switzerland</b>						<b>21 265 188</b>	<b>1.37</b>	
<b>Total Participation certificates</b>						<b>21 265 188</b>	<b>1.37</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	625 292	180 225	55 428	750 089	187 859 790	12.14	
<b>TOTAL Switzerland</b>						<b>187 859 790</b>	<b>12.14</b>	
<b>Total Other shares</b>						<b>187 859 790</b>	<b>12.14</b>	
<b>Registered shares</b>								
<b>Liechtenstein</b>								
VP BANK AG CHF10 REG S*	CHF	2 788	443		3 231	284 328	0.02	
<b>TOTAL Liechtenstein</b>						<b>284 328</b>	<b>0.02</b>	
<b>North America</b>								
BB BIOTECH AG CHF0.20 (REGD)*	CHF		59 067		59 067	2 442 420	0.16	
<b>TOTAL North America</b>						<b>2 442 420</b>	<b>0.16</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	1 435 000	463 577	169 371	1 729 206	56 717 957	3.66	
ACCELERON INDUSTR CHF1*	CHF		71 750	71 750				
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	149 215	43 783	14 937	178 061	6 723 583	0.43	
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF	14 625	5 375		20 000	379 000	0.02	
ALCON AG CHF0.04*	CHF	446 359	129 436	40 912	534 883	37 944 600	2.45	
ALLREAL HOLDING AG CHF1*	CHF	13 582	3 211	227	16 566	2 418 636	0.16	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF	5 522	1 328		6 850	1 578 925	0.10	
ALUFLEXPAC AG CHF1*	CHF		3 500		3 500	42 000	0.00	
APG SGA SA CHF2.60*	CHF	1 161			1 161	208 980	0.01	
ARBONIA AG CHF4.20 (REGD)*	CHF	49 053	7 547		56 600	474 874	0.03	
ARYZTA AG CHF0.02 (REGD)*	CHF	874 334	215 710	31 044	1 059 000	1 660 512	0.11	
ASCOM HOLDING AG CHF0.50 (REGD)*	CHF	31 930	6 488		38 418	399 547	0.03	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF	26 960	7 944	833	34 071	2 316 828	0.15	
BALOISE-HLDGS CHF0.1 (REGD)*	CHF	40 387	11 325	2 678	49 034	6 516 619	0.42	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	3 143	845	188	3 800	5 540 400	0.36	
BASILEA PHARMACEUT CHF1 (REGD)*	CHF	10 484	3 016		13 500	553 500	0.04	
BELIMO HOLDING AG CHF0.05*	CHF	8 731	2 476	568	10 639	4 636 476	0.30	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	1 868	849	533	2 184	596 232	0.04	
BELLEVUE GROUP AG CHF0.1*	CHF	7 207			7 207	149 185	0.01	
BERNER KT BK CHF20 (REGD)*	CHF	3 962	1 038		5 000	1 205 000	0.08	
BOBST GROUP AG CHF1 REGD*	CHF	6 764		6 764				
BOSSARD HLDGS AG CHF5*	CHF	4 819	1 595	164	6 250	1 256 250	0.08	
BQE CANT VAUDOISE CHF1*	CHF	25 101	5 870	416	30 555	2 934 808	0.19	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	5 832	1 452	255	7 029	2 464 367	0.16	
BURCKHARDT COMPRES CHF2.5*	CHF	2 619	784	203	3 200	1 598 400	0.10	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	6 941	3 146	1 000	9 087	796 930	0.05	
BVZ HOLDING AG CHF100 (REGD)*	CHF	109			109	98 100	0.01	
CALIDA HLDG CHF0.10 (REGD)*	CHF	4 875			4 875	147 469	0.01	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	26 391	5 309		31 700	1 974 910	0.13	
CLARIANT CHF4.00 (REGD)*	CHF	200 566	46 878	7 444	240 000	3 480 000	0.22	
COLTENE HOLDING AG CHF5 (REGD)*	CHF	3 764	1 988		5 752	382 508	0.02	
CONZZETA AG CHF2 (REGD) 'A'*	CHF	1 290	310		1 600	910 400	0.06	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	3 576	824		4 400	374 000	0.02	
DKSH HOLDING LTD CHF0.1*	CHF	31 568	7 695	1 263	38 000	2 357 900	0.15	
DOCMORRIS AG CHF30.00*	CHF	10 158	6 478		16 636	845 109	0.05	
DORMAKABA HOLDING CHF0.10 'B' (REGD)*	CHF	2 647	883	305	3 225	1 454 475	0.09	
EDISUN POWER EUROP CHF30.00 (REGD)*	CHF	70			70	8 015	0.00	
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF	86 535	67 703	34 014	120 224	1 250 330	0.08	
EMMI AG CHF10 (REGD)*	CHF	1 854	423	77	2 200	1 900 800	0.12	
EMS-CHEMIE HLDG AG CHF0.01 (REGD) (POST RECON)*	CHF	5 997	1 644	322	7 319	4 559 737	0.29	
EPIC SUISSE AG CHF0.04*	CHF		1 000		1 000	63 200	0.00	
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	5 171			5 171	109 108	0.01	
FORBO HLDGS AG CHF0.10 (REGD)*	CHF	942	186		1 128	1 261 104	0.08	
FUNDAMENTA REAL ES CHF6*	CHF	23 600	3 200		26 800	447 560	0.03	
GAM HOLDING AG CHF0.05 (REGD)*	CHF	119 194		119 194				
GEBERIT CHF0.10 (REGD)*	CHF	32 091	9 392	3 720	37 763	17 333 217	1.12	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	72 367	21 598	6 543	87 422	4 515 346	0.29	
GIVAUDAN AG CHF10*	CHF	7 087	1 985	552	8 520	25 508 880	1.65	
GLARNER KB CHF10*	CHF	1 500	2 000		3 500	83 300	0.01	
GURIT HOLDING AG CHF5 (REGD) (SUBD)*	CHF	2 686	433		3 119	289 755	0.02	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	30 698	7 705	1 326	37 077	4 760 687	0.31	
HIAG IMMOBILIEN HL CHF1*	CHF	4 211	2 132	1 579	4 764	376 356	0.02	
HOLCIM LTD CHF2 (REGD)*	CHF	503 851	128 508	63 632	568 727	33 429 773	2.16	
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	63			63	262 080	0.02	
IMPLENIA AG CHF1.02 (REGD)*	CHF	11 005	4 198		15 203	456 850	0.03	
INA INVEST HOLDING CHF0.03*	CHF	4 172			4 172	70 924	0.00	
INFICON HOLDING AG CHF5 (REGD)*	CHF	1 549	298	37	1 810	2 023 580	0.13	
INTERROLL HLDG AG CHF1 (REGD)*	CHF	605	195	15	785	1 970 350	0.13	
INTERSHOP HLDG AG CHF10 (REG)*	CHF	963	237		1 200	727 200	0.05	
INVESTIS HOLDING S CHF0.10*	CHF	2 321	828		3 149	292 857	0.02	
IVF HARTMANN HLDG CHF1.75*	CHF	500			500	57 500	0.00	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	189 722	57 043	24 702	222 063	13 070 628	0.84	
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF	4 316	774		5 090	807 274	0.05	
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	5 289	1 199	213	6 275	1 258 138	0.08	
KOMAX CHF0.10 (REGD)*	CHF	3 399	601		4 000	844 000	0.05	
KUEHNE&NAGEL INTL CHF1 (REGD) (POST-SUBD)*	CHF	50 622	14 467	5 411	59 678	15 575 958	1.01	
LEM HLDGS AG CHF0.50 (REGD) (POST SUBD)*	CHF	489	101	25	565	1 155 425	0.07	
LINDT & SPRUENGLI CHF100 (REGD)*	CHF	96	23	5	114	11 445 600	0.74	
LOGITECH INTL CHF0.25 (REGD) (POST-SUBD)*	CHF	146 281	44 556	15 937	174 900	11 067 672	0.72	
LONZA GROUP AG CHF1 (REGD)*	CHF	66 575	19 140	5 976	79 739	33 936 918	2.19	



Security	30.9.2022			30.9.2023			Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
LUZERNER KANTONALBANK AG RG*	CHF		25 327	3 846	21 481	1 602 483	0.10
MCH GROUP AG CHF 10.00*	CHF		4 000		4 000	18 000	0.00
MEDACTA GROUP SA CHF0.10*	CHF	4 964	1 542		6 506	753 395	0.05
MEDMIX AG CHF0.01*	CHF	21 630	3 120		24 750	575 438	0.04
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	159	41		200	286 000	0.02
MEYER BURGER TECHN CHF0.05*	CHF	2 112 651	1 340 649		3 453 300	1 281 174	0.08
MIKRON HLDG AG CHF0.10(REGD)*	CHF		2 000		2 000	26 400	0.00
MOBILEZONE HOLDING CHF0.01(REG)*	CHF	34 909	15 553	6 462	44 000	601 920	0.04
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	6 372	1 838	610	7 600	1 865 800	0.12
MOLECULAR PARTNERS CHF0.1*	CHF	26 847			26 847	103 495	0.01
NESTLE SA CHF0.10(REGD)*	CHF	2 446 948	677 980	275 291	2 849 637	295 621 342	19.10
NOVARTIS AG CHF0.49 (REGD)*	CHF	2 032 773	516 370	292 980	2 256 163	211 786 021	13.68
NOVAVEST REAL ESTA CHF31.85 (REGD) SERIES A*	CHF		7 352		7 352	268 348	0.02
OBSEVA SA CHF0.076923*	CHF		19 651	19 651			
OC OERLIKON CORP CHF1.00(REGD)*	CHF	175 162	34 787	4 949	205 000	797 860	0.05
ORELL FUESSLI HLDG CHF1*	CHF	300	200		500	36 100	0.00
ORIOR AG CHF4.00*	CHF	5 765	3 850	1 453	8 162	595 010	0.04
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	20 206	6 320	2 210	24 316	25 154 902	1.63
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	13 607			13 607	181 245	0.01
PHOENIX MECANO (RG)*	CHF		500		500	180 000	0.01
PLAZZA AG CHF0.50 (REGD)'A'*	CHF	1 200	219		1 419	424 281	0.03
POLYPEPTIDE GROUP CHF0.01*	CHF	13 022	4 378		17 400	290 928	0.02
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	40 455	8 924	589	48 790	5 279 078	0.34
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	465 811	134 313	42 068	558 056	62 502 272	4.04
RIETER HOLDING AG CHF5*	CHF	1 963	3 099	1 560	3 502	298 370	0.02
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	436	39		475	234 650	0.02
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	18 124	5 625	1 304	22 445	3 968 276	0.26
SCHWEITER TECH SHS*	CHF		1 000		1 000	585 000	0.04
SCHWEIZER NAT BK CHF250(REGD)*	CHF	73	4		77	358 050	0.02
SF URBAN PROPRTIE CHF12.60 (REGD)*	CHF		1 900		1 900	169 100	0.01
SFS GROUP AG CHF0.1*	CHF	17 069	2 752	721	19 100	1 913 820	0.12
SGS SA CHF0.04*	CHF		166 777	4 743	162 034	12 479 859	0.81
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	3 695	817	232	4 280	3 357 660	0.22
SIG COMBIBLOC GROU CHF0.1*	CHF	306 206	87 804	23 260	370 750	8 393 780	0.54
SIKA AG CHF0.01 (REG)*	CHF	137 268	39 562	11 938	164 892	38 436 325	2.48
SOFTWAREONE HLD AG CHF0.01*	CHF	98 858	23 592	2 775	119 675	2 172 101	0.14
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	42 512	16 412	4 420	54 504	11 865 521	0.77
ST GALLER KTBK AG CHF80 (REGD)*	CHF	2 576	524		3 100	1 548 450	0.10
STADLER RAIL AG*	CHF	51 419	11 991	2 410	61 000	2 181 360	0.14
STARRAG GROUP HOLDING CHF8.5(REGD)*	CHF	848			848	44 096	0.00
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	100 642	29 398	9 665	120 375	14 107 950	0.91
SULZER AG CHF0.01*	CHF	15 428	3 449	477	18 400	1 612 760	0.10
SWATCH GROUP CHF0.45(REGD)*	CHF	48 680	10 420		59 100	2 650 635	0.17
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	27 471	8 060	3 991	31 540	18 028 264	1.16
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	67 663	18 485	4 414	81 734	6 861 569	0.44
SWISS STEEL HOLDIN CHF0.15 (REGD)*	CHF	663 895			663 895	71 701	0.00
SWISSCOM AG CHF1(REGD)*	CHF	22 642	6 764	2 273	27 133	14 765 779	0.95
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF	9 452	3 054	531	11 975	2 007 010	0.13
TECAN GROUP AG CHF0.10(REGD)*	CHF	11 223	2 990	690	13 523	4 181 312	0.27
TEMENOS AG CHF5 (REGD)*	CHF	59 288	18 587	6 260	71 615	4 613 438	0.30
TX GROUP CHF10 (REGD)*	CHF		3 558		3 558	329 115	0.02
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	6 254	1 684	288	7 650	595 935	0.04
UBS GROUP CHF0.10 (REGD)*	CHF	2 900 289	867 123	500 022	3 267 390	74 137 079	4.79
V-ZUG HOLDING LTD*	CHF	2 045	755		2 800	176 960	0.01
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	13 876	2 616		16 492	1 565 091	0.10
VARIA US PROPRTIE CHF1*	CHF	3 800	2 200		6 000	223 800	0.01
VAT GROUP AG CHF0.10*	CHF	23 728	6 268	1 336	28 660	9 429 140	0.61
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	833	88		921	406 161	0.03
VETROPACK HLDG SA CHF1 A*	CHF	10 981	1 869		12 850	519 783	0.03
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	24 512	5 616		30 128	1 644 989	0.11
VZ HOLDING AG CHF0.05 (REGD)*	CHF	13 632	2 668		16 300	1 556 650	0.10
WALLISER KTBK CHF10 (REG A)*	CHF	4 125			4 125	470 250	0.03
WARTECK INVEST AG CHF10(REGD)*	CHF	115	60		175	337 750	0.02
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	4 500	900		5 400	1 455 300	0.09
ZEHNDER GROUP CHF0.05 (REGD) 'A'*	CHF	8 571	2 399		10 970	590 186	0.04
ZUG ESTATES HLDGS CHF25.00 'B'*	CHF	264	46		310	494 450	0.03
ZUGER KANTONALBK CHF500 (REGD)*	CHF	128	27		155	1 202 800	0.08
ZURICH INSURANCE GRP CHF0.10*	CHF	134 280	39 887	17 782	156 385	65 697 339	4.24
<b>TOTAL Switzerland</b>						<b>1 270 029 706</b>	<b>82.05</b>
<b>Total Registered shares</b>						<b>1 272 756 454</b>	<b>82.23</b>

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Rights</b>								
<b>Switzerland</b>								
AUTONEUM HOLDING AG-RIGHTS 23-27.09.23*	CHF		3 000		3 000	21 338	0.00	
LUZERNER KANTONALBANK AG RIGHTS 23-25.05.23*	CHF		15 938	15 938				
MEYER BURGER TECHNOLOGY AG RIGHTS 09.11.22*	CHF		2 112 651	2 112 651				
<b>TOTAL Switzerland</b>						<b>21 338</b>	<b>0.00</b>	
<b>Total Rights</b>						<b>21 338</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1 542 863 064</b>	<b>99.68</b>	

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

### Bearer shares

<b>Switzerland</b>								
PHOENIX MECANO CHF1 (BR)**	CHF	350	150	500				
SCHWEITER TECH CHF1**	CHF	862		862				
<b>TOTAL Switzerland</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	
<b>Registered shares</b>								

<b>Israel</b>								
SHL TELEMEDICINE ILS0.01**	CHF		2 000		2 000	20 800	0.00	
<b>TOTAL Israel</b>						<b>20 800</b>	<b>0.00</b>	

<b>Switzerland</b>								
LUZERNER KTBK CHF18.5 (REGD)**	CHF	2 861	512	3 373				
OBSEVA SA CHF1**	CHF	19 651		19 651				
SGS LTD CHF1 (REGD)**	CHF	5 400	726	6 126				
<b>TOTAL Switzerland</b>							<b>0.00</b>	
<b>Total Registered shares</b>						<b>20 800</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>20 800</b>	<b>0.00</b>	
<b>Total securities and similar instruments</b>						<b>1 542 883 864</b>	<b>99.68</b>	
(thereof in lending)							0.00	
Bank deposits at sight						141 104	0.01	
Other assets						4 856 638	0.31	
<b>Total fund assets</b>						<b>1 547 881 606</b>	<b>100.00</b>	
Short-term bank liabilities						-7 113 059		
Other liabilities						-74 810		
<b>Net fund assets</b>						<b>1 540 693 737</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 542 863 064	99.68
Investments valuation based on market-observed parameters	20 800	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 542 883 864</b>	<b>99.68</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-X	0.01%
Class U-X	0.01%

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

See appendix to supplementary information.

### Exchange rate

EUR 1 = CHF 0.97

# UBS (CH) Investment Fund – Equities Switzerland Passive All

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		4 403 948 807.93	3 962 303 258.71	4 982 353 730.09
<b>Class I-A1</b>	<b>CH0015710095</b>			
Net asset value per unit in CHF		2 569.93	2 379.42	2 741.89
Number of units outstanding		21 475.8440	23 520.3030	28 229.6060
<b>Class I-A2</b>	<b>CH0111710676</b>			
Net asset value per unit in CHF		2 570.44	2 379.89	2 742.43
Number of units outstanding		6 200.0000	13 494.9780	15 020.0430
<b>Class I-A3</b>	<b>CH0116839157</b>			
Net asset value per unit in CHF		1 554.04	1 438.66	1 657.59
Number of units outstanding		65 351.9440	52 555.9040	36 925.9420
<b>Class I-B</b>	<b>CH0015710145</b>			
Net asset value per unit in CHF		3 383.96	3 130.65	3 604.43
Number of units outstanding		24 904.9840	29 002.6800	37 796.0220
<b>Class I-X</b>	<b>CH0015710194</b>			
Net asset value per unit in CHF		3 189.25	2 949.69	3 395.02
Number of units outstanding		1 263 775.2480	1 224 538.6710	1 358 474.5250
<b>Class W</b>	<b>CH0356569118</b>			
Net asset value per unit in CHF		145.43	134.64	155.16
Number of units outstanding		801 041.2890	711 581.9190	349 791.1860

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	9.0%	-12.6%	18.2%
Class I-A2	CHF	9.0%	-12.6%	18.2%
Class I-A3	CHF	9.0%	-12.6%	18.2%
Class I-B	CHF	9.1%	-12.5%	18.3%
Class I-X	CHF	9.1%	-12.5%	18.4%
Class W	CHF	9.0%	-12.6%	18.2%
Benchmark:				
SPI® (TR)	CHF	9.1%	-12.5%	18.2%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

NESTLE SA	18.89
NOVARTIS AG	13.53
ROCHE Holding AG	12.54
UBS AG	4.73
Zurich Insurance Group	4.19
Cie Financiere Richemont SA	3.99
ABB Ltd	3.62
Sika AG	2.45
Alcon AG	2.42
Lonza Group AG	2.16
Others	31.13
<b>TOTAL</b>	<b>99.65</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	27.71
Food & soft drinks	20.95
Financial & investment companies	12.49
Insurance	7.96
Chemicals	7.06
Watches & jewellery	4.62
Electrical devices & components	4.13
Building industry & materials	3.26
Banks & credit institutions	2.18
Mechanical engineering & industrial equipment	1.62
Others	7.67
<b>TOTAL</b>	<b>99.65</b>

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	236 757.74	141 598.13
Securities		
– Shares and other equity instruments	4 408 991 240.17	3 969 277 471.03
Derivative financial instruments	-450.00	-6 780.00
Other assets	14 917 376.87	13 518 158.82
<b>Total fund assets</b>	<b>4 424 144 924.78</b>	<b>3 982 930 447.98</b>
Loans	-20 056 870.13	-20 511 147.26
Other liabilities	-139 246.72	-116 042.01
<b>Net fund assets</b>	<b>4 403 948 807.93</b>	<b>3 962 303 258.71</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	853.39	64 540.92
Negative interest	-223.20	-1 016.02
Income from securities		
– from shares and other equity instruments	123 605 900.00	121 400 261.47
– from bonus shares	12 848.76	520.00
Income from securities lending	359 029.88	535 142.12
Offset payments from securities lending	1 277 960.81	293 319.08
Purchase of current net income on issue of units	3 714 085.20	6 271 786.05
<b>TOTAL income</b>	<b>128 970 454.84</b>	<b>128 564 553.62</b>
<b>Expenses</b>		
Interest payable	-495 844.18	-380 067.34
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-94 902.35	-111 930.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-36 346.52	-64 704.75
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-137 966.36	-108 716.10
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-36 555.36	-49 721.66
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 W	-189 931.22	-144 134.70
Other expenses	-339 835.23	-217 046.76
Payment of current net income on redemption of units	-2 832 772.93	-15 070 711.89
<b>TOTAL expenses</b>	<b>-4 182 823.95</b>	<b>-16 165 703.80</b>
<b>Net income</b>	<b>124 787 630.89</b>	<b>112 398 849.82</b>
Realized capital gains and losses	42 799 008.67	242 320 153.74
<b>Realized result</b>	<b>167 586 639.56</b>	<b>354 719 003.56</b>
Unrealized capital gains and losses	195 349 843.62	-931 092 812.53
<b>Total result</b>	<b>362 936 483.18</b>	<b>-576 373 808.97</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	124 787 630.89	112 398 849.82
<b>Available for distribution</b>	<b>124 787 630.89</b>	<b>112 398 849.82</b>
Less federal withholding tax	-43 675 670.81	-39 339 597.44
Net income retained for reinvestment	-81 111 960.08	-73 059 252.38
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	3 962 303 258.71	4 982 353 730.09
Paid federal withholding tax	-39 553 924.45	-39 879 492.50
Balance of unit movements	118 262 990.49	-403 797 169.91
Total result	362 936 483.18	-576 373 808.97
<b>Net fund assets at the end of the reporting period</b>	<b>4 403 948 807.93</b>	<b>3 962 303 258.71</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	23 520.3030	28 229.6060
Units issued	1 106.5010	1 454.9840
Units redeemed	-3 150.9600	-6 164.2870
<b>Situation at the end of the period</b>	<b>21 475.8440</b>	<b>23 520.3030</b>
Difference between units issued and units redeemed	-2 044.4590	-4 709.3030
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	13 494.9780	15 020.0430
Units issued	6 981.4670	1 076.8120
Units redeemed	-14 276.4450	-2 601.8770
<b>Situation at the end of the period</b>	<b>6 200.0000</b>	<b>13 494.9780</b>
Difference between units issued and units redeemed	-7 294.9780	-1 525.0650
<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	52 555.9040	36 925.9420
Units issued	18 357.7320	19 560.1660
Units redeemed	-5 561.6920	-3 930.2040
<b>Situation at the end of the period</b>	<b>65 351.9440</b>	<b>52 555.9040</b>
Difference between units issued and units redeemed	12 796.0400	15 629.9620
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	29 002.6800	37 796.0220
Units issued	1 934.3970	1 477.1300
Units redeemed	-6 032.0930	-10 270.4720
<b>Situation at the end of the period</b>	<b>24 904.9840</b>	<b>29 002.6800</b>
Difference between units issued and units redeemed	-4 097.6960	-8 793.3420
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 224 538.6710	1 358 474.5250
Units issued	91 308.8420	109 889.4610
Units redeemed	-52 072.2650	-243 825.3150
<b>Situation at the end of the period</b>	<b>1 263 775.2480</b>	<b>1 224 538.6710</b>
Difference between units issued and units redeemed	39 236.5770	-133 935.8540
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	711 581.9190	349 791.1860
Units issued	499 855.9290	1 014 238.1420
Units redeemed	-410 396.5590	-652 447.4090
<b>Situation at the end of the period</b>	<b>801 041.2890</b>	<b>711 581.9190</b>
Difference between units issued and units redeemed	89 459.3700	361 790.7330



## Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>68.792</b>
Less federal withholding tax	CHF	-24.077
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>44.715</b>
Class I-A2		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>68.806</b>
Less federal withholding tax	CHF	-24.082
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>44.724</b>
Class I-A3		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>41.906</b>
Less federal withholding tax	CHF	-14.667
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>27.239</b>
Class I-B		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>94.767</b>
Less federal withholding tax	CHF	-33.168
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>61.599</b>
Class I-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>90.733</b>
Less federal withholding tax	CHF	-31.757
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>58.976</b>
Class W		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>3.892</b>
Less federal withholding tax	CHF	-1.362
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>2.530</b>

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	778 422	37 341	12 363	803 400	3 467 474	0.08	280 514
PIERER MOBILITY AG NPV*	CHF	27 000		1 000	26 000	1 622 400	0.04	5 129
<b>TOTAL Austria</b>						<b>5 089 874</b>	<b>0.12</b>	
<b>Liechtenstein</b>								
LIECHTENS. LANDESB CHF5 (REGD)*	CHF	29 882	2 118		32 000	2 096 000	0.05	
<b>TOTAL Liechtenstein</b>						<b>2 096 000</b>	<b>0.05</b>	
<b>Luxembourg</b>								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF	27 425			27 425	1 094 258	0.02	
<b>TOTAL Luxembourg</b>						<b>1 094 258</b>	<b>0.02</b>	
<b>Switzerland</b>								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF	8 700			8 700	1 037 040	0.02	8 079
BQE CANT DE GENEVE CHF50(REG)*	CHF	5 750			5 750	1 247 750	0.03	
BQE CANT DU JURA CHF14 (REGD)*	CHF	1 750			1 750	90 125	0.00	30
CIE FINANCIER TRAD CHF2.5(BR)*	CHF	8 180	82	1	8 261	962 407	0.02	
COMET HOLDINGS CHF1 (REGD)*	CHF	21 100	1 784		22 884	4 677 490	0.11	927
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF	21 044	1 356		22 400	3 933 440	0.09	
GALENICA AG CHF0.1*	CHF	138 901	12 652	1 553	150 000	10 162 500	0.23	
HIGHLIGHT EVENT CHF9.00 (BR)*	CHF	14 000			14 000	198 800	0.00	
IDORSIA AG CHF0.05*	CHF	314 072	36 109		350 181	906 969	0.02	350 180
KUDELSKI SA CHF8.00 (BR)*	CHF	107 000			107 000	171 200	0.00	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	59 840	4 452		64 292	4 262 560	0.10	
LASTMINUTE.COM EURO.01 (BR)*	CHF	15 500		2 000	13 500	316 575	0.01	
LEONTEQ AG CHF1 (REGD)*	CHF	36 000		1 000	35 000	1 340 500	0.03	
MEDARTIS HLDG AG CHF0.2*	CHF	12 000	1 500		13 500	1 135 350	0.03	
NEWRON PHARMA SPA EURO.20 (BR)*	CHF	48 000			48 000	262 080	0.01	
ROCHE HLDGS AG CHF1(BR)*	CHF	74 811	14 602	888	88 525	23 848 635	0.54	
SENSIRION AG NPV*	CHF	29 489	2 011		31 500	2 312 100	0.05	5 720
SKAN GROUP AG CHF0.01 (REGD)*	CHF	24 750	11 445		36 195	2 815 971	0.06	
SWATCH GROUP CHF2.25(BR)*	CHF	81 033	6 572	446	87 159	20 517 229	0.46	
SWISS RE AG CHF0.10*	CHF	815 040	96 050	36 238	874 852	82 516 041	1.87	
THURGAUER KTBK CHF20*	CHF	12 000			12 000	1 470 000	0.03	
VALARTIS GROUP AG CHF1*	CHF	1 500		1 500				
VON ROLL HOLDING CHF0.10*	CHF	175 000			175 000	150 850	0.00	146 565
<b>TOTAL Switzerland</b>						<b>164 335 610</b>	<b>3.71</b>	
<b>Total Bearer shares</b>						<b>172 615 742</b>	<b>3.90</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
BASELLANDSCH KTBK PTG CHF100*	CHF	1 730			1 730	1 532 780	0.03	
BASLER KTBK PTG CHF8.50*	CHF	18 000			18 000	1 177 200	0.03	4 058
GRAUBUNDNER KTBK PTG CHF100*	CHF	2 039	186		2 225	3 804 750	0.09	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	2 995	248	172	3 071	31 293 490	0.71	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	114 050	9 696	1 276	122 470	22 412 010	0.51	
<b>TOTAL Switzerland</b>						<b>60 220 230</b>	<b>1.36</b>	
<b>Total Participation certificates</b>						<b>60 220 230</b>	<b>1.36</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	1 984 028	232 425	97 310	2 119 143	530 739 364	12.00	
<b>TOTAL Switzerland</b>						<b>530 739 364</b>	<b>12.00</b>	
<b>Total Other shares</b>						<b>530 739 364</b>	<b>12.00</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Registered shares</b>								
<b>Cayman Islands</b>								
ACHIKO AG CHF0.01*	CHF	135 000			135 000	162	0.00	
<b>TOTAL Cayman Islands</b>						<b>162</b>	<b>0.00</b>	
<b>Global</b>								
PRIVATE EQUITY HLD CHF6(REGD)*	CHF	6 500		200	6 300	434 700	0.01	
<b>TOTAL Global</b>						<b>434 700</b>	<b>0.01</b>	
<b>Liechtenstein</b>								
VP BANK AG CHF10 REG S*	CHF	9 250			9 250	814 000	0.02	
<b>TOTAL Liechtenstein</b>						<b>814 000</b>	<b>0.02</b>	
<b>North America</b>								
BB BIOTECH AG CHF0.20 (REGD)*	CHF	154 547	13 703		168 250	6 957 138	0.16	2 367
<b>TOTAL North America</b>						<b>6 957 138</b>	<b>0.16</b>	
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	4 582 000	670 112	373 838	4 878 274	160 007 387	3.62	
ACCELLERON INDUSTR CHF1*	CHF		303 101	15 600	287 501	6 848 274	0.15	
ADDEX THERAPEUTICS CHF1.00 (REGD)*	CHF	100 000			100 000	6 580	0.00	83 156
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	469 649	43 064	5 617	507 096	19 147 945	0.43	
ADVAL-TECH-GRUPPE CHF20(REGD)*	CHF	650			650	71 500	0.00	
AEVIS VICTORIA SA CHF1 (POST SUBD)*	CHF	75 500			75 500	1 430 725	0.03	
AIREXIS CHF0.25 (REGD)*	CHF	30 000			30 000	20 100	0.00	
ALCON AG CHF0.04*	CHF	1 409 110	165 447	66 794	1 507 763	106 960 707	2.42	
ALLREAL HOLDING AG CHF1*	CHF	42 659	4 728		47 387	6 918 502	0.16	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF	17 223	1 195		18 418	4 245 349	0.10	
ALUFLEXPACK AG CHF1*	CHF	21 500			21 500	258 000	0.01	11 241
APG SGA SA CHF2.60*	CHF	3 600			3 600	648 000	0.01	
ARBONIA AG CHF4.20 (REGD)*	CHF	144 943			144 943	1 216 072	0.03	
ARUNDEL AG CHF9.50 (REGD)*	CHF	6 500			6 500	1 534	0.00	
ARYZIA AG CHF0.02 (REGD)*	CHF	2 734 828	175 372		2 910 200	4 563 194	0.10	
ASCOM HOLDING AG CHF0.50(REGD)*	CHF	108 500			108 500	1 128 400	0.03	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF	87 398	9 891	1 236	96 053	6 531 604	0.15	68 049
BALOISE-HLDGS CHF0.1(REGD)*	CHF	129 695	10 536	1 730	138 501	18 406 783	0.42	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	10 050	726	76	10 700	15 600 600	0.35	
BASILEA PHARMACEUT CHF1(REGD)*	CHF	29 148	4 472		33 620	1 378 420	0.03	
BELIMO HOLDING AG CHF0.05*	CHF	27 904	1 796		29 700	12 943 260	0.29	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF	5 620			5 620	1 534 260	0.03	
BELLEVUE GROUP AG CHF0.1*	CHF	27 402		3 202	24 200	500 940	0.01	
BERGBAHNEN ENGELBE CHF0.04*	CHF	8 000			8 000	358 400	0.01	
BERNER KT BK CHF20 (REGD)*	CHF	11 785	1 215		13 000	3 133 000	0.07	
BKW AG CHF2.5*	CHF	55 723	5 388	925	60 186	9 720 039	0.22	
BOBST GROUP AG CHF1 REGD*	CHF	23 000		23 000				
BOSSARD HLDGS AG CHF5*	CHF	14 667	2 633		17 300	3 477 300	0.08	
BQE CANT VAUDOISE CHF1*	CHF	79 362	6 138		85 500	8 212 275	0.19	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF	18 611	1 389		20 000	7 012 000	0.16	
BURCKHARDT COMPRES CHF2.5*	CHF	8 321	879		9 200	4 595 400	0.10	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF	21 925	1 473		23 398	2 052 005	0.05	
BVZ HOLDING AG CHF100(REGD)*	CHF	350			350	315 000	0.01	
CALIDA HLDG CHF0.10 (REGD)*	CHF	15 000			15 000	453 750	0.01	
CARLO GAVAZZI HLDG CHF15 (REG) 'B'*	CHF		1 020		1 020	344 760	0.01	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	83 469	6 999		90 468	5 636 156	0.13	
CICOR TECHNOLOGIES CHF10(REGD)*	CHF	6 000			6 000	270 000	0.01	1 319
CLARIANT CHF4.00(REGD)*	CHF	634 455	63 814	6 612	691 657	10 029 027	0.23	
COLTENE HOLDING AG CHF5(REGD)*	CHF	12 750			12 750	847 875	0.02	
CONZZETA AG CHF2 (REGD) 'A'*	CHF	3 970	390		4 360	2 480 840	0.06	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF	10 900			10 900	926 500	0.02	
CREALOGIX HOLDING CHF10(REGD)*	CHF	1 500			1 500	78 000	0.00	400
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	7 092 697	3 450 011	10 542 708				
DKSH HOLDING LTD CHF0.1*	CHF	99 701	6 649		106 350	6 599 018	0.15	
DOCMORRIS AG CHF30.00*	CHF	31 500	9 265		40 765	2 070 862	0.05	19 799
DORMAKABA HOLDING CHF0.10 'B'(REGD)*	CHF	8 205	895		9 100	4 104 100	0.09	
DOTTIKON ES HLDG CHF0.01*	CHF	7 291	2 159		9 450	2 031 750	0.05	
DUFRY AG CHF5 (REGD)*	CHF	186 786	136 529		323 315	11 286 927	0.26	
EDISUN POWER EUROP CHF30.00 (REGD)*	CHF	750			750	85 875	0.00	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF	257 954	71 761		329 715	3 429 036	0.08	
ELMA ELECTRONIC AG CHF20(REGD)*	CHF	100			100	101 000	0.00	
EMMI AG CHF10 (REGD)*	CHF	5 894	306		6 200	5 356 800	0.12	4 391
EMS-CHEMIE HLDG AG CHF0.01 (REGD)(POST RECON)*	CHF	19 198	1 738	152	20 784	12 948 432	0.29	
EPIC SUISSE AG CHF0.04*	CHF	6 750			6 750	426 600	0.01	
EVOLVA HOLDING SA CHF0.05*	CHF	3 112 000		3 112 000				
EVOLVA HOLDING SA CHF12.5*	CHF		12 448	1	12 447	34 105	0.00	12 446
FEINTOOL INT HLDG CHF10 (REGD)*	CHF	16 000			16 000	337 600	0.01	
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT*	CHF	52 762	4 690		57 452	10 042 610	0.23	
FORBO HLDGS AG CHF0.10(REGD)*	CHF	2 967	203		3 170	3 544 060	0.08	2 357
FUNDAMENTA REAL ES CHF6*	CHF	90 000			90 000	1 503 000	0.03	
GAM HOLDING AG CHF0.05 (REGD)*	CHF	375 000		375 000				
GEBERIT CHF0.10(REGD)*	CHF	101 073	13 515	8 474	106 114	48 706 326	1.10	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	229 526	15 849		245 375	12 673 619	0.29	
GIVAUDAN AG CHF10*	CHF	22 439	2 720	1 133	24 026	71 933 844	1.63	
GLARNER KB CHF10*	CHF	9 500			9 500	226 100	0.01	
GROUPE MINOTERIES CHF5(REGD)*	CHF	630			630	181 440	0.00	
GURIT HOLDING AG CHF5 (REGD) (SUBD)*	CHF	10 000			10 000	929 000	0.02	9 398
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	97 466	8 473		105 939	13 602 568	0.31	96 384
HIAG IMMOBILIEN HL CHF1*	CHF	14 500			14 500	1 145 500	0.03	
HOCHDORF HOLDING CHF10(REGD)*	CHF	3 500			3 500	79 100	0.00	2 800
HOLCIM LTD CHF2 (REGD)*	CHF	1 596 396	150 580	143 522	1 603 454	94 251 026	2.13	
HUBER & SUHNER AG CHF0.25*	CHF	47 749	3 001		50 750	3 359 650	0.08	
HYPOBANK LENZBURG CHF260 (REGD)*	CHF	210			210	873 600	0.02	
IMPLENIA AG CHF1.02 (REGD)*	CHF	35 000	5 000		40 000	1 202 000	0.03	
INA INVEST HOLDING CHF0.03*	CHF	13 000			13 000	221 000	0.00	
INFICON HOLDING AG CHF5(REGD)*	CHF	4 920	280		5 200	5 813 600	0.13	
INTERROLL HLDG AG CHF1 (REGD)*	CHF	1 924	251		2 175	5 459 250	0.12	1 179
INTERSHOP HLDG AG CHF10(REG)*	CHF	2 821	429		3 250	1 969 500	0.04	
INVESTIS HOLDING S CHF0.10*	CHF	8 750			8 750	813 750	0.02	
IVF HARTMANN HLDG CHF1.75*	CHF	2 350		100	2 250	258 750	0.01	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	612 604	53 059	35 706	629 957	37 079 269	0.84	
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF	15 000			15 000	2 379 000	0.05	
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF	16 206	1 794		18 000	3 609 000	0.08	
KLINGELNBERG AG*	CHF	11 000			11 000	198 550	0.00	
KOMAX CHF0.10(REGD)*	CHF	10 118	1 282		11 400	2 405 400	0.05	10 759
KUEHNEN&NAGEL INTL CHF1 (REGD)(POST-SUBD)*	CHF	160 526	18 793	11 600	167 719	43 774 659	0.99	127 676
KUROSO BIOSCIENCES CHF1(POST SPLIT)*	CHF	61 875			61 875	130 556	0.00	61 874
LALIQUE GROUP SA CHF0.20 (REGD)*	CHF	5 250			5 250	192 150	0.00	
LECLANCHE SA CHF0.10 (REGD)*	CHF	400 000			400 000	218 400	0.00	145 785
LEM HLDGS AG CHF0.50(REGD)(POST SUBD)*	CHF	1 466	173		1 639	3 351 755	0.08	
LINDT & SPRUENGLI CHF100(REGD)*	CHF	299	29	4	324	32 529 600	0.74	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	466 500	30 852	3 218	494 134	31 268 800	0.71	
LONZA GROUP AG CHF1(REGD)*	CHF	209 951	22 805	7 935	224 821	95 683 818	2.16	
LUZERNER KANTONALBANK AG RG*	CHF	68 903	6 048		62 855	4 688 983	0.11	9 567
MCH GROUP AG CHF 10.00*	CHF	15 500	19 375		34 875	156 938	0.00	
MEDAC TA GROUP SA CHF0.10*	CHF	13 773	3 243		17 016	1 970 453	0.04	
MEDMIX AG CHF0.01*	CHF	73 500			73 500	1 708 875	0.04	
MEIER TOBLER GROU CHF0.10 (REGD)*	CHF	14 000			14 000	563 500	0.01	
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF	550			550	786 500	0.02	
MEYER BURGER TECHN CHF0.05*	CHF	6 549 179	3 564 821		10 114 000	3 752 294	0.08	8 875 434
MIKRON HLDG AG CHF0.10(REGD)*	CHF	20 752			20 752	273 926	0.01	
MOBILEZONE HOLDING CHF0.01(REG)*	CHF	123 603		12 603	111 000	1 518 480	0.03	
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF	19 953	1 697		21 650	5 315 075	0.12	
MOLECULAR PARTNERS CHF0.1*	CHF	73 000			73 000	281 415	0.01	
MONTANA AEROSPACE CHF1.00*	CHF	89 000			89 000	1 002 140	0.02	
NESTLE SA CHF0.10(REGD)*	CHF	7 766 530	846 474	556 975	8 056 029	835 732 448	18.89	
NOVARTIS AG CHF0.49 (REGD)*	CHF	6 449 303	601 705	675 317	6 375 691	598 486 114	13.53	
NOVAVEST REAL ESTA CHF31.85 (REGD) SERIES A*	CHF	24 270			24 270	885 855	0.02	
OBSEVA SA CHF0.076923*	CHF		225 000		225 000	13 500	0.00	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	547 796	29 204		577 000	2 245 684	0.05	
ORASCOM DEVELOPMEN CHF5 (REGD)*	CHF	36 250			36 250	206 625	0.00	3 371
ORELL FUSSLI HLDG CHF1*	CHF	2 250			2 250	162 450	0.00	
ORIOR AG CHF4.00*	CHF	20 000			20 000	1 458 000	0.03	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	63 852	8 115	3 603	68 364	70 722 558	1.60	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF	37 196	6 804		44 000	586 080	0.01	
PHOENIX MECANO (RG)*	CHF		1 850		1 850	666 000	0.02	
PLAZZA AG CHF0.50 (REGD)'A**	CHF	4 400			4 400	1 315 600	0.03	
POLYPEPTIDE GROUP CHF0.01*	CHF	39 393			39 393	658 651	0.01	39 392
POLYPHOR AG CHF2*	CHF	23 900			23 900	6 931	0.00	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	127 407	12 201	1 258	138 350	14 969 470	0.34	18 959
RELIEF THERAPEUTIC CHF0.01 (REGD)*	CHF	6 000 000		6 000 000				
RELIEF THERAPEUTIC CHF4.00 (REGD)*	CHF		15 000		15 000	34 425	0.00	3 065

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	1 471 441	174 229	70 864	1 574 806	176 378 272	3.99	
RIETER HOLDING AG CHF5*	CHF	7 500		500	7 000	596 400	0.01	6 581
ROMANDE ENERGIE HO CHF25(REGD)*	CHF	1 100		1 100				
ROMANDE ENERGIE HO CHF1*	CHF		27 500		27 500	1 540 000	0.03	
SANTHERA PHARMA CHF0.1 (POST CONS)*	CHF		12 500	1	12 499	104 242	0.00	
SCHAFFNER HLDG AG CHF50(REGD)*	CHF	1 400			1 400	691 600	0.02	
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	57 568	5 652		63 220	1 177 296	0.25	
SCHLATTER INDUS AG CHF16 (REGD)*	CHF	400			400	8 800	0.00	
SCHWEITER TECH SHS*	CHF		2 722		2 722	1 592 370	0.04	
SCHWEIZER NAT BK CHF250(REGD)*	CHF	250			250	1 162 500	0.03	76
SEALSQ CORP COM USD0.01 WI*	CHF		1 082		1 082	0	0.00	
SF URBAN PROPRTIE CHF12.60 (REGD)*	CHF	8 100		200	7 900	703 100	0.02	
SFS GROUP AG CHF0.1*	CHF	54 300	3 000	2 300	55 000	5 511 000	0.12	
SGS SA CHF0.04*	CHF		456 211		456 211	35 137 371	0.79	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	11 888	942	700	12 130	9 515 985	0.22	
SIG COMBIBLOC GROU CHF0.1*	CHF	971 014	102 957	25 757	1 048 214	23 731 565	0.54	
SIKA AG CHF0.01 (REG)*	CHF	433 330	48 330	17 111	464 549	108 286 372	2.45	
SOFTWAREONE HLD AG CHF0.01*	CHF	315 609	29 299		344 908	6 260 080	0.14	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	135 817	22 648	5 645	152 820	33 268 914	0.75	
ST GALLER KTBK AG CHF80 (REGD)*	CHF	8 226	562		8 788	4 389 606	0.10	
STADLER RAIL AG*	CHF	163 413	15 038		178 451	6 381 408	0.14	
STARRAG GROUP HOLDING CHF8.5(REGD)*	CHF	2 900			2 900	150 800	0.00	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	317 908	29 676	6 116	341 468	40 020 050	0.90	
SULZER AG CHF0.01*	CHF	46 438	7 087		53 525	4 691 466	0.11	
SWATCH GROUP CHF0.45(REGD)*	CHF	154 907	10 242		165 149	7 406 933	0.17	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	87 237	7 774	5 849	89 162	50 964 999	1.15	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF	216 889	15 853	2 642	230 100	19 316 895	0.44	
SWISS STEEL HOLDIN CHF0.15 (REGD)*	CHF	1 893 000			1 893 000	204 444	0.00	
SWISSCOM AG CHF1(REGD)*	CHF	71 707	9 903	5 100	76 510	41 636 742	0.94	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF	29 950	4 050		34 000	5 698 400	0.13	
TECAN GROUP AG CHF0.10(REGD)*	CHF	35 856	2 718	274	38 300	11 842 360	0.27	
TEMENOS AG CHF5 (REGD)*	CHF	189 330	14 667	1 697	202 300	13 032 166	0.29	
TORNOS HOLDING S.A CHF3.50 (REGD)*	CHF	17 000			17 000	103 020	0.00	12 000
TX GROUP CHF10 (REGD)*	CHF	9 625			9 625	890 313	0.02	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF	19 949			19 949	1 554 027	0.04	14 643
UBS GROUP CHF0.10 (REGD)*	CHF	9 188 481	1 217 708	1 173 851	9 232 338	209 481 749	4.73	
V-ZUG HOLDING LTD*	CHF	7 000			7 000	442 400	0.01	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF	44 067	3 233		47 300	4 488 770	0.10	
VARIA US PROPRTIE CHF1*	CHF	18 500			18 500	690 050	0.02	
VAT GROUP AG CHF0.10*	CHF	75 342	8 768	3 196	80 914	26 620 706	0.60	23 204
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF	2 875			2 875	1 267 875	0.03	
VETROPACK HLDG SA CHF1 A*	CHF	32 800	2 200		35 000	1 415 750	0.03	
VILLARS HLDG SA CHF44 (REGD)*	CHF	75			75	52 125	0.00	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF	77 986	2 976		80 962	4 420 525	0.10	
VZ HOLDING AG CHF0.05 (REGD)*	CHF	43 203	3 330		46 533	4 443 902	0.10	
WALLISER KTBK CHF10 (REG A)*	CHF	14 250			14 250	1 624 500	0.04	
WARTECK INVEST AG CHF10(REGD)*	CHF	510			510	984 300	0.02	
WISEKEY INTERNATIO CHF0.05*	CHF	105 000		105 000				
WISEKEY INTERNATIO CHF2.50*	CHF		2 100	1	2 099	7 871	0.00	1 765
XLIFE SCIENCES AG NPV*	CHF	6 000			6 000	242 400	0.01	1 283
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF	14 500	500		15 000	4 042 500	0.09	
ZEHNDER GROUP CHF0.05 (REGD) 'A'*	CHF	30 000		1 700	28 300	1 522 540	0.03	
ZUEBLIN IMMO HLDG CHF22.5 (REGD)*	CHF	4 500			4 500	119 700	0.00	
ZUG ESTATES HLDGS CHF25.00 'B'*	CHF	900			900	1 435 500	0.03	
ZUGER KANTONALBK CHF500 (REGD)*	CHF	410	15		425	3 298 000	0.07	
ZURICH INSURANCE GRP CHF0.10*	CHF	425 106	47 181	30 656	441 631	185 529 183	4.19	
<b>TOTAL Switzerland</b>						<b>3 636 981 626</b>	<b>82.21</b>	
<b>Total Registered shares</b>						<b>3 645 187 625</b>	<b>82.39</b>	

## Rights

### Switzerland

AUTONEUM HOLDING AG-RIGHTS 23-27.09.23*	CHF		8 700		8 700	61 879	0.00	
CREDIT SUISSE GROUP AG RIGHTS 08.12.22*	CHF		7 079 000	7 079 000				
LUZERNER KANTONALBANK AG RIGHTS 23-25.05.23*	CHF		45 850	45 850				
MCH GROUP AG RIGHTS 10.10.22*	CHF	15 500		15 500				
MEYER BURGER TECHNOLOGY AG RIGHTS 09.11.22*	CHF		6 549 179	6 549 179				
<b>TOTAL Switzerland</b>						<b>61 879</b>	<b>0.00</b>	
<b>Total Rights</b>						<b>61 879</b>	<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>4 408 824 840</b>	<b>99.65</b>	

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

#### Bearer shares

##### Switzerland

CARLO GAVAZZI HLDG 'B' CHF15(BR)**	CHF	1 020		1 020			
PHOENIX MECANO CHF1(BR)**	CHF	1 850		1 850			
SCHWEITER TECH CHF1**	CHF	2 722		2 722			
<b>TOTAL Switzerland</b>						<b>0.00</b>	
<b>Total Bearer shares</b>						<b>0.00</b>	

#### Registered shares

##### Israel

SHL TELEMEDICINE ILS0.01**	CHF	16 000		16 000	166 400	0.00	
<b>TOTAL Israel</b>					<b>166 400</b>	<b>0.00</b>	

##### Switzerland

BLACKSTONE RESOURC CHF05**	CHF	20 000		20 000			
LUZERNER KTBK CHF18.5 (REGD)**	CHF	8 961	209	9 170			
OBSEVA SA CHF1**	CHF	225 000		225 000			
SANTHERA PHARMA CHF1**	CHF	125 000		125 000			
SGS LTD CHF1(REGD)**	CHF	17 082	1 242	18 324			
<b>TOTAL Switzerland</b>						<b>0.00</b>	
<b>Total Registered shares</b>					<b>166 400</b>	<b>0.00</b>	

#### Rights

##### Switzerland

ORASCOM DEVELOPMENT HOLDING RIGHTS 23-26.04.23**	CHF		36 250	36 250			
<b>TOTAL Switzerland</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>166 400</b>	<b>0.00</b>	
<b>Total securities and similar instruments</b>					<b>4 408 991 240</b>	<b>99.65</b>	
(thereof in lending)					85 455 800	1.93	
Bank deposits at sight					236 758	0.01	
Derivative financial instruments					-450	0.00	
Other assets					14 917 377	0.34	
<b>Total fund assets</b>					<b>4 424 144 925</b>	<b>100.00</b>	
Short-term bank liabilities					-20 056 870		
Other liabilities					-139 247		
<b>Net fund assets</b>					<b>4 403 948 808</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	4 408 824 390	99.65
Investments valuation based on market-observed parameters	166 400	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>4 408 990 790</b>	<b>99.65</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
SWISS MARKET INDEX FUTURE 15.12.23*	1	CHF	110 020	-450	0.00
			110 020	-450	0.00

Liquidity linked to open derivative financial instruments: CHF 110 020

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
SWISS MARKET INDEX FUTURE 16.12.22	CHF	0	1
SWISS MARKET INDEX FUTURE 17.03.23	CHF	1	1
SWISS MARKET INDEX FUTURE 16.06.23	CHF	1	1
SWISS MARKET INDEX FUTURE 15.09.23	CHF	1	1
SWISS MARKET INDEX FUTURE 15.12.23	CHF	1	0

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	110 020.00	0.00%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A1	0.18%
Class I-A2	0.18%
Class I-A3	0.16%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.18%

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

See appendix to supplementary information.

### Exchange rates

EUR 1 = CHF 0.97

USD 1 = CHF 0.91



# UBS (CH) Investment Fund – Equities Switzerland Passive Large

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 411 258 048.73	1 145 449 299.55	1 300 971 551.21
<b>Class I-A1</b>	<b>CH0015709626</b>			
Net asset value per unit in CHF		2 465.20	2 295.51	2 539.31
Number of units outstanding		21 778.1930	22 569.5780	7 706.1900
<b>Class I-B</b>	<b>CH0015709675</b>			
Net asset value per unit in CHF		3 117.29	2 900.33	3 205.46
Number of units outstanding		9 906.2660	16 480.7280	21 318.7330
<b>Class I-X</b>	<b>CH0015709683</b>			
Net asset value per unit in CHF		3 199.22	2 975.81	3 287.97
Number of units outstanding		411 307.9920	348 854.4530	367 073.6680
<b>Class W</b>	<b>CH0356569407</b>			
Net asset value per unit in CHF		148.76	138.52	153.24
Number of units outstanding		72 767.2380	55 704.5890	40 058.0280

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	8.4%	-8.9%	15.8%
Class I-B	CHF	8.5%	-8.8%	16.0%
Class I-X	CHF	8.6%	-8.7%	16.0%
Class W	CHF	8.4%	-8.9%	15.8%
Benchmark:				
SPI 20 <sup>®</sup> (TR)	CHF	8.6%	-8.7%	15.9%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

NESTLE SA	23.30
NOVARTIS AG	16.69
ROCHE Holding AG	14.80
UBS Group AG	5.84
Zurich Insurance Group	5.17
Cie Financiere Richemont SA	4.92
ABB Ltd	4.46
Sika AG	3.02
Alcon AG	2.98
Lonza Group AG	2.66
Others	15.85
<b>TOTAL</b>	<b>99.69</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	31.49
Food & soft drinks	23.30
Financial & investment companies	11.72
Insurance	8.89
Chemicals	7.68
Watches & jewellery	4.92
Electrical devices & components	4.46
Building industry & materials	3.98
Traffic & transportation	1.22
Telecommunications	1.16
Others	0.87
<b>TOTAL</b>	<b>99.69</b>

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	26 753.82	15 282.51
Securities		
– Shares and other equity instruments	1 410 722 094.45	1 144 922 599.21
Derivative financial instruments	-450.00	-6 780.00
Other assets	4 361 213.52	3 728 697.90
<b>Total fund assets</b>	<b>1 415 109 611.79</b>	<b>1 148 659 799.62</b>
Loans	-3 815 999.08	-3 183 654.49
Other liabilities	-35 563.98	-26 845.58
<b>Net fund assets</b>	<b>1 411 258 048.73</b>	<b>1 145 449 299.55</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	342.46	0.00
Negative interest	-20 991.01	-651.96
Income from securities		
– from shares and other equity instruments	38 567 222.73	34 799 153.02
– from bonus shares	1 251.93	0.00
Income from securities lending	38 230.22	26 449.37
Offset payments from securities lending	0.00	13 940.00
Purchase of current net income on issue of units	3 934 469.04	4 059 132.05
<b>TOTAL income</b>	<b>42 520 525.37</b>	<b>38 898 022.48</b>
<b>Expenses</b>		
Interest payable	-122 136.52	-84 065.74
Audit expenses	-18 669.80	-18 669.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-92 935.41	-38 250.22
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-17 507.76	-29 263.39
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 W	-13 897.99	-11 953.13
Other expenses	-81 175.28	-56 858.15
Payment of current net income on redemption of units	-1 061 146.24	-5 027 568.29
<b>TOTAL expenses</b>	<b>-1 407 469.00</b>	<b>-5 266 628.72</b>
<b>Net income</b>	<b>41 113 056.37</b>	<b>33 631 393.76</b>
Realized capital gains and losses	21 302 224.56	49 606 778.05
<b>Realized result</b>	<b>62 415 280.93</b>	<b>83 238 171.81</b>
Unrealized capital gains and losses	44 184 944.52	-189 365 315.87
<b>Total result</b>	<b>106 600 225.45</b>	<b>-106 127 144.06</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	41 113 056.37	33 631 393.76
<b>Available for distribution</b>	<b>41 113 056.37</b>	<b>33 631 393.76</b>
Less federal withholding tax	-14 389 569.73	-11 770 987.82
Net income retained for reinvestment	-26 723 486.64	-21 860 405.94
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 145 449 299.55	1 300 971 551.21
Paid federal withholding tax	-11 890 631.61	-11 553 536.85
Balance of unit movements	171 099 155.34	-37 841 570.75
Total result	106 600 225.45	-106 127 144.06
<b>Net fund assets at the end of the reporting period</b>	<b>1 411 258 048.73</b>	<b>1 145 449 299.55</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	22 569.5780	7 706.1900
Units issued	520.0500	15 979.0420
Units redeemed	-1 311.4350	-1 115.6540
<b>Situation at the end of the period</b>	<b>21 778.1930</b>	<b>22 569.5780</b>
Difference between units issued and units redeemed	-791.3850	14 863.3880
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	16 480.7280	21 318.7330
Units issued	3 229.3170	5 862.3930
Units redeemed	-9 803.7790	-10 700.3980
<b>Situation at the end of the period</b>	<b>9 906.2660</b>	<b>16 480.7280</b>
Difference between units issued and units redeemed	-6 574.4620	-4 838.0050
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	348 854.4530	367 073.6680
Units issued	85 985.5450	52 865.3010
Units redeemed	-23 532.0060	-71 084.5160
<b>Situation at the end of the period</b>	<b>411 307.9920</b>	<b>348 854.4530</b>
Difference between units issued and units redeemed	62 453.5390	-18 219.2150
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	55 704.5890	40 058.0280
Units issued	51 886.2180	24 984.1510
Units redeemed	-34 823.5690	-9 337.5900
<b>Situation at the end of the period</b>	<b>72 767.2380</b>	<b>55 704.5890</b>
Difference between units issued and units redeemed	17 062.6490	15 646.5610

## Net income retained for reinvestment (accumulation)

<b>Class I-A1</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>67.903</b>
Less federal withholding tax	CHF	-23.766
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>44.137</b>
<b>Class I-B</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>89.852</b>
Less federal withholding tax	CHF	-31.448
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>58.404</b>
<b>Class I-X</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>93.472</b>
Less federal withholding tax	CHF	-32.715
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>60.757</b>
<b>Class W</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>4.097</b>
Less federal withholding tax	CHF	-1.434
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>2.663</b>

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Switzerland</b>								
SWISS RE AG CHF0.10*	CHF	289 357	81 604	25 616	345 345	32 572 940	2.30	
<b>TOTAL Switzerland</b>						<b>32 572 940</b>	<b>2.30</b>	
<b>Total Bearer shares</b>						<b>32 572 940</b>	<b>2.30</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	703 667	202 029	69 374	836 322	209 456 845	14.80	
<b>TOTAL Switzerland</b>						<b>209 456 845</b>	<b>14.80</b>	
<b>Total Other shares</b>						<b>209 456 845</b>	<b>14.80</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	1 628 000	492 929	197 925	1 923 004	63 074 531	4.46	
ACCELERON INDUSTR CHF1*	CHF		81 400	81 400				
ALCON AG CHF0.04*	CHF	500 437	143 807	49 545	594 699	42 187 947	2.98	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	2 523 122	1 932 533	4 455 655				
GEBERIT CHF0.10(REGD)*	CHF	35 924	11 073	5 097	41 900	19 232 100	1.36	
GIVAUDAN AG CHF10*	CHF	7 963	2 126	660	9 429	28 230 426	1.99	
HOLCIM LTD CHF2 (REGD)*	CHF	564 920	142 357	75 803	631 474	37 118 042	2.62	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF		66 221	258	65 963	17 216 343	1.22	64 999
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	163 982	42 936	12 351	194 567	12 312 200	0.87	
LONZA GROUP AG CHF1(REGD)*	CHF	74 566	20 961	7 026	88 501	37 666 026	2.66	
NESTLE SA CHF0.10(REGD)*	CHF	2 754 421	755 177	331 322	3 178 276	329 714 352	23.30	
NOVARTIS AG CHF0.49 (REGD)*	CHF	2 287 141	571 724	342 444	2 516 421	236 216 439	16.69	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	22 732	6 231	2 011	26 952	27 881 844	1.97	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	522 896	151 102	52 607	621 391	69 595 792	4.92	
SIKA AG CHF0.01 (REG)*	CHF	153 993	42 420	13 076	183 337	42 735 855	3.02	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	47 703	17 080	4 407	60 376	13 143 855	0.93	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	30 921	8 829	4 605	35 145	20 088 882	1.42	
SWISSCOM AG CHF1(REGD)*	CHF	25 444	7 605	2 770	30 279	16 477 832	1.16	
UBS GROUP CHF0.10 (REGD)*	CHF	3 262 628	919 696	541 364	3 640 960	82 613 382	5.84	
ZURICH INSURANCE GRP CHF0.10*	CHF	150 748	42 555	19 091	174 212	73 186 461	5.17	
<b>TOTAL Switzerland</b>						<b>1 168 692 309</b>	<b>82.59</b>	
<b>Total Registered shares</b>						<b>1 168 692 309</b>	<b>82.59</b>	
<b>Rights</b>								
<b>Switzerland</b>								
CREDIT SUISSE GROUP AG RIGHTS 08.12.22*	CHF		2 510 000	2 510 000				
<b>TOTAL Switzerland</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1 410 722 094</b>	<b>99.69</b>	
<b>Total securities and similar instruments</b>						<b>1 410 722 094</b>	<b>99.69</b>	
(thereof in lending)						16 964 739	1.20	
Bank deposits at sight						26 754	0.00	
Derivative financial instruments						-450	0.00	
Other assets						4 361 214	0.31	
<b>Total fund assets</b>						<b>1 415 109 612</b>	<b>100.00</b>	
Short-term bank liabilities						-3 815 999		
Other liabilities						-35 564		
<b>Net fund assets</b>						<b>1 411 258 049</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 410 721 644	99.69
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 410 721 644</b>	<b>99.69</b>

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

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

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

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

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
SWISS MARKET INDEX FUTURE 15.12.23*	1	CHF	110 020	-450	0.00
			110 020	-450	0.00

Liquidity linked to open derivative financial instruments: CHF 110 020

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

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

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
SWISS MARKET INDEX FUTURE 16.12.22	CHF	0	1
SWISS MARKET INDEX FUTURE 17.03.23	CHF	1	1
SWISS MARKET INDEX FUTURE 16.06.23	CHF	1	1
SWISS MARKET INDEX FUTURE 15.09.23	CHF	1	1
SWISS MARKET INDEX FUTURE 15.12.23	CHF	1	0

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	110 020.00	0.01%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Equities Switzerland Passive Large Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 123 710 750.00 were deposited which corresponds to 39 765.2060 units.

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A1	0.18%
Class I-B	0.05%
Class I-X	0.01%
Class W	0.18%

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

See appendix to supplementary information.



# UBS (CH) Investment Fund – Equities Switzerland Passive Leader

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 190 458 932.38	1 078 634 154.42	1 494 412 167.29
<b>Class I-B</b>	<b>CH0421234375</b>		<sup>1</sup>	
Net asset value per unit in CHF		N/A	N/A	1 420.02
Number of units outstanding		0.0000	0.0000	17 362.9100
<b>Class U-X</b>	<b>CH0455140886</b>		<sup>2</sup>	
Net asset value per unit in CHF		N/A	N/A	142 906.13
Number of units outstanding		0.0000	0.0000	1 449.9000
<b>Class W</b>	<b>CH0389550945</b>			
Net asset value per unit in CHF		131.58	115.73	139.39
Number of units outstanding		9 047 455.7470	9 320 453.0130	9 057 831.2060

<sup>1</sup> In circulation until 30.11.2021

<sup>2</sup> In circulation until 16.5.2022

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-B	CHF	-	<sup>-1</sup>	25.0%
Class U-X	CHF	-	<sup>-2</sup>	25.1%
Class W	CHF	14.7%	-16.4%	24.8%
Benchmark:				
SLI®	CHF	15.0%	-16.3%	25.1%

<sup>1</sup> In circulation until 30.11.2021

<sup>2</sup> In circulation until 16.5.2022

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Switzerland	99.50
<b>TOTAL</b>	<b>99.50</b>

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	845 628.22	376 761.88
Securities		
– Shares and other equity instruments	1 190 018 701.14	1 078 101 339.53
Other assets	5 121 867.55	4 482 565.52
<b>Total fund assets</b>	<b>1 195 986 196.91</b>	<b>1 082 960 666.93</b>
Loans	-5 289 766.28	-4 114 921.45
Other liabilities	-237 498.25	-211 591.06
<b>Net fund assets</b>	<b>1 190 458 932.38</b>	<b>1 078 634 154.42</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	381.55	0.00
Negative interest	-350.40	-3 374.35
Income from securities		
– from shares and other equity instruments	37 593 210.36	38 966 922.95
– from bonus shares	2 960.66	0.00
Income from securities lending	60 828.95	51 014.37
Offset payments from securities lending	0.00	66 116.24
Purchase of current net income on issue of units	3 714 530.05	2 806 096.90
<b>TOTAL income</b>	<b>41 371 561.17</b>	<b>41 886 776.11</b>
<b>Expenses</b>		
Interest payable	-207 510.63	-203 390.90
Audit expenses	-13 069.40	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	0.00	-1 916.47
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-2 097 873.17	-2 173 240.70
Other expenses	-285 123.40	-37 281.57
Payment of current net income on redemption of units	-6 106 383.06	-8 841 978.78
<b>TOTAL expenses</b>	<b>-8 709 959.66</b>	<b>-11 270 877.82</b>
<b>Net income</b>	<b>32 661 601.51</b>	<b>30 615 898.29</b>
Realized capital gains and losses	22 398 759.49	68 090 829.69
<b>Realized result</b>	<b>55 060 361.00</b>	<b>98 706 727.98</b>
Unrealized capital gains and losses	112 431 758.58	-315 826 272.00
<b>Total result</b>	<b>167 492 119.58</b>	<b>-217 119 544.02</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	32 661 601.51	30 615 898.29
<b>Available for distribution</b>	<b>32 661 601.51</b>	<b>30 615 898.29</b>
Less federal withholding tax	-11 431 560.53	-10 715 564.40
Net income retained for reinvestment	-21 230 040.98	-19 900 333.89
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 078 634 154.42	1 494 412 167.29
Paid federal withholding tax	-11 232 612.38	-10 977 816.09
Balance of unit movements	-44 434 729.24	-187 680 652.76
Total result	167 492 119.58	-217 119 544.02
<b>Net fund assets at the end of the reporting period</b>	<b>1 190 458 932.38</b>	<b>1 078 634 154.42</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Class W	Number	Number
Situation at the beginning of the financial year	9 320 453.0130	9 057 831.2060
Units issued	2 596 433.1660	1 991 550.3970
Units redeemed	-2 869 430.4320	-1 728 928.5900
<b>Situation at the end of the period</b>	<b>9 047 455.7470</b>	<b>9 320 453.0130</b>
Difference between units issued and units redeemed	-272 997.2660	262 621.8070

## Net income retained for reinvestment (accumulation)

Class W		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>3.610</b>
Less federal withholding tax	CHF	-1.264
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>2.346</b>

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF	463 961	181 257	645 218				
<b>TOTAL Austria</b>							<b>0.00</b>	
<b>Switzerland</b>								
ROCHE HLDGS AG CHF1(BR)*	CHF		16 769		16 769	4 517 569	0.38	
SWATCH GROUP CHF2.25(BR)*	CHF	49 084	10 565	11 736	47 913	11 278 720	0.94	
SWISS RE AG CHF0.10*	CHF	490 470	131 303	139 518	482 255	45 486 292	3.80	
<b>TOTAL Switzerland</b>						<b>61 282 580</b>	<b>5.12</b>	
<b>Total Bearer shares</b>						<b>61 282 580</b>	<b>5.12</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF		1 827	158	1 669	17 007 110	1.42	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF	69 114	20 368	21 778	67 704	12 389 832	1.04	
<b>TOTAL Switzerland</b>						<b>29 396 942</b>	<b>2.46</b>	
<b>Total Participation certificates</b>						<b>29 396 942</b>	<b>2.46</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	322 075	203 207	120 455	404 827	101 388 922	8.48	
<b>TOTAL Switzerland</b>						<b>101 388 922</b>	<b>8.48</b>	
<b>Total Other shares</b>						<b>101 388 922</b>	<b>8.48</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	1 925 000	452 368	751 482	1 625 886	53 329 061	4.46	
ACCELLERON INDUSTR CHF1*	CHF		96 250	96 250				
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	284 120	81 642	86 764	278 998	10 534 964	0.88	
ALCON AG CHF0.04*	CHF	787 406	222 661	275 787	734 280	52 089 823	4.36	
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	4 271 278	3 002 641	7 273 919				
GEBERIT CHF0.10(REGD)*	CHF	60 885	16 880	19 309	58 456	26 831 304	2.24	
GIVAUDAN AG CHF10*	CHF	13 500	3 354	3 669	13 185	39 475 890	3.30	
HOLCIM LTD CHF2 (REGD)*	CHF	959 093	260 932	337 933	882 092	51 849 368	4.34	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	362 455	100 587	121 870	341 172	20 081 384	1.68	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	96 599	19 762	24 493	91 868	23 977 548	2.00	57 110
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	278 950	74 739	81 001	272 688	17 255 697	1.44	
LONZA GROUP AG CHF1(REGD)*	CHF	99 980	53 520	43 368	110 132	46 872 179	3.92	
NESTLE SA CHF0.10(REGD)*	CHF	947 000	350 208	265 252	1 031 956	107 055 115	8.95	
NOVARTIS AG CHF0.49 (REGD)*	CHF	1 323 907	532 753	631 852	1 224 808	114 972 727	9.61	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	38 515	10 444	11 288	37 671	38 970 650	3.26	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	502 333	596 425	231 893	866 865	97 088 880	8.12	
SGS SA CHF0.04*	CHF		307 463	56 298	251 165	19 344 728	1.62	
SIG COMBIBLOC GROU CHF0.1*	CHF		575 269		575 269	13 024 090	1.09	
SIKA AG CHF0.01 (REG)*	CHF	235 272	59 714	77 380	217 606	50 723 959	4.24	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	80 728	28 357	25 148	83 937	18 273 085	1.53	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	192 315	50 354	55 439	187 230	21 943 356	1.83	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	52 350	11 473	14 839	48 984	27 999 254	2.34	
SWISSCOM AG CHF1(REGD)*	CHF	43 078	11 075	11 977	42 176	22 952 179	1.92	
TEMENOS AG CHF5 (REGD)*	CHF	114 777	28 677	143 454				
UBS GROUP CHF0.10 (REGD)*	CHF	3 356 955	1 089 184	2 082 222	2 363 917	53 637 277	4.48	
VAT GROUP AG CHF0.10*	CHF	45 647	12 571	13 792	44 426	14 616 154	1.22	11 366
ZURICH INSURANCE GRP CHF0.10*	CHF	247 631	79 827	196 414	131 044	55 051 584	4.60	
<b>TOTAL Switzerland</b>						<b>997 950 257</b>	<b>83.44</b>	
<b>Total Registered shares</b>						<b>997 950 257</b>	<b>83.44</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Rights</b>							
<b>Switzerland</b>							
CREDIT SUISSE GROUP AG RIGHTS 08.12.22*	CHF	4 450 000	4 450 000				
<b>TOTAL Switzerland</b>						<b>0.00</b>	
<b>Total Rights</b>						<b>0.00</b>	
<b>Total Securities traded on an exchange</b>					<b>1 190 018 701</b>	<b>99.50</b>	

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

### Registered shares

<b>Switzerland</b>							
SGS LTD CHF1(REGD)**	CHF	10 292	1 693	11 985			
<b>TOTAL Switzerland</b>						<b>0.00</b>	
<b>Total Registered shares</b>						<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>0.00</b>	
<b>Total securities and similar instruments</b>					<b>1 190 018 701</b>	<b>99.50</b>	
(thereof in lending)					18 645 124	1.56)	
Bank deposits at sight					845 628	0.07	
Other assets					5 121 868	0.43	
<b>Total fund assets</b>					<b>1 195 986 197</b>	<b>100.00</b>	
Short-term bank liabilities					-5 289 766		
Other liabilities					-237 499		
<b>Net fund assets</b>					<b>1 190 458 932</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 190 018 701	99.50
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 190 018 701</b>	<b>99.50</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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 W 0.19%

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

See appendix to supplementary information.

### Exchange rate

USD 1 = CHF 0.91

# UBS (CH) Investment Fund – Equities Switzerland Quantitative All Cap Sustainable

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		407 876 648.15	369 299 286.61	383 490 121.00
<b>Class I-X</b>	<b>CH0016631357</b>			
Net asset value per unit in CHF		2 749.10	2 525.08	2 874.54
Number of units outstanding		148 367.3040	146 252.3040	133 409.3040

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	10.0%	-11.5%	-
Benchmark:				
SPI®	CHF	9.1%	-12.5%	18.2%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Switzerland	99.59
<b>TOTAL</b>	<b>99.59</b>

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

### Breakdown by sectors in % of total assets

Pharmaceuticals, cosmetics & medical products	27.36
Food & soft drinks	19.57
Financial & investment companies	11.39
Insurance	10.48
Chemicals	6.45
Watches & jewellery	4.56
Electrical devices & components	4.51
Building industry & materials	3.51
Traffic & transportation	2.29
Miscellaneous services	2.07
Others	7.40
<b>TOTAL</b>	<b>99.59</b>

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	293 713.15	181 938.06
Securities		
– Shares and other equity instruments	406 184 378.15	367 952 484.00
Other assets	1 398 556.85	1 164 878.67
<b>Total fund assets</b>	<b>407 876 648.15</b>	<b>369 299 300.73</b>
Other liabilities	0.00	-14.12
<b>Net fund assets</b>	<b>407 876 648.15</b>	<b>369 299 286.61</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	664.21	0.00
Negative interest	-868.00	-1 902.75
Income from securities		
– from shares and other equity instruments	11 767 609.00	10 773 903.96
– from bonus shares	409.39	123.01
Income from securities lending	14 820.34	15 009.91
Offset payments from securities lending	54 759.88	24 445.91
Purchase of current net income on issue of units	534 302.06	729 498.21
<b>TOTAL income</b>	<b>12 371 696.88</b>	<b>11 541 078.25</b>
<b>Expenses</b>		
Interest payable	-75.35	-4.30
Audit expenses	-13 284.80	-13 284.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-1 871.79	-2 064.51
Payment of current net income on redemption of units	-245 505.74	-300 537.83
<b>TOTAL expenses</b>	<b>-260 737.68</b>	<b>-315 891.44</b>
<b>Net income</b>	<b>12 110 959.20</b>	<b>11 225 186.81</b>
Realized capital gains and losses	7 502 698.81	6 336 372.09
<b>Realized result</b>	<b>19 613 658.01</b>	<b>17 561 558.90</b>
Unrealized capital gains and losses	17 075 967.96	-64 161 967.60
<b>Total result</b>	<b>36 689 625.97</b>	<b>-46 600 408.70</b>



## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	12 110 959.20	11 225 186.81
<b>Available for distribution</b>	<b>12 110 959.20</b>	<b>11 225 186.81</b>
Less federal withholding tax	-4 238 835.72	-3 928 815.38
Net income retained for reinvestment	-7 872 123.48	-7 296 371.43
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	369 299 286.61	383 490 121.00
Paid federal withholding tax	-3 872 483.09	-3 249 208.42
Balance of unit movements	5 760 218.66	35 658 782.73
Total result	36 689 625.97	-46 600 408.70
<b>Net fund assets at the end of the reporting period</b>	<b>407 876 648.15</b>	<b>369 299 286.61</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	146 252.3040	133 409.3040
Units issued	16 303.0000	18 346.0000
Units redeemed	-14 188.0000	-5 503.0000
<b>Situation at the end of the period</b>	<b>148 367.3040</b>	<b>146 252.3040</b>
Difference between units issued and units redeemed	2 115.0000	12 843.0000

## Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>81.628</b>
Less federal withholding tax	CHF	-28.570
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>53.058</b>

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF		187 251	187 251				
<b>TOTAL Austria</b>							<b>0.00</b>	
<b>Switzerland</b>								
GALENICA AG CHF0.1*	CHF	27 022	3 752	3 315	27 459	1 860 347	0.46	
IDORSIA AG CHF0.05*	CHF		88 020	88 020				
LANDIS & GYR GROUP CHF10 (REGD)*	CHF	8 759	6 762		15 521	1 029 042	0.25	
ROCHE HLDGS AG CHF1(BR)*	CHF	5 522	12 217	9 432	8 307	2 237 906	0.55	
SENSIRION AG NPV*	CHF	6 020		6 020				
SWISS RE AG CHF0.10*	CHF	116 616	14 342	11 686	119 272	11 249 735	2.76	
<b>TOTAL Switzerland</b>						<b>16 377 030</b>	<b>4.02</b>	
<b>Total Bearer shares</b>						<b>16 377 030</b>	<b>4.02</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
LINDT & SPRUENGLI PTG CERT CHF10*	CHF	262	38	11	289	2 944 910	0.72	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF		7 900	2 722	5 178	947 574	0.23	
<b>TOTAL Switzerland</b>						<b>3 892 484</b>	<b>0.95</b>	
<b>Total Participation certificates</b>						<b>3 892 484</b>	<b>0.95</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF	171 154	39 033	29 173	181 014	45 334 956	11.11	
<b>TOTAL Switzerland</b>						<b>45 334 956</b>	<b>11.11</b>	
<b>Total Other shares</b>						<b>45 334 956</b>	<b>11.11</b>	
<b>Registered shares</b>								
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF	532 370	76 063	82 146	526 287	17 262 214	4.23	
ACCELERON INDUSTR CHF1*	CHF		26 619	1	26 618	634 041	0.16	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF	99 554	67 917	99 554	67 917	2 564 546	0.63	
ALCON AG CHF0.04*	CHF	83 250	117 456	64 180	136 526	9 685 154	2.37	
ALLREAL HOLDING AG CHF1*	CHF		2 537	2 537				
ARYZTA AG CHF0.02 (REGD)*	CHF		403 037	403 037				
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF		5 019	5 019				
BALOISE-HLDGS CHF0.1(REGD)*	CHF	9 925	8 784	3 334	15 375	2 043 338	0.50	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF	1 481	76	75	1 482	2 160 756	0.53	
BELIMO HOLDING AG CHF0.05*	CHF	2 363	544	263	2 644	1 152 255	0.28	
BKW AG CHF2.5*	CHF		6 784		6 784	1 095 616	0.27	
BQE CANT VAUDOISE CHF1*	CHF	12 128	15 836	12 859	15 105	1 450 835	0.36	15 104
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF	7 788	1 452	1 446	7 794	485 566	0.12	2 914
CLARIANT CHF4.00(REGD)*	CHF	174 790	10 000	184 790				
CREDIT SUISSE GRP CHF0.04(REGD)*	CHF	654 606	293 869	948 475				
DKSH HOLDING LTD CHF0.1*	CHF		5 981	5 981				
DUFREY AG CHF5 (REGD)*	CHF		58 955	30 471	28 484	994 376	0.24	
FLUGHAFEN ZURICH A CHF10(REGD) POST SPLIT*	CHF		9 319	1 271	8 048	1 406 790	0.34	
GEBERIT CHF0.10(REGD)*	CHF	14 989	7 056	7 557	14 488	6 649 992	1.63	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF	25 163	7 833	6 475	26 521	1 369 810	0.34	
GIVAUDAN AG CHF10*	CHF	2 736	790	307	3 219	9 637 686	2.36	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF	5 028	13 474	10 616	7 886	1 012 562	0.25	
HOLCIM LTD CHF2 (REGD)*	CHF	125 867	17 824	12 924	130 767	7 686 484	1.88	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF	76 753	37 224	24 317	89 660	5 277 388	1.29	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF	27 200	7 379	4 135	30 444	7 945 884	1.95	30 443
LINDT & SPRUENGLI CHF100(REGD)*	CHF	14	28	33	9	903 600	0.22	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF	59 677	48 936	9 993	98 620	6 240 674	1.53	
LONZA GROUP AG CHF1(REGD)*	CHF	19 039	9 841	8 365	20 515	8 731 184	2.14	
NESTLE SA CHF0.10(REGD)*	CHF	750 766	107 445	146 540	711 671	73 828 750	18.10	
NOVARTIS AG CHF0.49 (REGD)*	CHF	630 655	86 671	97 899	619 427	58 145 612	14.26	

Security		30.9.2022			30.9.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
OC OERLIKON CORP CHF1.00(REGD)*	CHF	89 031		89 031				
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF	2 123	452	296	2 279	2 357 626	0.58	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF	13 260	11 727	13 483	11 504	1 244 733	0.31	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF	161 744	27 287	23 034	165 997	18 591 664	4.56	
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF	4 633	611	653	4 591	811 689	0.20	
SGS SA CHF0.04*	CHF		76 377		76 377	5 882 557	1.44	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF	939	1 351	959	1 331	1 044 170	0.26	
SIG COMBIBLOC GROU CHF0.1*	CHF	90 554	202 428	182 158	110 824	2 509 055	0.62	
SIKA AG CHF0.01 (REG)*	CHF	25 920	15 120	11 458	29 582	6 895 564	1.69	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF	23 745	13 022	15 949	20 818	4 532 079	1.11	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF	28 525	50 931	54 859	24 597	2 882 768	0.71	2 875
SULZER AG CHF0.01*	CHF	14 242	3 293	3 283	14 252	1 249 188	0.31	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF	15 053	2 475	2 767	14 761	8 437 388	2.07	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF		28 921	8 003	20 918	1 756 066	0.43	10 077
SWISSCOM AG CHF1(REGD)*	CHF	13 120	1 894	7 839	7 175	3 904 635	0.96	
TECAN GROUP AG CHF0.10(REGD)*	CHF	4 768	6 917	8 279	3 406	1 053 135	0.26	
TEMENOS AG CHF5 (REGD)*	CHF	25 999	32 279	6 062	52 216	3 363 755	0.82	
UBS GROUP CHF0.10 (REGD)*	CHF	1 072 782	393 585	412 296	1 054 071	23 916 871	5.86	
VAT GROUP AG CHF0.10*	CHF		29 328	23 929	5 399	1 776 271	0.44	
ZURICH INSURANCE GRP CHF0.10*	CHF	46 411	5 940	4 730	47 621	20 005 582	4.90	
<b>TOTAL Switzerland</b>						<b>340 579 907</b>	<b>83.50</b>	
<b>Total Registered shares</b>						<b>340 579 907</b>	<b>83.50</b>	

## Rights

### Switzerland

CREDIT SUISSE GROUP AG RIGHTS 08.12.22*	CHF		630 799	630 799				
<b>TOTAL Switzerland</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>406 184 378</b>	<b>99.59</b>	

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

### Registered shares

#### Switzerland

SGS LTD CHF1(REGD)*	CHF	2 695	424	3 119				
<b>TOTAL Switzerland</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>							<b>0.00</b>	
<b>Total securities and similar instruments</b>						<b>406 184 378</b>	<b>99.59</b>	
(thereof in lending)						10 760 819	2.64	
Bank deposits at sight						293 713	0.07	
Other assets						1 398 557	0.34	
<b>Total fund assets</b>						<b>407 876 648</b>	<b>100.00</b>	
<b>Net fund assets</b>						<b>407 876 648</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	406 184 378	99.59
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>406 184 378</b>	<b>99.59</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### **Derivative financial instruments**

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

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

### **Repurchase agreements**

The fund management company does not conduct any repurchase agreements.

### **Commission sharing agreements and soft commissions**

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

### **Remuneration of the Fund Management**

See separate information at the end of the report.

### **Total Expense Ratio (TER)**

This ratio was calculated in accordance with the AMAS'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-X 0.00%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund – Equities USA Passive

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		1 203 489 175.68	1 116 368 030.75	1 430 309 037.72
<b>Class I-A1</b>	<b>CH0015799726</b>			
Net asset value per unit in CHF		2 954.75	2 640.59	3 054.70
Number of units outstanding		509.2540	521.7540	131.1470
<b>Class I-B</b>	<b>CH0015799742</b>			
Net asset value per unit in CHF		2 843.92	2 538.94	2 933.70
Number of units outstanding		4 841.0490	26 689.1850	26 874.8520
<b>Class I-X</b>	<b>CH0015799809</b>			
Net asset value per unit in CHF		3 121.93	2 786.17	3 218.12
Number of units outstanding		329 973.2620	342 680.3150	402 524.6240
<b>Class (USD) I-X</b>	<b>CH0295355710</b>			
Net asset value per unit in USD		2 347.09	1 946.86	2 372.58
Number of units outstanding		67 738.0390	44 197.3280	22 586.0980
<b>Class W</b>	<b>CH0356550415</b>			
Net asset value per unit in CHF		172.53	154.17	178.39
Number of units outstanding		73 146.0150	50 408.2460	31 985.3960

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	12.3%	-13.4%	31.8%
Class I-B	CHF	12.5%	-13.2%	32.0%
Class I-X	CHF	12.5%	-13.2%	32.1%
Class (USD) I-X	USD	21.0%	-17.7%	30.1%
Class W	CHF	12.3%	-13.4%	31.8%
Benchmark:				
MSCI USA (net div. reinv.)	CHF	12.5%	-13.1%	31.9%
MSCI USA (net div. reinv.)	USD	21.0%	-17.6%	29.9%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Apple Inc	7.09
Microsoft Corp	5.87
Alphabet Inc	3.88
Amazon.Com Inc	3.09
NVIDIA Corp	2.83
Tesla Inc	1.88
Meta Platforms Inc	1.75
Exxon Mobil Corp	1.25
United Health Group	1.23
Berkshire Hathaway	1.19
Others	69.65
<b>TOTAL</b>	<b>99.71</b>

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

### Breakdown by sectors in % of total assets

Internet, software & IT services	21.68
Computer hardware & network equipment providers	9.30
Financial & investment companies	8.19
Pharmaceuticals, cosmetics & medical products	8.08
Retail trade, department stores	6.60
Banks & credit institutions	5.96
Electronics & semiconductors	4.22
Petroleum	3.97
Mechanical engineering & industrial equipment	2.53
Vehicles	2.50
Others	26.68
<b>TOTAL</b>	<b>99.71</b>

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	2 916 505.01	11 497 688.85
Securities		
– Shares and other equity instruments	1 200 908 678.80	1 106 339 114.54
Derivative financial instruments	-68 061.12	-1 309 089.41
Other assets	751 097.36	633 327.18
<b>Total fund assets</b>	<b>1 204 508 220.05</b>	<b>1 117 161 041.16</b>
Loans	-1 012 494.58	-786 782.05
Other liabilities	-6 549.79	-6 228.36
<b>Net fund assets</b>	<b>1 203 489 175.68</b>	<b>1 116 368 030.75</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	135 417.10	2 488.01
Negative interest	-3 272.01	-2 290.17
Income from securities		
– from shares and other equity instruments	12 512 196.49	13 396 957.53
– from bonus shares	17 323.91	565 026.13
Income from securities lending	140 108.87	173 277.91
Offset payments from securities lending	1 110 545.96	1 286 158.94
Purchase of current net income on issue of units	877 473.62	918 485.85
<b>TOTAL income</b>	<b>14 789 793.94</b>	<b>16 340 104.20</b>
<b>Expenses</b>		
Interest payable	-3 506.79	-648.21
Audit expenses	-20 823.80	-20 823.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-3 195.78	-2 926.51
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-15 613.78	-42 527.87
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 (USD) I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-21 130.73	-15 092.08
Compensation of the class action processing	-887.96	4 093.74
Other expenses	-39 318.75	-35 786.36
Payment of current net income on redemption of units	-1 180 583.25	-1 950 264.79
<b>TOTAL expenses</b>	<b>-1 285 060.84</b>	<b>-2 063 975.88</b>
<b>Net income</b>	<b>13 504 733.10</b>	<b>14 276 128.32</b>
Realized capital gains and losses	49 960 797.30	122 441 826.53
<b>Realized result</b>	<b>63 465 530.40</b>	<b>136 717 954.85</b>
Unrealized capital gains and losses	72 193 833.11	-311 093 361.85
<b>Total result</b>	<b>135 659 363.51</b>	<b>-174 375 407.00</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	13 504 733.10	14 276 128.32
<b>Available for distribution</b>	<b>13 504 733.10</b>	<b>14 276 128.32</b>
Less federal withholding tax <sup>1</sup>	-4 726 656.59	-4 996 644.91
Net income retained for reinvestment	-8 778 076.51	-9 279 483.41
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 116 368 030.75	1 430 309 037.72
Paid federal withholding tax	-4 993 200.31	-4 531 802.25
Balance of unit movements	-43 545 018.27	-135 033 797.72
Total result	135 659 363.51	-174 375 407.00
<b>Net fund assets at the end of the reporting period</b>	<b>1 203 489 175.68</b>	<b>1 116 368 030.75</b>

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

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	521.7540	131.1470
Units issued	0.0000	395.2200
Units redeemed	-12.5000	-4.6130
<b>Situation at the end of the period</b>	<b>509.2540</b>	<b>521.7540</b>
Difference between units issued and units redeemed	-12.5000	390.6070
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	26 689.1850	26 874.8520
Units issued	0.0000	1 671.2700
Units redeemed	-21 848.1360	-1 856.9370
<b>Situation at the end of the period</b>	<b>4 841.0490</b>	<b>26 689.1850</b>
Difference between units issued and units redeemed	-21 848.1360	-185.6670
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	342 680.3150	402 524.6240
Units issued	39 587.9710	39 878.9460
Units redeemed	-52 295.0240	-99 723.2550
<b>Situation at the end of the period</b>	<b>329 973.2620</b>	<b>342 680.3150</b>
Difference between units issued and units redeemed	-12 707.0530	-59 844.3090
<b>Class (USD) I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	44 197.3280	22 586.0980
Units issued	23 540.7110	21 709.5340
Units redeemed	0.0000	-98.3040
<b>Situation at the end of the period</b>	<b>67 738.0390</b>	<b>44 197.3280</b>
Difference between units issued and units redeemed	23 540.7110	21 611.2300
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	50 408.2460	31 985.3960
Units issued	31 228.7260	27 100.3890
Units redeemed	-8 490.9570	-8 677.5390
<b>Situation at the end of the period</b>	<b>73 146.0150</b>	<b>50 408.2460</b>
Difference between units issued and units redeemed	22 737.7690	18 422.8500



## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>27.073</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.476
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>17.597</b>

### Class I-B

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>30.515</b>
Less federal withholding tax <sup>1</sup>	CHF	-10.680
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>19.835</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>35.127</b>
Less federal withholding tax <sup>1</sup>	CHF	-12.294
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>22.833</b>

### Class (USD) I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>USD</b>	<b>26.409</b>
Less federal withholding tax <sup>1</sup>	USD	-9.243
<b>Net accumulation per unit</b>	<b>USD</b>	<b>17.166</b>

### Class W

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.581</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.553
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.028</b>

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

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>China</b>								
NXP SEMICONDUCTORS EURO.20*	USD	9 517		450	9 067	1 658 235	0.14	
<b>TOTAL China</b>						<b>1 658 235</b>	<b>0.14</b>	
<b>Israel</b>								
SOLAREGE TECHNOLO USD0.0001*	USD	1 817	477	247	2 047	242 520	0.02	2 047
<b>TOTAL Israel</b>						<b>242 520</b>	<b>0.02</b>	
<b>United Kingdom</b>								
LIBERTY GLOBAL INC USD0.01 A*	USD	4 550	4 103	8 653				
<b>TOTAL United Kingdom</b>							<b>0.00</b>	
<b>United States</b>								
3M CO COM*	USD	19 471	3 276	3 135	19 612	1 679 642	0.14	
AECOM TECHNOLOGY C COM STK USD0.01*	USD		3 887		3 887	295 276	0.02	
AFLAC INC COM USD0.10*	USD	20 906	3 458	4 477	19 887	1 396 284	0.12	19 887
AKAMAI TECHNOLOGIES INC COM*	USD	5 362	863	841	5 384	524 740	0.04	
ALBEMARLE CORP COM USD0.01*	USD	4 085	303	333	4 055	630 766	0.05	4 055
ALCOA CORP COM USD0.01*	USD	6 921	1 470	8 391				
ALIGN TECHNOLOGY INC COM*	USD	2 553			2 553	713 070	0.06	
ALLEGHANY CORP DEL COM*	USD	509		509				
ALLIANT ENERGY CORP COM*	USD	8 409	1 449	1 455	8 403	372 438	0.03	8 403
ALNYLAM PHARMACEUTICALS INC COM*	USD	4 441		306	4 135	669 916	0.06	
ALPHABET INC CAP STK USD0.001 CL C*	USD	199 423	20 804	36 854	183 373	22 117 787	1.84	
AMER ELEC PWR INC COM USD6.50*	USD	18 193	2 771	2 724	18 240	1 255 117	0.10	
AMERICAN HOMES 4 R COM USD0.01*	USD	11 744	4 403	4 920	11 227	346 012	0.03	
AMERICAN WATER WOR COM STK USD0.01*	USD	6 315	488		6 803	770 642	0.06	
ANSYS INC COM*	USD	3 119			3 119	848 988	0.07	
ARISTA NETWORKS IN COM USD0.0001*	USD	8 541	1 069	591	9 019	1 517 529	0.13	9 019
ARROW ELECTRS INC COM*	USD	2 284			2 284	261 677	0.02	
AXON ENTERPRISE I COM USD0.00001*	USD		2 459		2 459	447 627	0.04	
BAKER HUGHES COMPA COM USD0.0001 CL A*	USD	35 528	7 464	7 214	35 778	1 156 014	0.10	
BERKLEY(WR)CORP COM USD0.20*	USD	7 104			7 104	412 605	0.03	
BERKSHIRE HATHAWAY CLASS'B'COM USD0.0033*	USD	45 359	6 433	6 947	44 845	14 370 779	1.19	
BIO RAD LABS INC CL A*	USD	985		355	630	206 583	0.02	
BIO-TECHNE CORP COM USD0.01*	USD	1 525	6 100	2 368	5 257	327 356	0.03	
BIOMARIN PHARMA COM USD0.001*	USD	6 312	743	710	6 345	513 574	0.04	
BLACK KNIGHT INC COM USD0.0001 WI*	USD	5 993	1 085	7 078				
BLACKROCK INC COM STK USD0.01*	USD	5 431	219	444	5 206	3 078 876	0.26	5 206
BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'*	USD	4 689	792	797	4 684	468 214	0.04	
BOSTON PPTYS INC COM USD0.01*	USD	5 372			5 372	292 303	0.02	5 370
BOSTON SCIENTIFIC COM USD0.01*	USD	50 092	10 162	10 601	49 653	2 398 311	0.20	
BROADRIDGE FIN SOL COM STK USD0.01*	USD	4 072			4 072	666 973	0.06	
BROWN & BROWN INC COM*	USD	7 948	3 579	2 676	8 851	565 487	0.05	
BROWN FORMAN CORP CL B*	USD	10 460	1 271	1 100	10 631	561 049	0.05	
BUILDERS 1ST SRCE COM USD0.01*	USD		4 920	569	4 351	495 507	0.04	
CABLE ONE INC COM USD1 'WI'*	USD	184		184				
CADENCE DESIGN SYS COM USD0.01*	USD	9 606	1 315	1 638	9 283	1 989 696	0.17	
CAMPBELL SOUP CO CAP USD0.0375*	USD	7 192	3 264	3 142	7 314	274 860	0.02	
CARLISLE COS INC COM*	USD	1 618			1 618	383 743	0.03	
CATALENT INC COM USD0.01*	USD	5 941			5 941	247 448	0.02	5 941
CDW CORP COM USD0.01*	USD	4 636			4 636	855 667	0.07	
CHARLES RIV LABS INTL INC COM*	USD	1 970		302	1 668	299 043	0.02	1 668
CHENIERE ENERGY INC COM NEW*	USD	7 842	1 872	1 534	8 180	1 241 889	0.10	
CINCINNATI FINL CORP COM*	USD	5 618	768	669	5 717	534 968	0.04	
CINTAS CORP COM*	USD	3 374		159	3 215	1 414 690	0.12	
CLEVELAND CLIFFS COM USD0.125*	USD	16 362	4 801	4 257	16 906	241 727	0.02	16 906
CLOROX CO DEL COM*	USD	4 311	516	502	4 325	518 540	0.04	
CME GROUP INC COM STK USD0.01 CLASS'A'*	USD	12 659	1 549	1 911	12 297	2 252 334	0.19	
CMS ENERGY CORP COM*	USD	9 851	2 521	2 677	9 695	471 032	0.04	
COCA-COLA CO COM USD0.25*	USD	145 363	20 565	24 796	141 132	7 227 441	0.60	
COGNEX CORP COM*	USD	6 801		1 443	5 358	208 020	0.02	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
COLGATE-PALMOLIVE COM USD1*	USD	27 876	6 325	5 995	28 206	1 834 841	0.15	
CONSTELLATION BRDS CLASS'A'COM USD0.01*	USD	5 708			5 708	1 312 364	0.11	
COPART INC COM*	USD	7 213	47 351	24 522	30 042	1 184 218	0.10	
COSTAR GROUP INC COM*	USD	13 578	2 219	2 026	13 771	968 638	0.08	8 429
COTERRA ENERGY INC COM USD0.10*	USD	29 470	3 002	6 221	26 251	649 590	0.05	
COUPA SOFTWARE INC COM USD0.0001*	USD	2 631		2 631				
CSX CORP COM USD1*	USD	76 179	8 983	15 353	69 809	1 963 734	0.16	
DARLING INGR INC COM USD0.01*	USD		6 795	1 172	5 623	268 513	0.02	5 623
DECKERS OUTDOOR CORP COM*	USD		794		794	373 410	0.03	794
DEERE & CO COM USD1*	USD	10 177	982	1 551	9 608	3 316 943	0.28	
DEVON ENERGY CORP NEW COM*	USD	22 566	4 739	5 475	21 830	952 573	0.08	
DEXCOM INC COM*	USD	13 557	2 008	2 249	13 316	1 136 532	0.09	
DICKS SPORTING GOO COM USD0.01*	USD		2 229		2 229	221 404	0.02	2 229
DIGITAL REALTY TRU COM STK USD0.01*	USD	10 302			10 302	1 140 525	0.09	
DOMINION ENERGY IN COM STK NPV*	USD	28 526	5 453	5 881	28 098	1 148 200	0.10	
DROPBOX INC COM USD0.00001 CL A*	USD	8 471	3 447	3 152	8 766	218 361	0.02	
DUKE ENERGY CORP COM USD0.001 (POST REV SPLT)*	USD	27 321	5 375	5 684	27 012	2 180 956	0.18	
ECOLAB INC COM*	USD	9 244	520	704	9 060	1 404 002	0.12	
EDWARDS LIFESCIENCES CORP COM*	USD	22 169	7 171	7 968	21 372	1 354 501	0.11	
ENPHASE ENERGY INC COM USD0.00001*	USD	4 731	296	282	4 745	521 538	0.04	4 745
ENTEGRIS INC COM*	USD	4 784	1 961	1 884	4 861	417 603	0.03	4 861
EOG RESOURCES INC COM USD0.01*	USD	20 681	2 542	2 503	20 720	2 402 692	0.20	
EPAM SYS INC COM USD0.001*	USD	1 952	228	211	1 969	460 559	0.04	
EQT CORPORATION*	USD	12 582	4 514	4 556	12 540	465 517	0.04	12 540
EQUIFAX INC COM*	USD	4 302			4 302	720 899	0.06	4 302
EQUITY LIFESTYLE PPTYS INC*	USD	5 651			5 651	329 351	0.03	5 651
ERIE INDY CO CL A*	USD	1 057			1 057	284 078	0.02	1 057
ESSEX PROP TRUST COM USD0.0001*	USD	2 396			2 396	464 872	0.04	
ETSY INC USD0.001*	USD	4 297	577	629	4 245	250 785	0.02	
EXACT SCIENCES CORP COM*	USD	6 638	1 188	1 946	5 880	366 957	0.03	5 880
EXPEDTRS INTL WASH COM USD0.01*	USD	5 572	719	681	5 610	588 284	0.05	
F M C CORP COM NEW*	USD	4 646			4 646	284 633	0.02	
F5 NETWORK INC COM STK NPV*	USD	2 033			2 033	299 686	0.02	
FACTSET RESH SYS INC COM*	USD	1 485			1 485	594 008	0.05	
FAIR ISAAC CORP COM*	USD	1 049		117	932	740 503	0.06	
FASTENAL COM USD0.01*	USD	19 971	4 514	5 532	18 953	947 359	0.08	8 214
FIDELITY NATL FINL FNF GROUP COM USD0.0001*	USD	8 954			8 954	338 293	0.03	8 954
FIRST CTZNS BANCSHARES INC N C CL A*	USD	365			365	460 818	0.04	365
FIRST HORIZON CORP COM USD0.625*	USD		23 286	2 922	20 364	205 291	0.02	
FIRST SOLAR INC COM STK USD0.001*	USD		3 281		3 281	485 006	0.04	3 281
FORTINET INC COM USD0.001*	USD	24 513	2 678	3 888	23 303	1 250 916	0.10	
FORTIVE CORP COM USD0.01*	USD	11 424	2 249	1 112	12 561	852 158	0.07	
FRANKLIN RES INC COM*	USD	11 069			11 069	248 895	0.02	11 069
GALLAGHER ARTHUR J & CO COM*	USD	7 164	525	382	7 307	1 523 585	0.13	
GAMING & LEISURE P COM USD0.01*	USD	7 759	4 777	4 575	7 961	331 728	0.03	7 961
GARTNER INC COM*	USD	2 869			2 869	901 825	0.07	
GEN DYNAMICS CORP COM USD1*	USD	8 453	911	1 269	8 095	1 636 350	0.14	
GENERAC HLDGS INC COM USD0.01*	USD	2 194			2 194	218 690	0.02	2 194
GRACO INC COM*	USD		6 071		6 071	404 757	0.03	
GUIDEWIRE SOFTWARE COM USD0.0001*	USD	3 293		3 293				
HEICO CORP NEW CL A*	USD	2 759			2 759	326 143	0.03	
HEICO CORP NEW COM*	USD	1 346			1 346	199 388	0.02	1 346
HENRY JACK & ASSOC COM USD0.01*	USD	2 539			2 539	351 049	0.03	
HONEYWELL INTL INC COM USD1*	USD	24 017	2 557	3 554	23 020	3 890 384	0.32	
HORIZON THERAPEUTI COM USD0.0001*	USD	7 116	1 104	630	7 590	803 274	0.07	
HUBBELL INC COM USD0.001*	USD		1 945		1 945	557 646	0.05	
HUBSPOT INC COM USD0.001*	USD	1 736	398	444	1 690	761 411	0.06	600
HUNT J B TRANS SVCS INC COM*	USD	2 800			2 800	482 883	0.04	2 800
IDEX CORP COM*	USD	2 883			2 883	548 625	0.05	
IDEXX LABORATORIES COM USD0.10*	USD	2 929			2 929	1 171 643	0.10	
ILLINOIS TOOL WKS COM NPV*	USD	11 161	317	1 022	10 456	2 202 949	0.18	10 456
ILLUMINA INC COM USD0.01*	USD	5 543	374	359	5 558	697 994	0.06	
INCYTE CORPORATION COM USD0.001*	USD	6 649	885	846	6 688	353 447	0.03	
INSULET CORP COM STK USD0.001*	USD	2 389			2 389	348 559	0.03	1 612
INTERCONTINENTAL E COM USD0.01*	USD	19 467	2 813	2 469	19 811	1 993 904	0.17	
INTERNATIONAL FLAVORS&FRAGRANC COM*	USD	9 407		658	8 749	545 604	0.05	
INTERPUBLIC GROUP COM USD0.10*	USD	14 851	2 097	4 193	12 755	334 413	0.03	12 755
INTUITIVE SURGICAL COM USD0.001*	USD	12 590	935	1 441	12 084	3 231 103	0.27	
INVITATION HOMES I COM USD0.01*	USD	22 196	9 470	9 773	21 893	634 678	0.05	
JABIL INC COM USD0.001*	USD		3 971		3 971	460 950	0.04	3 971
JOHNSON & JOHNSON COM USD1*	USD	93 451	70 769	80 826	83 394	11 881 985	0.99	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
JP MORGAN CHASE & COM USD1*	USD	103 829	14 348	17 037	101 140	13 417 667	1.11	
JUNIPER NETWORKS COM USD0.00001*	USD	11 185	2 391	2 547	11 029	280 382	0.02	
KRAFT HEINZ CO COM USD0.01*	USD	27 003	9 413	6 334	30 082	925 740	0.08	
LAMB WESTON HLDGS COM USD1.00 WI*	USD		5 839	850	4 989	421 982	0.04	
LATTICE SEMICONDUCTOR CORP COM*	USD		5 056		5 056	397 446	0.03	5 056
LEIDOS HLDGS INC COM USD0.0001*	USD	4 836			4 836	407 713	0.03	
LENNOX INTL INC COM*	USD	1 498		261	1 237	423 719	0.04	1 205
LIBERTY BROADBAND COM USD0.01 CL 'C'*	USD	4 508			4 508	376 596	0.03	
LIVE NATION INC COM*	USD	5 954		895	5 059	384 307	0.03	
LOEWS CORP COM*	USD	7 321	1 225	2 575	5 971	345 816	0.03	
LPL FINL HLDGS INC COM USD0.001*	USD	2 581	642	677	2 546	553 506	0.05	
LYONDELLBASELL IND COM USD0.01*	USD	9 135	951	851	9 235	800 042	0.07	
M & T BANK CORP COM USD0.50*	USD	6 518		461	6 057	700 652	0.06	
MANHATTAN ASSOCIAT COM STK USD0.01*	USD		1 853		1 853	335 058	0.03	1 830
MARKEL GROUP INC COM NPV*	USD	527		99	428	576 530	0.05	
MARKETAXESS HLDGS INC COM*	USD	1 478		217	1 261	246 447	0.02	
MARSH & MCLENNAN COM USD1*	USD	17 523	2 401	2 775	17 149	2 985 408	0.25	
MARTIN MARIETTA M. COM USD0.01*	USD	2 531		511	2 020	758 524	0.06	
MASIMO CORPORATION COM STK USD0.001*	USD	1 615		1 615				
MEDICAL PROP TST COM USD0.001*	USD	21 004		21 004				
METTLER TOLEDO INTERNATIONAL COM*	USD	859		47	812	823 094	0.07	
MOLINA HEALTHCARE INC COM*	USD	2 206			2 206	661 698	0.05	
MONGODB INC COM USD0.001 CL A*	USD	2 271	667	584	2 354	744 788	0.06	
MONOLITHIC PWR SYS INC COM*	USD	1 675			1 675	707 918	0.06	
MONSTER BEV CORP USD0.005(NEW)*	USD	14 015	32 128	18 390	27 753	1 344 318	0.11	
MOODYS CORP COM USD0.01*	USD	6 061	258	716	5 603	1 620 569	0.13	
NASDAQ INC COM STK USD0.01*	USD	12 631	5 804	6 023	12 412	551 715	0.05	10 807
NEUROCRINE BIOSCIENCES INC COM*	USD	3 682		588	3 094	318 419	0.03	
NEWS CORP NEW COM USD0.01 CL 'A'*	USD	10 899	8 607	8 404	11 102	203 732	0.02	
NEXTERA ENERGY INC COM USD0.01*	USD	69 207	10 445	9 939	69 713	3 653 581	0.30	69 713
NORDSON CORP COM*	USD	1 960			1 960	400 146	0.03	
NORTHROP GRUMMAN COM USD1*	USD	5 256	154	341	5 069	2 041 214	0.17	
NOVOCIURE LTD COM USD0.00*	USD	2 814	986	3 800				
OKTA INC COM USD0.0001 CL A*	USD	4 938	1 104	1 028	5 014	373 871	0.03	
PAYCOM SOFTWARE IN COM USD0.01*	USD	1 851			1 851	439 021	0.04	
PAYLOCITY HLDG COR COM USD0.001*	USD		1 358		1 358	225 726	0.02	
PEPSICO INC CAP USD0.016666*	USD	48 887	6 143	7 330	47 700	7 393 677	0.61	
PHILIP MORRIS INTL COM STK NPV 'WI'*	USD	55 045	5 679	6 593	54 131	4 584 473	0.38	
PIONEER NATURAL RE COM STK USD0.01*	USD	8 104	351	416	8 039	1 688 128	0.14	
PLUG POWER INC COM USD0.01*	USD	19 568		19 568				
POOL CORPORATION COM USD0.001*	USD	1 526		206	1 320	430 004	0.04	
PPG INDS INC COM*	USD	8 329	1 242	1 230	8 341	990 419	0.08	
PROGRESSIVE CP(OH) COM USD1*	USD	20 405	2 949	2 996	20 358	2 594 253	0.22	
PTC INC COM USD0.01*	USD	4 117	600	1 122	3 595	465 944	0.04	
PUBLIC STORAGE COM USD0.10*	USD	5 676		247	5 429	1 308 759	0.11	
PULTE GROUP INC COM USD0.01*	USD	7 584	1 747	1 547	7 784	527 295	0.04	
QORVO INC COM USD 0.0001*	USD	3 698			3 698	322 968	0.03	
QUANTA SVCS INC COM*	USD	5 295	467	513	5 249	898 270	0.07	
REALTY INCOME CORP*	USD	21 426	8 014	5 703	23 737	1 084 428	0.09	23 737
RELIANCE STEEL & ALUMINUM CO COM*	USD		2 083	2 083		499 687	0.04	
REPLUGEN CORP COM*	USD		1 843		1 843	268 087	0.02	1 843
RESMED INC COM USD0.004*	USD	5 273	347	705	4 915	664 859	0.06	
REVVITY INC COM USD1.00*	USD	4 215	529	506	4 238	429 175	0.04	
RINGCENTRAL INC COM USD0.0001 CL 'A'*	USD	3 011		3 011				
ROKU INC COM USD0.0001 CLASS A*	USD	4 517			4 517	291 689	0.02	4 517
ROLLINS INC COM*	USD	7 063	6 118	3 968	9 213	314 619	0.03	
ROPER TECHNOLOGIES COM USD0.01*	USD	3 877		184	3 693	1 636 070	0.14	
RPM INTERNATIONAL COM USD0.01*	USD	4 349			4 349	377 198	0.03	4 349
S&P GLOBAL INC COM USD1*	USD	12 367	478	1 414	11 431	3 821 121	0.32	
SEMPRA ENERGY COM NPV*	USD	11 134	22 268	11 134	22 268	1 385 823	0.12	
SHERWIN-WILLIAMS COM USD1*	USD	8 601	851	1 023	8 429	1 966 652	0.16	
SMITH A O COM*	USD	3 759	1 328	1 213	3 874	234 360	0.02	
SNAP INC COM USD0.00001 CL A*	USD	39 534		7 786	31 748	258 774	0.02	31 748
SOUTHERN CO COM*	USD	37 368	7 322	6 723	37 967	2 247 869	0.19	
SPLUNK INC COM USD0.001*	USD	5 618	891	823	5 686	760 727	0.06	
SS&C TECH HLDGS COM USD0.01*	USD	8 274	1 256	2 677	6 853	329 380	0.03	
STRYKER CORP COM USD0.10*	USD	12 124	685	1 067	11 742	2 935 352	0.24	
SUN COMMUNITIES COM USD0.01*	USD	4 208	542		4 750	514 223	0.04	
SUPER MICRO COMPUT COM STK USD0.001*	USD		1 631		1 631	409 147	0.03	731
SVB FINL GROUP COM*	USD	2 087		2 087				
SYNOPSIS INC COM USD0.01*	USD	5 302	311	224	5 389	2 262 657	0.19	

		30.9.2022		30.9.2023		Market value <sup>3</sup>		Thereof
Security		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	in lending Quantity/ Nominal
TAKE TWO INTERACTI COM USD0.01*	USD	5 931			5 931	761 711	0.06	
TARGA RESOURCES CO COM USD0.001*	USD	7 046	3 067	3 258	6 855	537 546	0.04	3 300
TELADOC HEALTH INC COM USD0.001*	USD	5 500		5 500				
TELEDYNE TECHNOLOGIES INC COM*	USD	1 800			1 800	672 784	0.06	
TERADYNE INC COM USD0.125*	USD	6 021	802	1 597	5 226	480 274	0.04	
THE TRADE DESK INC COM USD0.000001 CL A*	USD	15 093	2 925	2 833	15 185	1 085 600	0.09	
TRANSUNION COM USD0.01*	USD	6 437			6 437	422 740	0.04	
TRIMBLE INC COM NPV*	USD	8 212			8 212	404 615	0.03	
TWILIO INC COM USD0.001 CL A*	USD	6 233			6 233	333 735	0.03	
TYLER TECHNOLOGIES INC COM*	USD	1 703		226	1 477	521 737	0.04	
U HAUL HOLDING COM COM USD0.25*	USD	385		385				
UDR INC*	USD	10 339	7 470	6 133	11 676	380 999	0.03	
UNITED PARCEL SERVICE INC CL B*	USD	26 068	2 538	3 781	24 825	3 539 794	0.29	
VEEVA SYSTEMS INC COM USD0.00001 CL 'A'*	USD	4 800	463	448	4 815	896 149	0.07	600
VERISIGN INC COM*	USD	3 465		356	3 109	576 018	0.05	
VERISK ANALYTICS I CL A USD0.001*	USD	5 773		771	5 002	1 080 994	0.09	
VERTEX PHARMACEUTI COM USD0.01*	USD	8 945	1 039	1 133	8 851	2 815 614	0.23	
VICI PPTY INC COM USD0.01*	USD	33 876	7 210	7 066	34 020	905 636	0.08	
VMWARE INC COM STK USD0.01 CLASS 'A'*	USD	7 379	1 679	1 120	7 938	1 208 925	0.10	
VORNADO REALTY TR COM USD0.04*	USD	5 865		5 865				
VULCAN MATERIALS COM STK USD1*	USD	4 330	802	396	4 736	875 250	0.07	
WABTEC CORP COM*	USD	6 570		717	5 853	569 004	0.05	
WASTE CONNECTIONS COM NPV (POST REV SPLT)*	USD	8 979	2 616	2 469	9 126	1 121 199	0.09	
WATERS CORP COM*	USD	2 135			2 135	535 559	0.04	2 135
WATSCO INC COM*	USD		990		990	342 083	0.03	990
WAYFAIR INC COM USD0.001 A*	USD	2 888		2 888				
WEBSTER FINL CORP CONN COM*	USD	5 360	1 636	1 571	5 425	200 050	0.02	5 425
WEC ENERGY GROUP COM USD0.01*	USD	11 256	950	750	11 456	844 160	0.07	11 456
WEST PHARMACEUTICA COM USD0.25*	USD	2 750		275	2 475	849 524	0.07	
WESTERN UN CO COM*	USD	16 102		16 102				
WILLIS TOWERS WATS COM USD0.000304635*	USD	3 997		282	3 715	710 147	0.06	3 715
WP CAREY INC COM USD0.001*	USD	6 144	1 981	899	7 226	357 487	0.03	7 226
XCEL ENERGY INC COM*	USD	19 308	6 771	6 501	19 578	1 024 808	0.09	
ZEBRA TECHNOLOGIES CORP CL A*	USD	2 032		275	1 757	380 176	0.03	
ZENDESK INC COM USD0.01*	USD	4 559		4 559				
ZILLOW GROUP INC COM USD0.0001 CLASS C WI*	USD	6 272	1 589	3 194	4 667	197 074	0.02	
ZOTIS INC COM USD0.01 CL 'A'*	USD	16 335	2 111	2 347	16 099	2 562 267	0.21	
ZSCALER INC COM USD0.001*	USD	2 910			2 910	414 191	0.03	
<b>TOTAL United States</b>						<b>259 878 499</b>	<b>21.58</b>	
<b>Total Bearer shares</b>						<b>261 779 253</b>	<b>21.73</b>	
<b>Other shares</b>								
<b>United States</b>								
CAMDEN PROP TST SBI USD0.01*	USD	3 409	668	646	3 431	296 856	0.02	
<b>TOTAL United States</b>						<b>296 856</b>	<b>0.02</b>	
<b>Total Other shares</b>						<b>296 856</b>	<b>0.02</b>	
<b>Registered shares</b>								
<b>Argentina</b>								
MERCADOLIBRE INC COM STK USD0.001*	USD	1 649		74	1 575	1 826 774	0.15	
<b>TOTAL Argentina</b>						<b>1 826 774</b>	<b>0.15</b>	
<b>Germany</b>								
TE CONNECTIVITY LT COM CHF0.57*	USD	11 648		1 182	10 466	1 182 713	0.10	
<b>TOTAL Germany</b>						<b>1 182 713</b>	<b>0.10</b>	
<b>Ireland</b>								
MEDTRONIC PLC USD0.0001*	USD	47 178	8 250	8 615	46 813	3 355 730	0.28	45 736
<b>TOTAL Ireland</b>						<b>3 355 730</b>	<b>0.28</b>	
<b>Jersey (Channel islands)</b>								
CLARIVATE PLC COM NPV*	USD	8 496			8 496	52 151	0.00	8 496
<b>TOTAL Jersey (Channel islands)</b>						<b>52 151</b>	<b>0.00</b>	

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<b>United Kingdom</b>								
AMCOR PLC ORD USD0.01*	USD	57 771		5 997	51 774	433 844	0.04	
FERGUSON PLC (NEW) ORD GBP0.10*	USD		8 179	1 112	7 067	1 063 281	0.09	
LIBERTY GLOBAL INC USD0.01 C*	USD	11 144			11 144	189 211	0.02	11 144
<b>TOTAL United Kingdom</b>						<b>1 686 335</b>	<b>0.14</b>	
<b>United States</b>								
ABBOTT LABS COM*	USD	61 709	8 323	9 970	60 062	5 321 396	0.44	
ABBVIE INC COM USD0.01*	USD	62 308	8 415	9 679	61 044	8 323 965	0.69	
ABIOMED INC COM*	USD	1 838		1 838				
ACCENTURE PLC SHS CL A 'NEW'*	USD	22 243	2 254	2 740	21 757	6 112 504	0.51	
ACTIVISION BLIZZARD COM STK USD0.000001*	USD	27 285	8 356	8 545	27 096	2 320 846	0.19	
ADOBE INC COM USD0.0001*	USD	16 570	1 702	2 524	15 748	7 345 757	0.61	
ADVANCE AUTO PARTS COM USD0.0001*	USD	1 926		1 926				
ADVANCED MICRO DEV COM USD0.01*	USD	57 230	7 403	9 184	55 449	5 215 518	0.43	
AES CORP COM*	USD	22 686	5 772	5 857	22 601	314 266	0.03	
AFFIRM HLDGS INC COM USD0.00001 CLASS A*	USD	6 683		6 683				
AGILENT TECHNOLOGIES INC COM*	USD	10 306	2 387	2 444	10 249	1 048 400	0.09	
AIR PRODS & CHEMS COM USD1*	USD	7 892	565	823	7 634	1 979 147	0.16	
AIRBNB INC USD0.0001 A*	USD	13 361	3 273	2 110	14 524	1 823 048	0.15	
ALBERTSONS COS INC COM USD0.01 CLASS A*	USD		15 998	3 802	12 196	253 819	0.02	
ALEXANDRIA REAL ESTATE EQ INC COM*	USD	5 496			5 496	503 277	0.04	
ALLEGION PLC CIM USD0.01*	USD	3 273			3 273	311 989	0.03	
ALLSTATE CORP COM*	USD	9 391	597	1 280	8 708	887 501	0.07	
ALLY FINANCIAL INC COM USD0.01*	USD	11 994	2 342	5 558	8 778	214 243	0.02	
ALPHABET INC CAP STK USD0.001 CL A*	USD	212 669	27 313	33 994	205 988	24 658 973	2.05	
ALTRIA GROUP INC COM USD0.333333*	USD	64 400	3 898	6 467	61 831	2 378 474	0.20	
AMAZON COM INC COM USD0.01*	USD	323 658	44 616	48 428	319 846	37 194 692	3.09	
AMER EXPRESS CO COM USD0.20*	USD	22 394	2 804	3 096	22 102	3 016 459	0.25	
AMER FINL GP OHIO COM NPV*	USD	2 788			2 788	284 810	0.02	
AMER INTL GRP COM USD2.50*	USD	28 420	2 542	5 606	25 356	1 405 658	0.12	
AMER TOWER CORP COM NEW USD0.01*	USD	15 991	1 727	1 657	16 061	2 416 199	0.20	
AMEREN CORP COM*	USD	8 827	1 801	1 743	8 885	608 218	0.05	8 885
AMERIPRISE FINL INC COM*	USD	3 994		227	3 767	1 136 094	0.09	
AMETEK INC COM USD0.01*	USD	7 901	1 353	1 545	7 709	1 042 032	0.09	
AMGEN INC COM USD0.0001*	USD	18 825	2 328	2 474	18 679	4 592 450	0.38	
AMPHENOL CORP NEW CL A*	USD	20 866	5 433	5 365	20 934	1 608 444	0.13	
ANALOG DEVICES INC COM*	USD	18 518	605	1 729	17 394	2 786 038	0.23	
ANNALY CAPITAL MGT COM USD0.01(POST REV SPLIT)*	USD	13 453	3 603	0	17 056	293 489	0.02	
AON PLC COM USD0.01 CL A*	USD	7 553	253	804	7 002	2 076 768	0.17	7 002
APA CORPORATION COM USD0.625*	USD	11 329	1 875	2 058	11 146	419 070	0.03	
APOLLO GLOBAL MANA COM USD0.00001*	USD	14 210	3 323	3 444	14 089	1 156 882	0.10	
APPLE INC COM NPV*	USD	572 502	63 769	91 109	545 162	85 384 858	7.09	
APPLIED MATLS INC COM*	USD	31 029	3 461	5 464	29 026	3 676 261	0.31	
APPROVIN CORP COM USD0.00003 CL A*	USD	4 539		4 539				
APTIV PLC COM USD0.01*	USD	9 567	805	880	9 492	856 085	0.07	
ARAMARK COM USD0.01*	USD	6 511	4 478	1 822	9 167	290 993	0.02	
ARCH CAPITAL GROUP COM USD0.01*	USD	13 259	2 087	2 243	13 103	955 454	0.08	
ARCHER DANIELS MIDLAND CO COM*	USD	20 069	2 583	3 771	18 881	1 302 680	0.11	
ARES MANAGEMINT COR COM USD0.01 CLASS A*	USD		6 716	1 025	5 691	535 554	0.04	1 700
ASPEN TECHNOLOGY COM USD0.10*	USD		821		821	153 410	0.01	821
ASSURANT INC COM*	USD	2 161			2 161	283 841	0.02	
AT&T INC COM USD1*	USD	253 973	13 674	21 428	246 219	3 383 122	0.28	
ATLANTA BRAVES HOL COM USD0.001 SER C*	USD		212	212				
ATLISSIAN CORP COM USD0.1 CL A*	USD		5 887	456	5 431	1 001 158	0.08	
ATMOS ENERGY CORP COM*	USD	5 073			5 073	491 598	0.04	
AUTO DATA PROCESS COM USD0.10*	USD	14 891	1 114	1 596	14 409	3 171 170	0.26	
AUTODESK INC COM USD0.01*	USD	7 856		386	7 470	1 413 931	0.12	
AUTOZONE INC COM USD0.01*	USD	722		65	657	1 526 594	0.13	
AVALARA INC COM USD0.0001*	USD	2 666		2 666				
AVALONBAY COMMUNI COM USD0.01*	USD	5 255			5 255	825 601	0.07	
AVANTOR INC COM USD0.01*	USD	21 356	18 284	14 616	25 024	482 562	0.04	
AVERY DENNISON CORP COM*	USD	2 721			2 721	454 697	0.04	
BALL CORP COM NPV*	USD	11 195	1 289	1 253	11 231	511 446	0.04	
BATH & BODY WORKS COM USD0.5*	USD	7 754			7 754	239 756	0.02	
BAXTER INTL INC COM USD1*	USD	17 592	1 474	1 520	17 546	605 768	0.05	
BECTON DICKINSON COM USD1*	USD	10 293	614	1 095	9 812	2 320 570	0.19	
BENTLEY SYSTEMS IN COM USD0.01 CLASS B*	USD	6 000	3 812	1 946	7 866	360 942	0.03	7 866
BEST BUY CO INC COM USD0.10*	USD	7 087	930	1 035	6 982	443 714	0.04	
BILL HOLDINGS INC RG*	USD	3 594			3 594	356 955	0.03	3 594

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BIOGEN INC COM STK USD0.0005*	USD	4 991	379	262	5 108	1 200 956	0.10	
BK OF AMERICA CORP COM USD0.01*	USD	257 022	25 936	35 205	247 753	6 205 525	0.52	
BK OF NY MELLON CP COM STK USD0.01*	USD	27 564	6 712	7 690	26 586	1 037 285	0.09	
BLACKSTONE INC COM USD0.00001*	USD	25 010	4 226	4 610	24 626	2 413 635	0.20	24 626
BOEING CO COM USD5*	USD	20 053	2 609	2 799	19 863	3 482 954	0.29	
BOOKING HLDGS INC COM USD0.008*	USD	1 471		184	1 287	3 630 881	0.30	
BORG WARNER INC COM*	USD	9 197	1 475	3 270	7 402	273 359	0.02	
BRISTOL-MYRS SQUIB COM STK USD0.10*	USD	75 364	13 278	15 029	73 613	3 908 482	0.32	
BROADCOM CORP COM USD1.00*	USD	14 306	1 807	1 900	14 213	10 799 245	0.90	
BUNGE LIMITED COM USD0.01*	USD	5 296			5 296	524 448	0.04	
BURLINGTON STORES COM USD0.0001*	USD	2 621		347	2 274	281 459	0.02	
CAESARS ENT INC COM USD0.00001*	USD	8 031	3 125	3 288	7 868	333 611	0.03	
CAPITAL ONE FINL COM USD0.01*	USD	13 471	1 597	1 527	13 541	1 202 188	0.10	
CARDINAL HEALTH INC COM*	USD	9 254	1 954	2 791	8 417	668 503	0.06	
CARLYLE GROUP INC COM USD0.01*	USD	6 164	5 408	5 154	6 418	177 075	0.01	6 418
CARMAX INC COM USD0.50*	USD	5 587			5 587	361 500	0.03	
CARNIVAL CORP COM USD0.01(PAired STOCK)*	USD	31 551	12 058	7 894	35 715	448 261	0.04	35 715
CARRIER GLOBAL COR COM USD0.01*	USD	29 376	6 916	7 774	28 518	1 440 072	0.12	
CATERPILLAR INC DEL COM*	USD	19 040	1 578	2 898	17 720	4 425 400	0.37	
CBOE GLOBAL MARKET COM USD0.01*	USD	3 909			3 909	558 600	0.05	
CBRE GROUP INC CLASS 'A' USD0.01*	USD	11 972		911	11 061	747 360	0.06	
CELANESE CORP COM SERIES 'A' USD0.0001*	USD	4 046		731	3 315	380 647	0.03	3 315
CENCORA INC RG*	USD	5 380	1 692	998	6 074	1 000 002	0.08	
CENTENE CORP DEL COM*	USD	20 958	1 083	3 211	18 830	1 186 505	0.10	
CENTERPOINT ENERGY INC COM*	USD	22 471	2 556	3 170	21 857	536 860	0.04	
CERIDIAN HCM HLDG COM USD0.01*	USD	5 098			5 098	316 429	0.03	5 098
CF INDS HLDGS INC COM*	USD	7 125			7 125	558 849	0.05	
CH ROBINSON WORLDW COM USD0.1*	USD	4 740	766	1 559	3 947	310 991	0.03	
CHARTER COMMUN INC COM USD0.001 CLASS 'A'*	USD	4 272		908	3 364	1 353 496	0.11	3 364
CHESAPEAKE ENERGY COM USD0.01*	USD		3 850		3 850	303 700	0.03	3 850
CHEVRON CORP COM USD0.75*	USD	65 951	7 216	9 988	63 179	9 745 587	0.81	
CHEWY INC COM USD0.01 CL A*	USD	3 536			3 536	59 066	0.00	3 536
CHIPOTLE MEXICAN GRILL INC CL A*	USD	1 049		91	958	1 605 376	0.13	
CHUBB LIMITED ORD CHF24.15*	USD	15 081	713	1 452	14 342	2 731 334	0.23	
CHURCH & DWIGHT INC COM*	USD	8 050	925	872	8 103	679 219	0.06	
CIGNA CORP COM USD0.25*	USD	11 124	260	1 148	10 236	2 678 729	0.22	
CISCO SYSTEMS COM USD0.001*	USD	146 016	18 465	23 610	140 871	6 927 986	0.58	
CITIGROUP INC COM USD0.01*	USD	68 970	3 438	5 618	66 790	2 513 022	0.21	
CITIZENS FINL GP COM USD0.01*	USD	17 979	4 605	7 348	15 236	373 536	0.03	
CITRIX SYSTEMS INC COM USD0.001*	USD	4 505		4 505				
CLOUDFLARE INC COM USD0.001 CL A*	USD	9 387	1 481	1 662	9 206	530 901	0.04	9 206
COGNIZANT TECHNOLO COM CL'A'USD0.01*	USD	18 889	1 196	2 476	17 609	1 091 204	0.09	
COINBASE GLOBAL IN COM USD0.00001 CL A*	USD	4 735	1 279		6 014	413 061	0.03	6 014
COMCAST CORP COM CLS'A' USD0.01*	USD	158 963	9 022	24 391	143 594	5 824 493	0.48	
CONAGRA BRANDS IN COM USD5*	USD	16 467	4 102	3 957	16 612	416 692	0.03	
CONFLUENT INC COM USD0.00001 CL A*	USD		6 541		6 541	177 178	0.01	6 541
CONOCOPHILLIPS COM USD0.01*	USD	45 960	2 816	6 999	41 777	4 578 468	0.38	
CONSOLIDATED EDISON INC COM*	USD	12 722	1 561	2 532	11 751	919 432	0.08	
CONSTELLATION ENE. COM NPV*	USD	11 622	849	873	11 598	1 157 322	0.10	8 583
COOPER COS INC COM USD0.10*	USD	1 980		349	1 631	474 095	0.04	
CORNING INC COM USD0.50*	USD	28 320	2 328	2 410	28 238	787 105	0.07	
CORTEVA INC COM USD0.01*	USD	25 895	2 606	4 165	24 336	1 138 953	0.09	
COSTCO WHSL CORP NEW COM*	USD	15 692	1 528	1 932	15 288	7 901 227	0.66	
CROWDSTRIKE HOLDIN COM USD0.0005 CL A*	USD	7 302	1 223	711	7 814	1 196 474	0.10	
CROWN CASTLE INTL COM USD0.01*	USD	15 253	2 323	2 904	14 672	1 235 222	0.10	
CROWN HOLDINGS INC COM USD5*	USD	4 514			4 514	365 370	0.03	4 514
CUMMINS INC COM*	USD	5 137		313	4 824	1 008 193	0.08	4 824
CVS HEALTH CORP COM STK USD0.01*	USD	46 465	8 869	10 496	44 838	2 863 863	0.24	
D R HORTON INC COM*	USD	12 252	707	2 026	10 933	1 074 862	0.09	
DANAHER CORP COM USD0.01*	USD	24 463	3 028	3 288	24 203	5 493 158	0.46	
DARDEN RESTAURANTS INC COM*	USD	4 401			4 401	576 609	0.05	
DATADOG INC COM USD0.00001 CL A*	USD	8 645			8 645	720 380	0.06	
DAVITA INC COM USD0.001*	USD	1 666	1 067	1 189	1 544	133 519	0.01	
DELL TECHNOLOGIES COM USD0.01 CL C*	USD	10 266		1 737	8 529	537 580	0.04	
DELTA AIRLINES INC COM USD0.0001*	USD	6 603			6 603	223 496	0.02	
DENTSPLY SIRONA IN COM NPV*	USD	6 960			6 960	217 497	0.02	
DIAMONDBACK ENERGY COM USD0.01*	USD	6 167		485	5 682	805 050	0.07	5 682
DISCOVER FINL SVCS COM STK USD0.01*	USD	10 254		1 442	8 812	698 343	0.06	
DISH NETWORK CORPO CLASS'A'COM USD0.01*	USD	10 171		10 171				
DOCUSIGN INC COM USD0.0001*	USD	7 139			7 139	274 292	0.02	
DOLLAR GENERAL CP COM USD0.875*	USD	8 143	304	1 028	7 419	718 054	0.06	

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DOLLAR TREE INC*	USD	7 901	1 105	1 763	7 243	705 327	0.06	
DOMINOS PIZZA INC COM USD0.01*	USD	1 274			1 274	441 463	0.04	
DOORDASH INC COM USD0.00001 CLASS A*	USD	6 896	2 432	981	8 347	607 125	0.05	
DOVER CORP COM*	USD	4 772	664	591	4 845	618 337	0.05	4 845
DOW INC COM USD0.01*	USD	26 534	4 192	7 186	23 540	1 110 313	0.09	
DRAFTKINGS INC NEW COM USD0.0001 CL A*	USD		14 918		14 918	401 767	0.03	
DTE ENERGY CO COM*	USD	6 791			6 791	616 768	0.05	
DUPONT DE NEMOURS COM USD0.01*	USD	18 320	1 079	3 909	15 490	1 056 959	0.09	15 490
DYNATRACE INC COM USD0.001*	USD	7 163	1 755		8 918	381 232	0.03	
EASTMAN CHEM CO COM*	USD	4 424			4 424	310 492	0.03	
EATON CORP PLC COM USD0.01*	USD	14 061	1 313	1 643	13 731	2 679 035	0.22	13 731
EBAY INC COM USD0.001*	USD	19 915	3 173	5 176	17 912	722 454	0.06	
EDISON INTL COM*	USD	13 070	1 186	1 112	13 144	761 007	0.06	
ELANCO ANIMAL HEAL COM NPV*	USD	12 716		12 716				
ELECTRONIC ARTS INC COM*	USD	9 547	2 051	2 672	8 926	983 127	0.08	
ELEVANCE HEALTH INC USD0.01*	USD	8 616	588	1 028	8 176	3 256 682	0.27	
ELI LILLY AND CO COM NPV*	USD	28 557	3 326	3 944	27 939	13 728 289	1.14	
EMERSON ELEC CO COM*	USD	21 445	3 525	5 059	19 911	1 758 982	0.15	
ENTERGY CORP NEW COM*	USD	7 688		655	7 033	595 125	0.05	
EQUINIX INC COM USD0.001 NEW*	USD	3 278		101	3 177	2 110 744	0.18	
EQUITABLE HOLDINGS COM USD0.01*	USD	13 746	8 588	11 433	10 901	283 112	0.02	
ESSENTIAL UTILS IN COM USD0.50*	USD	8 870			8 870	278 563	0.02	
ESTEE LAUDER COS CLASS'A' COM USD0.01*	USD	8 424	798	1 028	8 194	1 083 528	0.09	
EVEREST GROUP LTD COM USD0.01*	USD	1 601		211	1 390	472 605	0.04	
EVERGY INC COM NPV*	USD	8 592	1 271	1 136	8 727	404 761	0.03	
EVERSOURCE ENERGY COM USD5*	USD	11 713	1 321	849	12 185	648 189	0.05	
EXELON CORP COM NPV*	USD	35 236	1 857	2 615	34 478	1 191 915	0.10	
EXPEDIA GROUP INC COM USD0.001*	USD	5 533	1 405	2 292	4 646	438 064	0.04	
EXTRA SPACE STORAG COM USD0.01*	USD	4 890	2 602	492	7 000	778 550	0.06	7 000
EXXON MOBIL CORP COM NPV*	USD	149 149	15 928	25 032	140 045	15 063 546	1.25	
F&G ANNUITIES & LI COM USD0.001 WI*	USD		609	609				
FEDEX CORP COM USD0.10*	USD	8 845	788	1 524	8 109	1 965 207	0.16	
FIDELITY NATL INF COM STK USD0.01*	USD	21 146	2 824	3 821	20 149	1 018 754	0.08	
FIFTH THIRD BANCORP COM*	USD	23 025	4 111	3 749	23 387	541 921	0.04	
FIRSTENERGY CORP COM USD0.10*	USD	19 243	1 792	1 693	19 342	604 783	0.05	
FISERV INC COM USD0.01*	USD	21 904	2 218	2 684	21 438	2 215 313	0.18	
FLEETCOR TECHNOLOG COM STK USD0.001*	USD	2 867		385	2 482	579 758	0.05	
FORD MOTOR CO COM STK USD0.01*	USD	138 298	13 266	17 295	134 269	1 525 540	0.13	134 269
FORTREA HOLDINGS I COM USD0.001 WI*	USD		3 075	3 075				
FORTUNE BRANDS INNOVATIONS INC RG*	USD	4 174			4 174	237 350	0.02	
FOX CORP COM USD0.01 CL A*	USD	9 836	2 503	2 361	9 978	284 790	0.02	7 633
FOX CORP COM USD0.01 CL B*	USD	3 929	5 138	5 545	3 522	93 049	0.01	
FREEMPORT-MCMORAN COM STK USD0.10*	USD	50 392	10 608	10 245	50 755	1 731 400	0.14	
GARMIN LTD COM CHF10.00*	USD	4 957	811	764	5 004	481 570	0.04	
GE HEALTHCARE TECH COM USD0.01 WI*	USD		15 890	1 055	14 835	923 375	0.08	
GEN ELEC CO COM USD0.01(POST REV SPLIT)*	USD	38 900	6 280	7 137	38 043	3 847 332	0.32	
GENERAL MILS INC COM*	USD	21 087	2 129	3 200	20 016	1 171 698	0.10	
GENERAL MOTORS CO COM USD0.01*	USD	47 947	7 793	6 502	49 238	1 485 065	0.12	
GENUINE PARTS CO COM STK USD1*	USD	4 840	418	414	4 844	639 790	0.05	4 844
GILEAD SCIENCES COM USD0.001*	USD	43 700	8 391	8 956	43 135	2 957 125	0.25	
GLOBAL PAYMENTS COM NPV*	USD	9 540	784	1 504	8 820	931 028	0.08	8 820
GLOBE LIFE INC COM USD1.00*	USD	3 134			3 134	311 727	0.03	
GODADDY INC COM CL A USD0.001*	USD	6 150		963	5 187	353 413	0.03	5 187
GOLDMAN SACHS GRP COM USD0.01*	USD	12 053	1 012	1 389	11 676	3 456 117	0.29	
GRAINGER W W INC COM*	USD	1 743		130	1 613	1 020 860	0.08	
HALLIBURTON COM STK USD2.50*	USD	31 161	2 225	1 898	31 488	1 166 612	0.10	
HARTFORD FINL SVCS COM USD0.01*	USD	11 426	2 120	3 220	10 326	669 832	0.06	10 084
HASBRO INC COM*	USD	4 087			4 087	247 283	0.02	
HCA HEALTHCARE INC COM USD0.01*	USD	8 403	292	1 631	7 064	1 589 559	0.13	
HEALTHCARE REALTY COM USD0.01 CL A*	USD	12 593			12 593	175 912	0.01	6 958
HEALTHPEAK PPTY S I COM USD1*	USD	17 631	3 958	3 269	18 320	307 698	0.03	
HERSHEY COMPANY COM USD1.00*	USD	5 100	324	315	5 109	935 117	0.08	
HESS CORPORATION COM USD1*	USD	9 957	1 114	1 740	9 331	1 306 008	0.11	
HEWLETT PACKARD EN COM USD0.01*	USD	44 958			44 958	714 386	0.06	
HF SINCLAIR CORPOR COM USD0.01*	USD		6 349	1 417	4 932	256 856	0.02	
HILTON WORLDWIDE H COM USD0.01*	USD	9 772	566	1 453	8 885	1 220 663	0.10	
HOLOGIC INC COM USD0.01*	USD	8 109	1 208	946	8 371	531 451	0.04	
HOME DEPOT INC COM USD0.05*	USD	36 390	4 463	6 170	34 683	9 586 935	0.80	
HORMEL FOODS CORP COM USD0.0586*	USD	11 042	5 723	7 648	9 117	317 179	0.03	
HOST HOTELS & RESO COM STK USD0.01*	USD	26 483			26 483	389 322	0.03	26 483
HOWMET AEROSPACE I COM USD1.00*	USD	12 212	3 722	3 493	12 441	526 372	0.04	



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HP INC COM USD0.01*	USD	35 877	2 724	8 107	30 494	716 925	0.06	
HUMANA INC COM USD0.166*	USD	4 489	302	460	4 331	1 927 592	0.16	
HUNTINGTON BANCSHARES INC COM*	USD	51 969	5 579	6 331	51 217	487 274	0.04	
HUNTINGTON INGALLS COM USD0.01*	USD	1 486			1 486	278 105	0.02	
HYATT HOTELS CORP COM USD0.01 CLASS 'A'	USD		1 134		1 134	110 046	0.01	1 134
IAC/INTERACTIVECOR COM USD0.0001*	USD	3 278		3 278				
INGERSOLL RAND INC COM USD1.00*	USD	13 780	3 961	4 346	13 395	780 809	0.06	
INTEL CORP COM USD0.001*	USD	145 389	18 886	18 677	145 598	4 735 013	0.39	
INTL BUSINESS MCHN COM USD0.20*	USD	31 981	3 413	4 226	31 168	4 000 302	0.33	
INTL PAPER CO COM USD1.00*	USD	12 284	4 737	4 496	12 525	406 411	0.03	
INTUIT INC COM USD0.01*	USD	9 395	1 659	1 451	9 603	4 488 518	0.37	
INVESCO LTD COM STK USD0.20*	USD	9 639	4 191	3 923	9 907	131 594	0.01	9 907
IQVIA HOLDINGS INC COM USD0.01*	USD	6 609	1 092	1 089	6 612	1 190 073	0.10	
IRON MTN INC NEW COM NPV*	USD	9 663	2 837	2 908	9 592	521 660	0.04	9 592
JACOBS SOLUTIONS COM USD1.00*	USD	4 713			4 713	588 513	0.05	
JAZZ PHARMA PLC COM USD0.0001*	USD	2 228			2 228	263 821	0.02	
JOHNSON CTLs INTL COM USD0.01*	USD	24 615	5 210	5 551	24 274	1 181 574	0.10	22 830
KELLANOVA COM USD0.25*	USD	8 659	3 707	2 400	9 966	542 547	0.05	
KENVUE INC COM USD0.01*	USD		54 338	0	54 338	998 145	0.08	
KEURIG DR PEPPER COM USD0.01*	USD	28 017	12 267	8 817	31 467	908 774	0.08	
KEYCORP NEW COM*	USD	33 796	4 170	4 059	33 907	333 755	0.03	
KEYSIGHT TECHNOLOG COM USD0.01 'WD'	USD	6 555	474	883	6 146	743 895	0.06	
KIMBERLY-CLARK CP COM USD1.25*	USD	11 680	1 466	1 699	11 447	1 265 507	0.11	
KIMCO REALTY COM USD0.01*	USD	20 435	3 567	3 365	20 637	332 077	0.03	
KINDER MORGAN INC USD0.01*	USD	72 693			72 693	1 102 563	0.09	
KKR & CO INC COM NPV CLASS A*	USD	19 844	4 399	3 119	21 124	1 190 373	0.10	
KLA CORPORATION COM USD0.001*	USD	5 371		598	4 773	2 002 666	0.17	
KNIGHT SWIFT TRANS CL A COM STK USD0.01*	USD	5 838	1 281	1 275	5 844	268 106	0.02	
KROGER CO COM USD1*	USD	24 221	1 635	1 978	23 878	977 501	0.08	
L3HARRIS TECHNOLOG COM USD1.00*	USD		7 960	1 688	6 272	999 035	0.08	
LAB CORP AMER HLDG COM USD0.1*	USD	3 372		297	3 075	565 556	0.05	
LAM RESEARCH CORP COM USD0.001*	USD	4 925	180	465	4 640	2 660 433	0.22	400
LAS VEGAS SANDS CORP COM*	USD	11 337	2 847	2 779	11 405	478 262	0.04	
LEAR CORP COM USD0.01*	USD	2 252			2 252	276 469	0.02	
LENNAR CORP COM CL 'A' USD0.10*	USD	9 091	1 502	2 205	8 388	861 179	0.07	
LIBERTY MEDIA CORP COM USD0.01 LIVE SER C*	USD		1 886	1 886				
LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C*	USD		7 306		7 306	416 384	0.03	
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM*	USD		6 292		6 292	146 546	0.01	
LINCOLN NATL CORP COM NPV*	USD	4 726	2 467	7 193				
LINDE PLC COM EURO.001*	EUR		303		303	103 917	0.01	
LINDE PLC COM EURO.001*	USD		17 377	631	16 746	5 704 119	0.47	
LKQ CORP COM*	USD	9 433	1 282	1 283	9 432	427 192	0.04	
LOWE'S COS INC COM USD0.50*	USD	22 555	1 994	4 408	20 141	3 829 449	0.32	20 141
LUCID GROUP INC COM USD0.0001 CL A*	USD	16 302	12 268		28 570	146 099	0.01	28 570
LULULEMON ATHLETIC COM STK USD0.01*	USD	4 074	223	221	4 076	1 437 834	0.12	
LUMEN TECHNOLOGIES COM USD1.00*	USD	32 921		32 921				
LYFT INC COM USD0.00001 CLASS A*	USD	9 345		9 345				
MARATHON OIL CORP COM USD1*	USD	24 002	8 745	10 255	22 492	550 399	0.05	
MARATHON PETROLEUM COM USD0.01*	USD	19 237	1 790	6 481	14 546	2 013 833	0.17	
MARRIOTT INTL INC COM USD0.01 CLASS 'A'	USD	9 660	577	1 216	9 021	1 622 094	0.13	5 501
MARVELL TECHNOLOGY COM USD0.002*	USD	28 883	6 514	5 366	30 031	1 487 079	0.12	
MASCO CORP COM*	USD	7 999	2 899	2 852	8 046	393 418	0.03	
MASTERBRAND INC COM USD0.01 WI*	USD		4 174	4 174				
MASTERCARD INC COM USD0.0001 CLASS 'A'	USD	30 798	2 978	4 516	29 260	10 597 342	0.88	
MATCH GRP INC NEW COM NPV*	USD	9 805			9 805	351 385	0.03	
MCCORMICK & CO INC COM NVTG NPV*	USD	8 927			8 927	617 708	0.05	8 927
MCDONALD'S CORP COM USD0.01*	USD	26 173	2 611	3 655	25 129	6 055 961	0.50	
MCKESSON CORP COM USD0.01*	USD	5 224	195	588	4 831	1 921 776	0.16	
MERCK & CO INC COM USD0.50*	USD	89 057	12 552	13 818	87 791	8 268 039	0.69	
META PLATFORMS INC*	USD	80 906	8 270	12 420	76 756	21 079 662	1.75	
METLIFE INC COM USD0.01*	USD	24 400	4 869	7 617	21 652	1 246 074	0.10	
MGM RESORTS INTL COM STK USD0.01*	USD	11 139		1 765	9 374	315 229	0.03	9 374
MICROCHIP TECHNOLGY COM USD0.001*	USD	19 698	3 932	5 319	18 311	1 307 408	0.11	
MICRON TECHNOLOGY COM USD0.10*	USD	39 419	4 213	5 563	38 069	2 369 180	0.20	
MICROSOFT CORP COM USD0.0000125*	USD	251 218	31 115	37 485	244 848	70 723 880	5.87	
MID-AMER APARTMENT COM STK USD0.01*	USD	4 229			4 229	497 707	0.04	
MODERNA INC COM USD0.0001*	USD	11 966	420	1 008	11 378	1 075 104	0.09	
MOHAWK INDS COM USD0.01*	USD	1 777			1 777	139 493	0.01	
MOLSON COORS BEVER COM USD0.01 CLASS B*	USD	6 627			6 627	385 507	0.03	
MONDELEZ INTL INC COM USD0.01*	USD	49 024	2 714	4 878	46 860	2 975 006	0.25	
MORGAN STANLEY COM STK USD0.01*	USD	46 509	5 071	8 556	43 024	3 214 397	0.27	

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MOSAIC CO COM USD0.01*	USD	12 789	3 367	3 815	12 341	401 908	0.03	
MOTOROLA SOLUTIONS COM USD0.01*	USD	5 980	284	291	5 973	1 487 547	0.12	
MSCI INC COM STK US\$0.01*	USD	2 983		142	2 841	1 333 468	0.11	
NETAPP INC COM USD0.001*	USD	7 722	1 048	1 054	7 716	535 606	0.04	
NETFLIX INC COM USD0.001*	USD	15 702	1 658	2 025	15 335	5 297 146	0.44	
NEWELL BRANDS INC COM USD1*	USD	12 598		12 598				
NEWMONT CORPORATIO COM USD1.60*	USD	28 885		1 442	27 443	927 624	0.08	27 443
NIKE INC CLASS'B'COM NPV*	USD	44 570	5 621	7 713	42 478	3 715 686	0.31	
NISOURCE INC COM NPV*	USD	12 414	4 929	3 644	13 699	309 286	0.03	
NORFOLK STHN CORP COM USD1*	USD	8 369	304	594	8 079	1 455 444	0.12	6 797
NORTHERN TRUST CP COM USD1.666*	USD	6 990			6 990	444 287	0.04	
NORTONLIFELOCK INC COM USD0.01*	USD	20 124	3 404	3 306	20 222	327 064	0.03	2 125
NRG ENERGY INC COM USD0.01*	USD	7 939			7 939	279 755	0.02	
NUCOR CORP COM*	USD	9 415	818	1 561	8 672	1 240 347	0.10	
NVIDIA CORP COM USD0.001*	USD	88 175	11 625	14 256	85 544	34 040 426	2.83	
NVR INC COM STK USD0.01*	USD	120			120	654 627	0.05	
OCCIDENTAL PETRLM COM USD0.20*	USD	32 853	6 446	15 756	23 543	1 397 329	0.12	
OLD DOMINION FGHT LINES INC COM*	USD	3 469	496	500	3 465	1 296 885	0.11	
OMNICOM GROUP INC COM USD0.15*	USD	6 934	925	866	6 993	476 463	0.04	
ON SEMICONDUCTOR COM USD0.01*	USD	15 249	2 847	2 828	15 268	1 298 248	0.11	
ONEOK INC*	USD	15 895	8 050	3 783	20 162	1 169 915	0.10	
ORACLE CORP COM USD0.01*	USD	56 811	7 990	8 259	56 542	5 478 672	0.45	
OREILLY AUTO NEW COM USD0.01*	USD	2 293		172	2 121	1 763 453	0.15	
OTIS WORLDWIDE COR COM USD0.01*	USD	14 312	2 446	3 213	13 545	995 118	0.08	13 545
OVINTIV INC COM USD0.01*	USD		10 764	1 813	8 951	389 521	0.03	8 951
OWENS CORNING COM STK USD0.01*	USD	3 695		663	3 032	378 357	0.03	
PACCAR INC COM STK USD1*	USD	12 132	19 732	13 582	18 282	1 421 906	0.12	
PACKAGING CORP AMER COM*	USD	3 577		610	2 967	416 767	0.03	
PALANTIR TECH INC COM USD0.001 CLASS A*	USD	58 833	16 673	9 588	65 918	964 829	0.08	
PALO ALTO NETWORKS COM USD0.0001*	USD	10 338	2 056	1 827	10 567	2 266 259	0.19	10 567
PARAMOUNT GLOBAL COM USD0.001 CL B*	USD	21 782		4 824	16 958	200 120	0.02	16 958
PARKER-HANNIFIN COM STK USD0.50*	USD	4 678		287	4 391	1 564 658	0.13	
PAYCHEX INC COM*	USD	11 559	1 958	2 221	11 296	1 191 772	0.10	
PAYPAL HOLDINGS IN COM USD0.0001*	USD	39 149	3 939	6 730	36 358	1 944 397	0.16	
PENTAIR PLC COM USD0.01*	USD	4 974			4 974	294 626	0.02	
PFIZER INC COM USD0.05*	USD	198 416	21 283	25 002	194 697	5 907 869	0.49	
PG&E CORP COM*	USD	53 744	15 501	6 072	63 173	932 163	0.08	
PHILLIPS 66 COM USD0.01*	USD	17 408		1 542	15 866	1 743 883	0.14	
PHINIA INC COM USD0.01 WI*	USD		1 480	1 480				
PINTEREST INC COM USD0.00001 CL A*	USD	20 905			20 905	516 919	0.04	
PNC FINANCIAL SVCS COM USD5*	USD	14 981	1 132	2 145	13 968	1 568 746	0.13	
PPL CORP COM USD0.01*	USD	26 771		2 434	24 337	524 528	0.04	
PRINCIPAL FINL GP COM USD0.01*	USD	8 749	1 937	1 900	8 786	579 258	0.05	
PROCTER & GAMBLE COM NPV*	USD	84 833	9 470	12 597	81 706	10 902 254	0.91	
PROLOGIS INC COM USD0.01*	USD	25 503	10 866	4 150	32 219	3 307 271	0.27	
PRUDENTIAL FINL COM USD0.01*	USD	13 454		703	12 751	1 106 855	0.09	
PUBLIC SVC ENTERPRISE GROUP COM*	USD	18 226	5 169	5 542	17 853	929 450	0.08	
QUALCOMM INC COM USD0.0001*	USD	39 558	4 589	5 899	38 248	3 885 908	0.32	
QUEST DIAGNOSTICS INC COM*	USD	4 012	482	489	4 005	446 468	0.04	
RAYMOND JAMES FINANCIAL INC COM*	USD	6 706	683	674	6 715	616 930	0.05	6 715
REGENCY CENTERS COM USD0.01*	USD	5 439			5 439	295 750	0.02	5 439
REGENERON PHARMACE COM USD0.001*	USD	3 838	203	337	3 704	2 788 533	0.23	
REGIONS FINANCIAL CORP NEW COM*	USD	30 881	3 517	3 271	31 127	489 770	0.04	2 955
REPUBLIC SERVICES COM USD0.01*	USD	7 797	577	728	7 646	996 795	0.08	
RIVIAN AUTOMOTIVE COM USD0.001 CL A*	USD	10 545	17 754	5 278	23 021	511 327	0.04	23 021
ROBERT HALF INTL COM USD0.001*	USD	4 296	927	1 942	3 281	219 947	0.02	
ROBINHOOD MARKETS COM USD0.0001 CL A*	USD		13 060		13 060	117 203	0.01	11 315
ROBLOX CORPORATION COM USD0.0001 CL A*	USD	11 535	7 552	4 297	14 790	391 826	0.03	14 790
ROCKWELL AUTOMATIO COM USD1*	USD	4 098			4 098	1 071 684	0.09	1 944
ROSS STORES INC COM USD0.01*	USD	12 373	1 284	2 031	11 626	1 201 276	0.10	
ROYAL CARIBBEAN GR COM USD0.01*	USD	6 943	2 769	2 122	7 590	639 759	0.05	7 590
ROYALTY PHARMA PLC COM USD0.0001 CLASS A*	USD	11 666	7 524	4 609	14 581	362 012	0.03	
RTX CORPORATION COM USD1.00*	USD	51 982	7 968	10 224	49 726	3 273 868	0.27	
SALESFORCE.COM INC COM USD0.001*	USD	35 239	4 052	5 328	33 963	6 300 243	0.52	
SBA COMMUNICATIONS COM USD0.01 CL A*	USD	3 777			3 777	691 627	0.06	3 777
SCHEIN HENRY INC COM*	USD	4 365	937	898	4 404	299 137	0.02	
SCHLUMBERGER COM USD0.01*	USD	49 854	6 272	7 263	48 863	2 606 003	0.22	
SCHWAB(Charles)CP COM USD0.01*	USD	51 629	10 137	9 109	52 657	2 644 567	0.22	
SEAGATE TECHNOLOGY COM USD0.00001*	USD	7 725	1 153	2 537	6 341	382 559	0.03	6 341
SEAGEN INC COM USD0.001*	USD	4 809			4 809	933 306	0.08	
SEALED AIR CORP NEW COM*	USD	5 393	1 397	1 329	5 461	164 159	0.01	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SEI INVESTMENT COM USD0.01*	USD	3 697			3 697	203 699	0.02	
SENSATA TECHNO PLC COM EURO.01*	USD	4 503	5 512	3 553	6 462	223 571	0.02	
SERVICENOW INC COM USD0.001*	USD	7 093	587	669	7 011	3 584 981	0.30	
SIGNATURE BK COM USD0.01*	USD	2 385		2 385				
SIMON PROP GROUP COM USD0.0001*	USD	11 631	1 915	2 565	10 981	1 085 207	0.09	
SIRIUS XM HLDGS IN COM USD0.001*	USD	30 058			30 058	124 287	0.01	30 058
SKYWORKS SOLUTIONS INC COM*	USD	5 893	669	1 449	5 113	461 142	0.04	
SMUCKER(JM)CO COM NPV*	USD	4 062		450	3 612	406 126	0.03	3 612
SNAP-ON INC COM USD1*	USD	2 090			2 090	487 657	0.04	
SNOWFLAKE INC COM USD0.0001 CLASS A*	USD	7 881	1 984	958	8 907	1 244 789	0.10	
SOUTHWEST AIRLINES COM USD1*	USD	4 313			4 313	106 806	0.01	4 313
SQUARE INC COM USD0.0000001 CL A*	USD	17 753	3 930	3 320	18 363	743 500	0.06	
STANLEY BLACK & DE COM USD2.50*	USD	5 611			5 611	429 011	0.04	
STARBUCKS CORP COM USD0.001*	USD	40 598	6 652	7 950	39 300	3 281 306	0.27	
STATE STREET CORP COM STK USD1*	USD	12 423	1 951	2 986	11 388	697 572	0.06	
STEEL DYNAMICS INC COM*	USD	6 887		1 462	5 425	532 110	0.04	5 425
STERIS PLC ORD USD0.001*	USD	3 766		385	3 381	678 653	0.06	3 381
SYNCHRONY FINANCIA COM USD0.001*	USD	17 634	2 048	4 837	14 845	415 147	0.03	
SYSCO CORP COM USD1*	USD	18 157	1 998	3 036	17 119	1 034 373	0.09	
T ROWE PRICE GROUP COM USD0.20*	USD	7 905	635	655	7 885	756 448	0.06	7 885
T-MOBILE US INC COM USD0.0001*	USD	22 149	3 162	6 795	18 516	2 372 228	0.20	
TARGET CORP COM STK USD0.0833*	USD	16 231	1 587	1 893	15 925	1 610 805	0.13	
TELEFLEX INC COM*	USD	1 678			1 678	301 496	0.03	911
TESLA INC COM USD0.001*	USD	93 412	20 015	14 491	98 936	22 646 575	1.88	
TEXAS INSTRUMENTS COM USD1*	USD	32 441	4 843	5 680	31 604	4 597 192	0.38	
TEXAS PACIFIC LD COM USD0.01*	USD	183			183	305 279	0.03	
TEXTRON INC COM STK USD0.125*	USD		8 130	1 144	6 986	499 377	0.04	
THERMO FISHER SCIE COM USD1*	USD	13 912	1 275	1 847	13 340	6 177 011	0.51	
TJX COS INC COM USD1*	USD	41 607	4 698	5 753	40 552	3 297 179	0.27	
TOAST INC COM USD0.000001 CLASS A*	USD		11 942		11 942	204 617	0.02	11 942
TORO CO COM*	USD		3 742		3 742	284 466	0.02	
TRACTOR SUPPLY CO COM USD0.008*	USD	3 904	333	320	3 917	727 583	0.06	3 917
TRADEWEB MARKETS I COM USD0.00001 CL A*	USD	4 079			4 079	299 264	0.02	
TRANE TECHNOLOGIES COM USD1*	USD	8 291		408	7 883	1 463 259	0.12	7 883
TRANSDIGM GROUP INC COM*	USD	1 937	237	203	1 971	1 520 223	0.13	
TRAVELERS CO INC COM NPV*	USD	8 735	408	1 282	7 861	1 174 402	0.10	
TRUIST FINL CORP COM USD5*	USD	45 991	4 767	5 180	45 578	1 192 887	0.10	
TWITTER INC COM USD0.000005*	USD	22 871		22 871				
TYSON FOODS INC CL A*	USD	10 623	1 492	1 497	10 618	490 427	0.04	
U HAUL HOLDING COM COM USD0.25 SER N*	USD		3 465		3 465	166 065	0.01	3 465
UBER TECHNOLOGIES COM USD0.00001*	USD	52 155	23 534	12 404	63 285	2 662 505	0.22	
UGI CORP NEW COM*	USD	7 565		7 565				
UIPATH INC COM USD0.00001 CL A*	USD		13 458		13 458	210 648	0.02	13 458
ULTA BEAUTY INC COM STK USD0.01*	USD	1 780	161	152	1 789	653 731	0.05	
UNION PACIFIC CORP COM USD2.50*	USD	22 270	1 371	2 739	20 902	3 893 640	0.32	
UNITED RENTALS INC COM*	USD	2 696		200	2 496	1 015 105	0.08	2 496
UNITEDHEALTH GRP COM USD0.01*	USD	33 087	4 345	5 335	32 097	14 804 196	1.23	
UNITY SOFTWARE INC COM USD0.000005*	USD	7 288	4 280	4 250	7 318	210 141	0.02	7 318
UNIVERSAL HEALTH S CLASS'B'COM USD0.01*	USD	2 465			2 465	283 519	0.02	
US BANCORP COM USD0.01*	USD	49 672	10 965	6 878	53 759	1 625 849	0.13	53 651
UTD THERAPEUTIC COM USD0.01*	USD		1 455		1 455	300 641	0.02	
VAIL RESORTS INC COM*	USD	1 645			1 645	333 910	0.03	1 645
VALERO ENERGY CORP NEW COM*	USD	14 872	537	2 683	12 726	1 649 752	0.14	
VERIZON COMMUN COM USD0.10*	USD	147 226	17 990	20 779	144 437	4 282 365	0.36	
VF CORP COM NPV*	USD	12 288	2 458	2 409	12 337	199 422	0.02	12 337
VIATRIS INC COM USD0.01*	USD	47 842		6 281	41 561	374 877	0.03	
VISA INC COM STK USD0.0001*	USD	58 107	7 499	9 354	56 252	11 836 160	0.98	56 252
VISTRA CORP COM USD0.01*	USD	15 268		3 210	12 058	365 997	0.03	
WALGREENS BOOTS AL COM USD0.01*	USD	26 714	7 257	6 784	27 187	553 124	0.05	
WALMART INC COM USD0.10*	USD	53 536	7 347	9 726	51 157	7 484 472	0.62	
WALT DISNEY CO DISNEY COM USD0.01*	USD	64 482	8 007	9 500	62 989	4 670 290	0.39	
WARNER BROS DISCOV COM USD0.01 SER A WI*	USD	79 936	7 210	7 493	79 653	791 331	0.07	79 653
WASTE MGMT INC DEL COM*	USD	14 559	2 469	3 099	13 929	1 942 428	0.16	
WELLS FARGO & CO COM USD1 2/3*	USD	133 908	19 371	25 078	128 201	4 791 990	0.40	
WELLTOWER INC COM USD1*	USD	15 952	2 441	1 068	17 325	1 298 343	0.11	596
WESTERN DIGITAL CORP COM*	USD	10 368	7 900	6 272	11 996	500 741	0.04	
WESTLAKE CHEM CORP COM USD0.01*	USD	891			891	101 617	0.01	891
WESTROCK CO COM USD0.01*	USD	8 465			8 465	277 227	0.02	
WEYERHAEUSER CO COM USD1.25*	USD	26 165	7 376	7 373	26 168	733 954	0.06	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
WHIRLPOOL CORP COM*	USD	2 256			2 256	275 929	0.02	2 256
WILLIAMS COS INC COM USD1*	USD	41 643	5 641	4 652	42 632	1 313 902	0.11	
WOLFSPEED INC COM USD0.00125*	USD		4 159		4 159	144 957	0.01	4 159
WORKDAY INC COM USD0.001 CL A*	USD	6 717	1 213	845	7 085	1 392 520	0.12	
WYNN RESORTS LTD COM*	USD	3 945		769	3 176	268 488	0.02	
XYLEM INC COM USD0.01 WI*	USD	6 031	3 888	2 115	7 804	649 872	0.05	
YUM BRANDS INC COM*	USD	10 112	581	1 123	9 570	1 093 804	0.09	
ZIMMER BIOMET HOLDINGS INC COM USD0.01*	USD	7 497	1 901	1 945	7 453	765 116	0.06	
ZOOM VIDEO COMMUNI COM USD0.001 CL A*	USD	7 989			7 989	511 145	0.04	
ZOOMINFO TECHNOLOG COM USD0.01 CLASS A*	USD	9 993			9 993	149 922	0.01	9 993
<b>TOTAL United States</b>						<b>929 503 592</b>	<b>77.17</b>	
<b>Total Registered shares</b>						<b>937 607 295</b>	<b>77.84</b>	

### Investment certificates, closed end

#### United States

DUKE REALTY CORP REIT*	USD	14 402		14 402				
EQUITY RESIDENTIAL SBI USD0.01*	USD	12 674	2 455	2 944	12 185	654 431	0.05	
VENTAS INC REIT*	USD	14 717	1 562	1 512	14 767	569 128	0.06	
<b>TOTAL United States</b>						<b>1 223 559</b>	<b>0.11</b>	
<b>Total Investment certificates, closed end</b>						<b>1 223 559</b>	<b>0.11</b>	

### Rights

#### United States

JOHNSON & JOHNSON 22-PRP*	USD		1 838	1 838				
<b>TOTAL United States</b>							<b>0.00</b>	
<b>Total Rights</b>							<b>0.00</b>	
<b>Total Securities traded on an exchange</b>						<b>1 200 906 964</b>	<b>99.71</b>	

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

#### Bearer shares

#### United States

AMC ENTMT HLDGS IN COM USD0.01 'A'**	USD	19 665		19 665				
LIBERTY MEDIA CORP COM USD0.01 SER A SIRIUSXM**	USD	3 485		3 485				
LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM**	USD	6 292		6 292				
LIBERTY MEDIA CORP COM USD0.01 SER C FORMULA**	USD	7 306		7 306				
<b>TOTAL United States</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	

#### Registered shares

#### United Kingdom

LINDE PLC COM EURO.001**	EUR	97	1 028	1 125				
LINDE PLC COM EURO.001**	USD	17 596		17 596				
<b>TOTAL United Kingdom</b>							<b>0.00</b>	

#### United States

FIRST REPUBLIC BAN COM USD0.01**	USD	6 306		6 306				
<b>TOTAL United States</b>							<b>0.00</b>	
<b>Total Registered shares</b>							<b>0.00</b>	

#### Depository receipts

#### United States

AMC ENTMT HLDGS IN PFD EQT UNIT DEP REP 1/100**	USD	19 665		19 665				
<b>TOTAL United States</b>							<b>0.00</b>	
<b>Total Depository receipts</b>							<b>0.00</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Rights</b>							
<b>United States</b>							
ABIOMED INC RIGHTS 22-PRP**	USD	1 838		1 838	1 715	0.00	
<b>TOTAL United States</b>					<b>1 715</b>	<b>0.00</b>	
<b>Total Rights</b>					<b>1 715</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>1 715</b>	<b>0.00</b>	
<b>Total securities and similar instruments</b>					<b>1 200 908 679</b>	<b>99.71</b>	
(thereof in lending)					97 936 776	8.13	
Bank deposits at sight					2 916 505	0.24	
Derivative financial instruments					-68 061	-0.01	
Other assets					751 097	0.06	
<b>Total fund assets</b>					<b>1 204 508 220</b>	<b>100.00</b>	
Short-term bank liabilities					-1 012 495		
Other liabilities					-6 549		
<b>Net fund assets</b>					<b>1 203 489 176</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 200 838 903	99.70
Investments valuation based on market-observed parameters	1 715	0.00
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 200 840 618</b>	<b>99.70</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
<b>Futures on indices/commodities/currencies</b>					
S&P500 EMINI FUTURE 15.12.23*	8	USD	1 582 787	-68 061	-0.01
			1 582 787	-68 061	-0.01

Liquidity linked to open derivative financial instruments: CHF 1 582 787

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

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

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on indices/commodities/currencies</b>			
S&P500 EMINI FUTURE 16.06.23	USD	65	65
S&P500 EMINI FUTURE 16.12.22	USD	29	84
S&P500 EMINI FUTURE 17.03.23	USD	74	74
S&P500 EMINI FUTURE 15.09.23	USD	26	26
S&P500 EMINI FUTURE 15.12.23	USD	8	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
CHF	500 000	USD	552 636	11.04.2023
CHF	2 100 000	USD	2 359 431	03.05.2023

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	1 582 786.96	0.13%
Total exposure- reducing positions	–	–

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A1	0.22%
Class I-B	0.06%
Class I-X	0.01%
Class (USD) I-X	0.01%
Class W	0.23%

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

See appendix to supplementary information.

### Exchange rates

EUR 1 = CHF 0.97

USD 1 = CHF 0.91

# UBS (CH) Investment Fund

## – Euro Bonds Passive

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in EUR		549 835 686.01	628 764 189.88	855 641 624.14
<b>Class I-A1</b>	<b>CH0028924543</b>			
Net asset value per unit in EUR		1 032.77	1 064.82	1 294.15
Number of units outstanding		1 304.1370	734.5330	3 360.6340
<b>Class I-B</b>	<b>CH0028924568</b>			
Net asset value per unit in EUR		1 052.41	1 083.56	1 315.43
Number of units outstanding		6 420.4330	27 183.7750	54 290.1050
<b>Class I-X</b>	<b>CH0028924576</b>			
Net asset value per unit in EUR		1 037.82	1 068.15	1 296.35
Number of units outstanding		43 280.9730	27 856.8090	24 013.2320
<b>Class Q</b>	<b>CH0439162766</b>			
Net asset value per unit in EUR		86.42	89.05	108.23
Number of units outstanding		4 790.0130	5 704.2070	6 944.2070
<b>Class U-X</b>	<b>CH0117874591</b>			
Net asset value per unit in EUR		95 644.97	98 441.26	119 471.82
Number of units outstanding		4 989.8570	5 557.0320	6 019.0320
<b>Class W</b>	<b>CH0356561107</b>			
Net asset value per unit in EUR		85.04	87.63	106.50
Number of units outstanding		223 268.9090	241 342.8310	268 731.0110
<b>Class (CHF) W</b>	<b>CH0356561453</b>			
Net asset value per unit in CHF		77.25	79.25	107.99
Number of units outstanding		1 996.8010	908.2810	2 733.9500

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	EUR	-2.4%	-17.3%	-2.0%
Class I-B	EUR	-2.2%	-17.1%	-1.9%
Class I-X	EUR	-2.2%	-17.1%	-1.8%
Class Q	EUR	-2.4%	-17.3%	-2.0%
Class U-X	EUR	-2.2%	-17.1%	-1.8%
Class W	EUR	-2.4%	-17.3%	-2.0%
Class (CHF) W	CHF	-1.9%	-26.2%	-1.7%
Benchmark:				
FTSE EMU Government Bond Index (EGBI)	EUR	-2.2%	-17.1%	-1.5%
FTSE EMU Government Bond Index (EGBI)	CHF	-1.8%	-26.1%	-1.8%

Historical performance is no indicator of current or future performance.

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



## Structure of the securities portfolio

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

France	24.22
Italy	21.74
Germany	18.87
Spain	14.28
Belgium	5.34
Netherlands	4.23
Austria	3.42
Ireland	1.69
Finland	1.51
<b>TOTAL</b>	<b>95.30</b>

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	21 501 664.55	8 263 014.34
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	523 997 180.22	615 462 095.90
Other assets	4 340 107.26	5 044 749.05
<b>Total fund assets</b>	<b>549 838 952.03</b>	<b>628 769 859.29</b>
Other liabilities	-3 266.02	-5 669.41
<b>Net fund assets</b>	<b>549 835 686.01</b>	<b>628 764 189.88</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	EUR	EUR
Income from bank assets	6 565.39	0.00
Negative interest	-1 979.98	-2 433.45
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	9 075 478.75	9 789 584.61
Income from securities lending	166 821.27	194 935.07
Offset payments from securities lending	1 736 006.07	2 754 526.39
Purchase of current net income on issue of units	198 192.38	1 013 878.95
<b>TOTAL income</b>	<b>11 181 083.88</b>	<b>13 750 491.57</b>
<b>Expenses</b>		
Interest payable	-829.49	-4 883.91
Audit expenses	-19 571.97	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-1 802.04	-4 922.62
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-3 056.99	-18 506.69
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 Q	-964.10	-1 447.54
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-40 512.95	-55 151.78
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) W	-300.62	-281.26
Other expenses	-3 238.20	-19 654.21
Payment of current net income on redemption of units	-615 402.08	-1 384 912.98
<b>TOTAL expenses</b>	<b>-685 678.44</b>	<b>-1 489 760.99</b>
<b>Net income</b>	<b>10 495 405.44</b>	<b>12 260 730.58</b>
Realized capital gains and losses	-33 595 814.84	-9 285 316.18
<b>Realized result</b>	<b>-23 100 409.40</b>	<b>2 975 414.40</b>
Unrealized capital gains and losses	10 769 157.38	-134 455 603.70
<b>Total result</b>	<b>-12 331 252.02</b>	<b>-131 480 189.30</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	EUR	EUR
Net income of the financial year	10 495 405.44	12 260 730.58
<b>Available for distribution</b>	<b>10 495 405.44</b>	<b>12 260 730.58</b>
Less federal withholding tax <sup>1</sup>	-3 673 391.90	-4 291 255.70
Net income retained for reinvestment	-6 822 013.54	-7 969 474.88
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	628 764 189.88	855 641 624.14
Paid federal withholding tax	-4 161 162.66	-5 187 048.88
Balance of unit movements	-62 436 089.19	-90 210 196.08
Total result	-12 331 252.02	-131 480 189.30
<b>Net fund assets at the end of the reporting period</b>	<b>549 835 686.01</b>	<b>628 764 189.88</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
<b>Class I-A1</b>		
Situation at the beginning of the financial year	734.5330	3 360.6340
Units issued	569.6040	54.8240
Units redeemed	0.0000	-2 680.9250
<b>Situation at the end of the period</b>	<b>1 304.1370</b>	<b>734.5330</b>
Difference between units issued and units redeemed	569.6040	-2 626.1010
<b>Class I-B</b>		
Situation at the beginning of the financial year	27 183.7750	54 290.1050
Units issued	143.1670	1 351.4710
Units redeemed	-20 906.5090	-28 457.8010
<b>Situation at the end of the period</b>	<b>6 420.4330</b>	<b>27 183.7750</b>
Difference between units issued and units redeemed	-20 763.3420	-27 106.3300
<b>Class I-X</b>		
Situation at the beginning of the financial year	27 856.8090	24 013.2320
Units issued	20 583.1870	3 843.5770
Units redeemed	-5 159.0230	0.0000
<b>Situation at the end of the period</b>	<b>43 280.9730</b>	<b>27 856.8090</b>
Difference between units issued and units redeemed	15 424.1640	3 843.5770

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

<b>Class Q</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 704.2070	6 944.2070
Units issued	10.0000	10.0000
Units redeemed	-924.1940	-1 250.0000
<b>Situation at the end of the period</b>	<b>4 790.0130</b>	<b>5 704.2070</b>
Difference between units issued and units redeemed	-914.1940	-1 240.0000

<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	5 557.0320	6 019.0320
Units issued	1 001.8250	1 073.0000
Units redeemed	-1 569.0000	-1 535.0000
<b>Situation at the end of the period</b>	<b>4 989.8570</b>	<b>5 557.0320</b>
Difference between units issued and units redeemed	-567.1750	-462.0000

<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	241 342.8310	268 731.0110
Units issued	2 863.2080	11.1220
Units redeemed	-20 937.1300	-27 399.3020
<b>Situation at the end of the period</b>	<b>223 268.9090</b>	<b>241 342.8310</b>
Difference between units issued and units redeemed	-18 073.9220	-27 388.1800

<b>Class (CHF) W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	908.2810	2 733.9500
Units issued	1 993.4040	179.6530
Units redeemed	-904.8840	-2 005.3220
<b>Situation at the end of the period</b>	<b>1 996.8010</b>	<b>908.2810</b>
Difference between units issued and units redeemed	1 088.5200	-1 825.6690

## Net income retained for reinvestment (accumulation)

<b>Class I-A1</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>EUR</b>	<b>17.697</b>
Less federal withholding tax <sup>1</sup>	EUR	-6.194
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>11.503</b>

<b>Class I-B</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>EUR</b>	<b>19.696</b>
Less federal withholding tax <sup>1</sup>	EUR	-6.894
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>12.802</b>

**Class I-X**

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>EUR</b>	<b>19.896</b>
Less federal withholding tax <sup>1</sup>	EUR	-6.964
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>12.932</b>

**Class Q**

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>EUR</b>	<b>1.480</b>
Less federal withholding tax <sup>1</sup>	EUR	-0.518
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>0.962</b>

**Class U-X**

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>EUR</b>	<b>1 833.63</b>
Less federal withholding tax <sup>1</sup>	EUR	-641.77
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>1 191.86</b>

**Class W**

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>EUR</b>	<b>1.457</b>
Less federal withholding tax <sup>1</sup>	EUR	-0.510
<b>Net accumulation per unit</b>	<b>EUR</b>	<b>0.947</b>

**Class (CHF) W**

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.324</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.463
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.861</b>

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

## Inventory of Fund assets

### Securities traded on an exchange

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>							
<b>EUR</b>							
AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 23-20.02.33*	EUR	1 000 000		1 000 000	957 768	0.17	700 000
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	2 039 000		1 797 500	2 032 254	0.37	1 000 000
BELGIUM, KINGDOM OF 144A-REG-S 3.45000% 23-22.06.43*	EUR		200 000	200 000	187 633	0.03	
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	850 000		850 000	890 215	0.16	
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 23-22.06.33*	EUR	834 000		834 000	801 619	0.15	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 20-15.04.36*	EUR	550 000	300 000	250 000	392 873	0.07	
FINLAND, REPUBLIC OF-144A-REG-S 0.25000% 20-15.09.40*	EUR	794 000		266 000	304 297	0.06	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	400 000		400 000	159 816	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 22-15.09.32*	EUR		500 000	500 000	428 930	0.08	
ITALY, REPUBLIC OF 4.50000% 10-01.03.26*	EUR	2 772 000		772 000	781 953	0.14	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.45000% 23-01.09.43*	EUR		385 000	385 000	354 176	0.06	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	2 098 000	500 000	2 248 000	2 035 564	0.37	
<b>TOTAL EUR</b>					<b>9 327 097</b>	<b>1.70</b>	
<b>Total Notes, fixed rate</b>					<b>9 327 097</b>	<b>1.70</b>	

### Notes, zero coupon

<b>EUR</b>							
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	578 000	350 000	484 000	444 000	240 747	0.04
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 19-15.09.24*	EUR	500 000		500 000			
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 20-15.09.30*	EUR	300 000		300 000	239 746	0.04	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 21-15.09.26*	EUR		311 000	311 000	282 872	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	4 590 000	1 783 000	1 618 200	4 754 800	3 662 033	0.67
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	2 710 000	424 000	1 088 000	2 046 000	1 921 714	0.35
<b>TOTAL EUR</b>					<b>6 347 112</b>	<b>1.15</b>	
<b>Total Notes, zero coupon</b>					<b>6 347 112</b>	<b>1.15</b>	

### Medium term notes, fixed rate

<b>EUR</b>							
AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 12-20.06.44*	EUR	679 000	61 000	740 000	686 010	0.12	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.117*	EUR	602 000		145 000	457 000	0.05	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR	1 152 000	544 000	612 000	1 084 000	975 654	0.18
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR	500 000		500 000	328 665	0.06	
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	1 980 000	699 000	500 000	2 179 000	1 831 864	0.33
<b>TOTAL EUR</b>					<b>4 103 339</b>	<b>0.75</b>	
<b>Total Medium term notes, fixed rate</b>					<b>4 103 339</b>	<b>0.75</b>	

### Bonds, fixed rate

<b>EUR</b>							
AUSTRIA, REPUBLIC OF 6.25000% 97-15.07.27*	EUR	979 000		207 000	772 000	853 099	0.16
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	1 312 000	109 000	100 000	1 321 000	1 389 692	0.25
AUSTRIA, REPUBLIC OF-144A 4.85000% 09-15.03.26*	EUR	986 000	374 000	305 000	1 055 000	1 091 905	0.20
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	404 000	175 000	98 000	481 000	493 391	0.09
AUSTRIA, REPUBLIC OF-REG-S 1.75000% 13-20.10.23*	EUR	1 400 000		1 400 000			
AUSTRIA, REPUBLIC OF-144A-REG-S 2.40000% 13-23.05.34*	EUR	1 143 000		440 000	703 000	636 707	0.12
AUSTRIA, REPUBLIC OF-144A-REG-S 1.65000% 14-21.10.24*	EUR	1 112 000		500 000	612 000	600 039	0.11
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	1 139 000	615 000	754 000	1 000 000	958 800	0.17
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	1 428 000			1 428 000	1 328 140	0.24
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	946 000		156 000	790 000	521 898	0.09
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	270 000		270 000	134 953	0.02	258 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 17-20.04.27*	EUR	1 315 000		500 000	815 000	742 644	0.14
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	1 181 000			1 181 000	1 023 218	0.19
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	883 000		189 000	694 000	352 216	0.06
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 20-30.06.20*	EUR	330 000	140 000		470 000	163 729	0.03
AUSTRIA, REPUBLIC OF-144A-REG-S 0.70000% 21-20.04.71*	EUR	350 000			350 000	129 314	0.02
AUSTRIA, REPUBLIC OF-144A-REG-S 0.25000% 21-20.10.36*	EUR	644 000			644 000	421 730	0.08
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR	750 000	700 000	614 000	836 000	686 874	0.12
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49*	EUR	300 000	138 000		438 000	308 194	0.06
AUSTRIA, REPUBLIC OF-144A-REG-S 2.00000% 22-15.07.26*	EUR		305 000	305 000	295 033	0.05	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
BELGIUM, KINGDOM OF 5.50000% 97-28.03.28*	EUR	1 317 500	557 000	500 000	1 374 500	1 510 306	0.27		
BELGIUM, KINGDOM OF 4.50000% 11-28.03.26*	EUR	1 250 000		316 000	934 000	961 250	0.17		
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	1 368 000	300 000		1 668 000	1 757 542	0.32		
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	955 000	380 000	533 000	802 000	785 780	0.14		
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	1 700 000	300 000	2 000 000					
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 14-22.06.34*	EUR	985 000			985 000	938 614	0.17		
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 15-22.06.25*	EUR	2 269 000	200 000	556 000	1 913 000	1 830 894	0.33		
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 15-22.06.31*	EUR	1 710 400		128 000	1 582 400	1 336 479	0.24		
BELGIUM, KINGDOM OF-144A-REG-S 1.90000% 15-22.06.38*	EUR	769 000			769 000	610 663	0.11		
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	1 554 000	300 000	350 000	1 504 000	1 419 018	0.26		
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	1 140 000		155 000	985 000	639 005	0.12		
BELGIUM, KINGDOM OF-144A-REG-S 0.20000% 16-22.10.23*	EUR	1 100 000		1 100 000					
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	755 000	72 000	69 000	758 000	495 614	0.09		
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	1 566 000	363 000	425 000	1 504 000	1 382 056	0.25		
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	1 185 000	453 000	731 000	907 000	878 642	0.16		
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	687 000		75 000	612 000	424 956	0.08		
BELGIUM, KINGDOM OF-144A-REG-S 1.45000% 17-22.06.37*	EUR	850 000	600 000	840 000	610 000	463 973	0.08		
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	1 960 000		621 000	1 339 000	1 204 913	0.22		
BELGIUM, KINGDOM OF-REG-S 1.25000% 18-22.04.33*	EUR	1 168 000	300 000	403 000	1 065 000	883 411	0.16		
BELGIUM, KINGDOM OF-144A-REG-S 0.90000% 19-22.06.29*	EUR	1 812 000	187 000	249 000	1 750 000	1 547 053	0.28		
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	1 251 500	164 000	155 000	930 500	591 809	0.11		
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	1 250 000		270 000	980 000	797 483	0.15		
BELGIUM, KINGDOM OF-144A-REG-S 0.40000% 20-22.06.40*	EUR	1 130 000		288 000	842 000	489 640	0.09		
BELGIUM, KINGDOM OF-144A-REG-S 0.35000% 22-22.06.32*	EUR	1 307 000	839 000	672 000	1 474 000	1 139 552	0.21		
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR	825 000	560 000	630 000	755 000	425 239	0.08		
BELGIUM, KINGDOM OF-144A-REG-S 2.75000% 22-22.04.39*	EUR		574 000	250 000	324 000	285 357	0.05		
BELGIUM, KINGDOM OF-144A-REG-S 3.30000% 23-22.06.54*	EUR		750 000		750 000	660 812	0.12		
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR	1 080 000	1 700 000	316 000	2 464 000	2 259 587	0.41	2 464 000	
FINLAND GOVERNMENT BOND-144A-REG-S 0.50000% 22-15.04.43*	EUR	242 000			242 000	136 878	0.02	242 000	
FINLAND, REPUBLIC OF 4.00000% 09-04.07.25*	EUR	683 000		223 000	460 000	464 418	0.08	460 000	
FINLAND, REPUBLIC OF-144A-REG-S 2.75000% 12-04.07.28*	EUR	469 000			469 000	460 165	0.08		
FINLAND, REPUBLIC OF-144A-REG-S 2.62500% 12-04.07.42*	EUR	529 000			529 000	459 022	0.08		
FINLAND, REPUBLIC OF-144A-REG-S 2.00000% 14-15.04.24*	EUR	720 000		720 000					
FINLAND, REPUBLIC OF-144A-REG-S 0.75000% 15-15.04.31*	EUR	800 000		477 000	323 000	268 958	0.05		
FINLAND, REPUBLIC OF-144A-REG-S 0.87500% 15-15.09.25*	EUR	500 000			500 000	476 619	0.09		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 16-15.04.26*	EUR	950 000		414 000	536 000	500 575	0.09		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 17-15.09.27*	EUR	930 000			930 000	838 190	0.15		
FINLAND, REPUBLIC OF-144A-REG-S 1.12500% 18-15.04.34*	EUR		500 000		500 000	398 613	0.07		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 18-15.09.28*	EUR	750 000			750 000	657 651	0.12		
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 19-15.09.29*	EUR	400 000			400 000	341 720	0.06		
FINLAND, REPUBLIC OF-144A-SUB 0.12500% 21-15.09.31*	EUR	705 000			705 000	549 127	0.10		
FINLAND, REPUBLIC OF-144A-REG-S 3.00000% 23-15.09.33*	EUR		293 000		293 000	282 675	0.05	293 000	
FINLAND, REPUBLIC OF-144A-REG-S 2.87500% 23-15.04.29*	EUR		336 000		336 000	329 643	0.06		
FRANCE, REPUBLIC OF 4.75000% 03-25.04.35*	EUR	2 959 000	188 000	1 050 800	2 096 200	2 338 563	0.43		
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	3 469 000		322 000	3 147 000	3 732 468	0.68		
FRANCE, REPUBLIC OF-OAT 6.00000% 94-25.10.25*	EUR	3 115 000		513 000	2 602 000	2 737 824	0.50		
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	4 234 000		638 300	3 595 700	4 014 815	0.73		
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	2 029 000	54 000	289 000	1 794 000	1 831 513	0.33		
FRANCE, REPUBLIC OF-OAT-REG-S 4.00000% 06-25.10.38*	EUR	2 652 000		564 000	2 088 000	2 170 455	0.39	369 000	
FRANCE, REPUBLIC OF-OAT 4.25000% 07-25.10.23*	EUR	4 510 000		4 510 000					
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	3 732 000		331 000	3 401 000	3 731 931	0.68		
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	1 547 300	849 000	693 000	1 703 300	1 741 338	0.32		
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	4 165 000	361 000	649 000	3 877 000	3 901 037	0.71		
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	5 700 000	370 000	1 709 600	4 360 400	4 295 212	0.78		
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	3 050 000	500 000	1 166 000	2 384 000	2 194 782	0.40		
FRANCE, REPUBLIC OF-OAT 2.25000% 13-25.05.24*	EUR	3 663 000		3 663 000					
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	5 597 000	169 000	905 000	4 861 000	4 668 213	0.85		
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	3 655 000	507 000	936 000	3 226 000	3 160 248	0.57		
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	4 041 600	1 984 000	2 251 000	3 774 600	3 600 563	0.65		
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	3 948 000	236 000	705 000	3 479 000	3 316 788	0.60		
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR	5 469 000	640 000	891 000	5 218 000	4 621 833	0.84		
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	4 356 400	1 665 000	2 087 000	3 934 400	3 667 239	0.67		
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	1 339 000	714 000	584 000	1 469 000	850 395	0.15		
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	4 641 500	520 000	992 000	4 169 500	3 192 636	0.58		
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR	4 127 000	854 000	2 037 000	2 944 000	2 688 567	0.49		
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	3 001 000	800 000	793 000	3 008 000	2 334 382	0.42		
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	4 001 000		624 000	3 377 000	3 129 128	0.57		
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	3 092 100		588 000	2 504 100	1 787 201	0.33		
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 17-25.05.28*	EUR	6 217 600	800 000	2 398 000	4 619 600	4 148 308	0.75		
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR	4 176 000	1 350 000	1 502 000	4 024 000	3 241 308	0.59		
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	5 626 000		931 000	4 695 000	4 170 334	0.76		

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR 3 083 000	200 000	308 000	2 975 000			1 834 718	0.33	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR 5 111 000	635 000	876 000	4 870 000			4 211 430	0.77	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR 3 339 000	850 000	1 662 800	2 526 200			1 191 639	0.22	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR 2 585 000	1 124 000	1 400 000	2 309 000			1 396 460	0.25	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR 2 137 700	1 371 000	1 124 000	2 384 700			1 096 766	0.20	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 22-25.05.38*	EUR 600 000	565 000		1 165 000			848 066	0.15	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR 1 085 000	3 141 000		4 226 000			3 816 044	0.69	4 226 000
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR 750 000	4 090 000	1 098 000	3 742 000			3 353 363	0.61	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.50000% 22-25.05.43*	EUR 1 067 000	300 000		767 000			629 909	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 1.30000% 22-25.05.33*	EUR 2 652 000			2 652 000			2 570 223	0.47	
FRANCE, REPUBLIC OF-OAT-REG-S 2.75000% 23-25.02.29*	EUR 1 600 000			1 600 000			1 566 598	0.28	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR 1 737 400	394 000	640 000	1 491 400			798 421	0.15	
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR 1 032 000	229 000	300 000	961 000			299 724	0.05	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR 624 000			624 000			589 456	0.11	
GERMANY, REPUBLIC OF-REG-S 1.80000% 23-15.08.53*	EUR 900 000			900 000			687 492	0.13	
GERMANY, REPUBLIC OF-REG-S 1.75000% 14-15.02.24*	EUR 2 216 000		2 216 000						
GERMANY, REPUBLIC OF-REG-S 2.50000% 14-15.08.46*	EUR 3 192 000		740 000	2 452 000			2 247 631	0.41	1 839 000
GERMANY, REPUBLIC OF-REG-S 1.50000% 14-15.05.24*	EUR 2 569 000		2 569 000						
GERMANY, REPUBLIC OF-REG-S 1.00000% 14-15.08.24*	EUR 2 049 000		2 049 000						
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR 2 857 000	1 496 000		4 353 000			4 187 194	0.76	3 652 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR 2 808 000	261 000		3 069 000			2 947 828	0.54	3 023 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR 3 030 000			3 030 000			2 856 042	0.52	3 030 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR 2 768 000			2 768 000			2 539 917	0.46	2 768 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR 3 132 000		350 000	2 782 000			2 551 656	0.46	2 782 000
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR 2 998 000	855 000	856 000	2 997 000			2 098 943	0.38	2 436 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR 2 615 000		500 000	2 115 000			1 921 490	0.35	2 115 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR 2 837 000	500 000	1 126 000	2 211 000			1 964 186	0.36	2 210 891
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR 2 600 000	545 000	413 000	2 732 000			2 399 242	0.44	2 732 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR 645 000	1 448 000	439 000	1 654 000			1 267 583	0.23	
GERMANY, REPUBLIC OF-REG-S 1.80000% 22-15.08.53*	EUR 1 195 000			1 195 000			910 662	0.17	1 195 000
GERMANY, REPUBLIC OF-REG-S 2.10000% 22-15.11.29*	EUR 2 445 000			2 445 000			2 356 491	0.43	
GERMANY, REPUBLIC OF-REG-S 0.20000% 22-14.06.24*	EUR 250 000	1 500 000	1 750 000						
GERMANY, REPUBLIC OF-REG-S 0.40000% 22-13.09.24*	EUR 1 626 000			1 626 000					
GERMANY, REPUBLIC OF-REG-S 6.25000% 94-04.01.24*	EUR 1 527 000		1 527 000						
GERMANY, REPUBLIC OF-REG-S 6.50000% 97-04.07.27*	EUR 1 000 000	155 000		1 155 000			1 300 170	0.24	1 000 000
GERMANY, REPUBLIC OF 5.62500% 98-04.01.28*	EUR 1 672 000		575 000	1 097 000			1 220 127	0.22	489 000
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR 1 412 000	109 000	157 000	1 364 000			1 483 566	0.27	
GERMANY, REPUBLIC OF 6.25000% 00-04.01.30*	EUR 1 190 000	268 000	811 000	647 000			776 400	0.14	
GERMANY, REPUBLIC OF 5.50000% 00-04.01.31*	EUR 2 256 500		398 000	1 858 500			2 190 305	0.40	1 458 500
GERMANY, REPUBLIC OF-REG-S 4.75000% 03-04.07.34*	EUR 2 334 300	251 000	837 000	1 748 300			2 048 658	0.37	
GERMANY, REPUBLIC OF 4.00000% 05-04.01.37*	EUR 2 796 000	346 000	727 800	2 414 200			2 685 575	0.49	
GERMANY, REPUBLIC OF 4.25000% 07-04.07.39*	EUR 1 824 000	300 000	677 000	1 447 000			1 669 115	0.30	
GERMANY, REPUBLIC OF-REG-S 4.75000% 08-04.07.40*	EUR 2 063 000	93 000	572 000	1 584 000			1 941 572	0.35	
GERMANY, REPUBLIC OF 3.25000% 10-04.07.42*	EUR 1 888 000	200 000	359 000	1 729 000			1 781 907	0.32	1 229 000
GERMANY, REPUBLIC OF-REG-S 2.50000% 12-04.07.44*	EUR 2 744 000	412 000	503 000	2 653 000			2 443 386	0.44	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR 1 000 000	2 750 000	1 057 000	2 693 000			2 541 546	0.46	2 650 000
GERMANY, REPUBLIC OF-REG-S 2.80000% 23-12.06.25*	EUR 527 000			527 000			522 611	0.10	527 000
GERMANY, REPUBLIC OF-REG-S 2.20000% 23-13.04.28*	EUR 2 044 000		2 044 000				1 994 339	0.36	
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-19.10.28*	EUR 800 000			800 000			786 294	0.14	800 000
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-15.11.30*	EUR 250 000			250 000			243 925	0.04	250 000
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR 3 556 000			3 556 000			3 412 942	0.62	3 471 000
GERMANY, REPUBLIC OF-REG-S 2.60000% 23-15.08.33*	EUR 734 000			734 000			720 130	0.13	734 000
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR 400 000			400 000			384 039	0.07	
IRELAND, REPUBLIC OF-REG-S 3.00000% 23-18.10.43*	EUR 288 000		288 000						
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR 1 236 000		614 000	622 000			639 854	0.12	
IRELAND, REPUBLIC OF-REG-S 3.40000% 14-18.03.24*	EUR 888 000		1 189 000						
IRELAND, REPUBLIC OF-REG-S 0.90000% 18-15.05.28*	EUR 799 000			799 000			723 582	0.13	
IRELAND, REPUBLIC OF-REG-S 1.30000% 18-15.05.33*	EUR 551 000	196 000	200 000	547 000			457 325	0.08	
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR 683 000			683 000			601 417	0.11	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR 1 050 000		245 000	805 000			720 813	0.13	805 000
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR 750 000	250 000	250 000	750 000			472 268	0.09	
IRELAND, REPUBLIC OF-REG-S 0.40000% 20-15.05.35*	EUR 668 000		165 000	503 000			358 941	0.07	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-15.05.27*	EUR 500 000	421 000	300 000	621 000			559 008	0.10	
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR 800 000			800 000			651 153	0.12	
IRELAND, REPUBLIC OF-REG-S 0.35000% 22-18.10.32*	EUR 443 000			443 000			343 879	0.06	
IRELAND, REPUBLIC OF-REG-S 0.55000% 21-22.04.41*	EUR 400 000			400 000			240 888	0.04	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR 1 015 000			1 015 000			762 488	0.14	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR 877 400	317 000		1 194 400			1 130 214	0.21	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR 625 000			625 000			499 513	0.09	625 000
IRELAND-REG-S 2.40000% 14-15.05.30*	EUR 731 400			731 400			698 848	0.13	690 000
ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45*	EUR 1 301 000	1 000 000	1 150 000	1 151 000			629 183	0.11	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR	2 100 000			2 100 000	1 303 520	0.24	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 2.80000% 22-15.06.29*	EUR	500 000	1 972 000	1 497 000	975 000	903 887	0.16	
ITALY, REPUBLIC OF BTP 1.45000% 18-15.05.25*	EUR	1 550 000	868 000		2 418 000	2 325 632	0.42	
ITALY, REPUBLIC OF BTP 2.80000% 18-01.12.28*	EUR	2 250 000			2 250 000	2 110 545	0.38	
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR	1 633 000			1 633 000	1 424 499	0.26	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR	1 332 000			1 332 000	1 099 675	0.20	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR	2 000 000		365 000	1 635 000	1 578 266	0.29	
ITALY, REPUBLIC OF-144A-REG-S 0.30000% 20-15.08.23*	EUR	1 950 000		1 950 000				
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	1 328 000	1 400 000	1 300 000	1 428 000	902 039	0.16	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	1 442 000	535 000	568 000	1 409 000	730 375	0.13	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR	512 000	285 000	285 000	512 000	260 922	0.05	
ITALY, REPUBLIC OF-144A-REG-S 3.25000% 22-01.03.38*	EUR	800 000	800 000	500 000	1 100 000	908 354	0.17	
ITALY, REPUBLIC OF-144A-REG-S 4.00000% 23-30.10.31*	EUR		850 000		850 000	822 722	0.15	
ITALY, REPUBLIC OF-BTP 6.50000% 97-01.11.27*	EUR	2 877 000		744 000	2 133 000	2 330 239	0.42	
ITALY, REPUBLIC OF-BTP 6.00000% 99-01.05.31*	EUR	2 659 000		1 172 000	1 487 000	1 639 269	0.30	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.12.33*	EUR	1 199 000	876 000	493 000	1 582 000	1 715 739	0.31	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	2 773 000	700 000	1 096 000	2 377 000	2 421 070	0.44	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 05-01.02.37*	EUR	2 753 000			2 753 000	2 526 516	0.46	
ITALY, REPUBLIC OF-BTP 5.00000% 07-01.08.39*	EUR	2 335 000		422 000	1 913 000	1 915 449	0.35	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.03.25*	EUR	1 830 000		406 000	1 424 000	1 443 280	0.26	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	2 437 000		1 600 000	837 000	835 654	0.15	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	2 790 000		1 460 000	1 330 000	1 366 442	0.25	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	1 805 000	250 000	691 000	1 364 000	1 309 492	0.24	
ITALY, REPUBLIC OF-BTP 4.50000% 13-01.03.24*	EUR	2 172 000		2 172 000				
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	2 260 000			2 260 000			
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	2 991 000	500 000	1 255 000	2 236 000	2 136 592	0.39	
ITALY, REPUBLIC OF-BTP 2.50000% 14-01.12.24*	EUR	2 045 000			2 045 000	2 012 288	0.37	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 543 000	200 000	134 000	1 609 000	1 222 872	0.22	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	2 608 000			2 608 000	2 505 646	0.46	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	2 244 000	800 000	1 900 000	1 144 000	918 133	0.17	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	1 835 000	900 000	826 000	1 909 000	1 834 896	0.33	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	1 813 000	169 000	319 000	1 663 000	1 141 074	0.21	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	2 425 000			2 425 000	2 283 938	0.42	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	1 801 000			1 801 000	1 355 901	0.25	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	2 853 000	1 316 000	2 731 000	1 438 000	1 323 866	0.24	
ITALY, REPUBLIC OF-BTP-REG-S 0.65000% 16-15.10.23*	EUR	1 682 000		1 682 000				
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	998 000		162 000	836 000	515 060	0.09	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR	1 990 000	1 457 000	1 128 000	2 319 000	1 918 240	0.35	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	1 950 000		430 000	1 520 000	1 428 216	0.26	
ITALY, REPUBLIC OF-BTP 1.85000% 17-15.05.24*	EUR	1 725 000		1 499 000	226 000	223 141	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	1 924 000	141 000	465 000	1 600 000	1 247 424	0.23	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	1 947 000			1 947 000	1 813 296	0.33	
ITALY, REPUBLIC OF-BTP 1.45000% 17-15.11.24*	EUR	1 800 000			1 800 000	1 751 432	0.32	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	1 594 000			1 594 000	1 262 384	0.23	
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	2 371 000		480 000	1 891 000	1 737 927	0.32	
ITALY, REPUBLIC OF-BTP-REG-S 2.45000% 18-01.10.23*	EUR	3 000 000		3 000 000				
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 18-15.11.25*	EUR	1 769 000			1 769 000	1 719 546	0.31	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	2 211 000			2 211 000	2 070 159	0.38	
ITALY, REPUBLIC OF-BTP-REG-S 1.75000% 19-01.07.24*	EUR	1 836 000		1 836 000				
ITALY, REPUBLIC OF-BTP-REG-S 2.10000% 19-15.07.26*	EUR	1 950 000	850 000	1 494 000	1 306 000	1 243 422	0.23	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	1 451 000	606 000	600 000	1 457 000	1 150 564	0.21	
ITALY, REPUBLIC OF-BTP-REG-S 1.35000% 19-01.04.30*	EUR	2 451 000			2 451 000	2 041 105	0.37	
ITALY, REPUBLIC OF-BTP-REG-S 0.35000% 19-01.02.25*	EUR	2 200 000	401 000		2 601 000	2 481 406	0.45	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	1 655 000		422 000	1 233 000	771 175	0.14	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	1 675 000	300 000		1 975 000	1 357 520	0.25	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 20-01.08.30*	EUR	1 553 000	1 109 000	607 000	2 055 000	1 643 166	0.30	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	2 500 000		1 061 000	1 439 000	1 196 413	0.22	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	2 262 000	633 000		2 895 000	2 573 945	0.47	
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	2 120 000	500 000		2 620 000	2 215 273	0.40	
ITALY, REPUBLIC OF-BTP-REG-S 0.50000% 21-15.07.28*	EUR	1 760 000			1 760 000	1 486 753	0.27	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 21-01.12.31*	EUR	2 100 000			2 100 000	1 597 012	0.29	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 21-01.06.32*	EUR	2 000 000	1 263 000	1 024 000	2 239 000	1 670 428	0.30	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.15000% 22-01.09.52*	EUR	875 000			875 000	497 193	0.09	
ITALY, REPUBLIC OF-BTP-REG-S 1.10000% 22-01.04.27*	EUR	1 752 000			1 752 000	1 589 330	0.29	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR		1 800 000		1 800 000	1 704 420	0.31	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 22-30.04.35*	EUR		750 000		750 000	697 295	0.13	
ITALY, REPUBLIC OF-BTP-REG-S 3.50000% 22-15.01.26*	EUR		1 600 000	394 000	1 206 000	1 195 327	0.22	
ITALY, REPUBLIC OF-REG-S 5.25000% 98-01.11.29*	EUR	3 236 000		964 000	2 272 000	2 395 824	0.44	
ITALY, REPUBLIC OF-REG-S 0.85000% 19-15.01.27*	EUR	2 244 000			2 244 000	2 031 228	0.37	
ITALY, REPUBLIC OF-REG-S 0.50000% 20-01.02.26*	EUR	2 050 000			2 050 000	1 895 594	0.34	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
ITALY, REPUBLIC OF-REG-S 0.90000% 20-01.04.31*	EUR	2 566 000	1 088 000	450 000	3 204 000		2 489 290	0.45	
ITALY, REPUBLIC OF-REG-S-144A 0.60000% 21-01.08.31*	EUR	2 231 000	800 000		3 031 000		2 265 260	0.41	
ITALY, REPUBLIC OF-REG-S 0.45000% 21-15.02.29*	EUR	1 893 000	374 000		2 267 000		1 862 534	0.34	
ITALY, REPUBLIC OF-REG-S 1.20000% 22-15.08.25*	EUR		1 600 000		1 600 000		1 521 440	0.28	
ITALY, REPUBLIC OF-REG-S 2.50000% 22-01.12.32*	EUR	500 000	2 904 000	1 306 000	2 098 000		1 775 030	0.32	
ITALY, REPUBLIC OF-REG-S 1.75000% 22-30.05.24*	EUR	1 250 000		1 250 000					
ITALY, REPUBLIC OF-REG-S 4.40000% 22-01.05.33*	EUR		300 000		300 000		294 399	0.05	
ITALY, REPUBLIC OF-REG-S 3.85000% 22-15.12.29*	EUR		2 650 000		2 650 000		2 582 134	0.47	
KINGDOM OF BELGIUM GOVT BOND-144A-REG-S 0.65000% 21-22.06.71*	EUR	557 000		126 000	431 000		147 424	0.03	
NETHERLANDS, KINGDOM OF THE 4.00000% 05-15.01.37*	EUR	1 766 000		345 000	1 421 000		1 531 338	0.28	1 391 000
NETHERLANDS, KINGDOM OF THE 5.50000% 98-15.01.28*	EUR	1 266 100			1 266 100		1 389 314	0.25	
NETHERLANDS, KINGDOM OF THE 3.75000% 10-15.01.42*	EUR	1 851 000		291 000	1 560 000		1 654 630	0.30	1 560 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 12-15.01.33*	EUR	1 327 100	308 000	354 000	1 281 100		1 217 801	0.22	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.75000% 14-15.01.47*	EUR	1 886 000	287 000	417 000	1 756 000		1 610 277	0.29	
NETHERLANDS, KINGDOM OF THE 144A-REG-S 2.00000% 14-15.07.24*	EUR	1 803 000		1 803 000					
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 15-15.07.25*	EUR	1 703 000	300 000		2 003 000		1 899 926	0.35	2 003 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 16-15.07.26*	EUR	1 799 000			1 799 000		1 676 333	0.30	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 17-15.07.27*	EUR	1 650 000	300 000	504 000	1 446 000		1 331 231	0.24	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.75000% 18-15.07.28*	EUR	1 828 000	780 000	1 544 000	1 064 000		958 238	0.17	1 064 000
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.25000% 19-15.07.29*	EUR	1 047 000	700 000	645 000	1 102 000		942 688	0.17	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 19-15.01.40*	EUR	1 459 000	164 000	500 000	1 123 000		732 606	0.13	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 22-15.07.32*	EUR	1 100 000	300 000	273 000	1 127 000		903 372	0.16	
NETHERLANDS, KINGDOM OF THE -144A-REG-S 2.00000% 22-15.01.54*	EUR		890 000	133 000	757 000		575 756	0.10	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.50000% 23-15.07.33*	EUR		600 000		600 000		566 634	0.10	
SPAIN GOVERNMENT BOND-144A-REG-S 2.75000% 14-31.10.24*	EUR	2 743 000		579 000	2 164 000		2 140 196	0.39	
SPAIN GOVERNMENT BOND-144A-REG-S 0.25000% 19-30.07.24*	EUR	1 750 000		1 059 000	691 000		670 973	0.12	
SPAIN, KINGDOM OF 144A-REG-S 0.80000% 22-30.07.29*	EUR	350 000	2 300 000		2 650 000		2 270 727	0.41	
SPAIN, KINGDOM OF 4.90000% 07-30.07.40*	EUR	1 874 000		660 000	1 214 000		1 299 524	0.24	
SPAIN, KINGDOM OF 4.80000% 08-31.01.24*	EUR	2 199 000		2 199 000					
SPAIN, KINGDOM OF 4.70000% 09-30.07.41*	EUR	2 161 000	164 000	636 000	1 689 000		1 770 677	0.32	
SPAIN, KINGDOM OF 4.65000% 10-30.07.25*	EUR	2 536 000		1 035 000	1 501 000		1 529 543	0.28	
SPAIN, KINGDOM OF 4.20000% 05-31.01.37*	EUR	2 198 000		573 000	1 625 000		1 640 600	0.30	
SPAIN, KINGDOM OF 5.90000% 11-30.07.26*	EUR	2 081 000		815 000	1 266 000		1 345 799	0.24	
SPAIN, KINGDOM OF 5.75000% 01-30.07.32*	EUR	2 457 000	450 000	1 247 000	1 660 000		1 904 956	0.35	
SPAIN, KINGDOM OF 6.00000% 98-31.01.29*	EUR	2 361 000		1 174 000	1 187 000		1 328 134	0.24	
SPAIN, KINGDOM OF-144A-REG-S 4.40000% 13-31.10.23*	EUR	1 750 000		1 750 000					
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	1 700 000		437 000	1 263 000		1 358 033	0.25	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	1 572 000		430 000	1 142 000		1 264 240	0.23	1 142 000
SPAIN, KINGDOM OF-144A-REG-S 3.80000% 14-30.04.24*	EUR	2 350 000		2 350 000					
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	2 575 000		625 000	1 950 000		1 755 897	0.32	
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	2 550 000			2 550 000		2 483 527	0.45	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 16-30.04.26*	EUR	2 387 000	700 000	401 000	2 686 000		2 586 102	0.47	
SPAIN, KINGDOM OF-144A-REG-S 2.90000% 16-31.10.46*	EUR	1 956 000		136 000	1 820 000		1 430 698	0.26	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	1 478 000	285 000	506 000	1 257 000		998 108	0.18	
SPAIN, KINGDOM OF-144A-REG-S 1.30000% 16-31.10.26*	EUR	2 372 000	700 000	583 000	2 489 000		2 333 886	0.42	
SPAIN, KINGDOM OF-144A-REG-S 1.50000% 17-30.04.27*	EUR	2 468 000	400 000	827 000	2 041 000		1 907 874	0.35	
SPAIN, KINGDOM OF-144A-REG-S 2.35000% 17-30.07.33*	EUR	1 563 000	1 614 000		3 177 000		2 787 277	0.51	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 17-31.10.27*	EUR	2 348 000	1 000 000	720 000	2 628 000		2 428 777	0.44	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.04.28*	EUR	2 563 000	1 700 000	1 352 000	2 911 000		2 658 917	0.48	1 200 000
SPAIN, KINGDOM OF-144A-REG-S 2.70000% 18-31.10.48*	EUR	1 742 000	300 000	476 000	1 566 000		1 161 972	0.21	
SPAIN, KINGDOM OF-144A-REG-S 1.40000% 18-30.07.28*	EUR	2 070 000	781 000	1 147 000	1 704 000		1 548 323	0.28	
SPAIN, KINGDOM OF-144A-REG-S 1.45000% 19-30.04.29*	EUR	2 450 000		464 000	1 986 000		1 780 489	0.32	940 000
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	2 150 000	697 000		2 847 000		2 274 417	0.41	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 20-30.04.30*	EUR	2 450 000			2 450 000		2 012 553	0.37	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 20-31.10.50*	EUR	2 078 000		200 000	1 878 000		878 153	0.16	
SPAIN, KINGDOM OF-144A-REG-S 1.25000% 20-31.10.30*	EUR	2 024 000	500 000	508 000	2 016 000		1 719 531	0.31	
SPAIN, KINGDOM OF-144A-REG-S 1.20000% 20-31.10.40*	EUR	1 728 000	1 875 000	1 180 000	2 423 000		1 522 364	0.28	
SPAIN, KINGDOM OF-144A-REG-S 0.85000% 21-30.07.37*	EUR	1 400 000	800 000		2 200 000		1 442 258	0.26	
SPAIN, KINGDOM OF-144A-REG-S 0.50000% 21-31.10.31*	EUR	2 103 000			2 103 000		1 638 060	0.30	
SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42*	EUR	783 000	300 000	459 000	624 000		359 593	0.07	
SPAIN, KINGDOM OF-144A-REG-S 0.70000% 22-30.04.32*	EUR	2 330 000	1 218 000	1 675 000	1 873 000		1 459 704	0.27	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR	800 000	800 000	349 000	1 251 000		730 384	0.13	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 22-30.07.43*	EUR	950 000	150 000		800 000		701 126	0.13	
SPAIN, KINGDOM OF-144A-REG-S 3.55000% 23-31.10.33*	EUR	650 000			650 000		630 462	0.11	
SPAIN, KINGDOM OF-REG-S 1.60000% 15-30.04.25*	EUR	1 934 000			1 934 000		1 875 968	0.34	
SPAIN, KINGDOM OF-REG-S-144A 1.45000% 21-31.10.71*	EUR	709 000		122 000	587 000		241 100	0.04	
<b>TOTAL EUR</b>							<b>409 586 297</b>	<b>74.49</b>	
<b>Total Bonds, fixed rate</b>							<b>409 586 297</b>	<b>74.49</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, zero coupon</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 16-15.07.23*	EUR	300 000		300 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 19-15.07.24*	EUR	600 000	671 000	1 271 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	1 060 000	739 000	770 000	1 029 000	837 277	0.15	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR	1 325 000			1 325 000	1 040 183	0.19	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 22-20.10.28*	EUR	600 000	450 000		1 050 000	893 130	0.16	
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR	1 550 000	750 000	1 224 300	1 075 700	948 948	0.17	
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	1 400 000		234 000	1 166 000	895 172	0.16	
BUNDESobligation -REG S 0.00000% 21-10.04.26*	EUR	2 447 000	823 000	700 000	2 570 000	2 384 960	0.43	2 490 000
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	3 050 000		775 000	2 275 000	1 813 289	0.33	2 275 000
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 16-15.09.23*	EUR	400 000		400 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	4 272 000	800 000	5 072 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	4 759 000	478 000	1 877 000	3 360 000	3 195 024	0.58	1 120 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	4 347 000	1 306 000	1 854 000	3 799 000	3 137 982	0.57	161 814
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	4 705 000		722 100	3 982 900	3 688 763	0.67	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	5 338 000	2 110 000	3 067 000	4 381 000	3 497 317	0.64	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.24*	EUR	3 110 000		3 110 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	3 795 000	697 000	886 000	3 606 000	3 242 883	0.59	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR	3 650 000		690 800	2 959 200	2 236 004	0.41	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR	2 487 100	300 000	2 787 100	2 656 779		0.48	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-18.10.24*	EUR	2 500 000			2 500 000	2 410 800	0.44	2 500 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	989 000			989 000	824 154	0.15	989 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	494 000	1 500 000	967 000	1 027 000	965 321	0.18	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	815 000			815 000	374 900	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	621 000	153 000		774 000	626 390	0.11	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	2 930 000	1 410 000	1 459 000	2 881 000	2 652 519	0.48	2 875 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	2 839 000		400 000	2 439 000	2 084 589	0.38	2 439 000
GERMANY, REPUBLIC OF 0.00000% 19-15.08.50*	EUR	3 682 000	1 006 000	1 294 000	3 394 000	1 555 083	0.28	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	2 428 000	600 000	658 000	2 370 000	1 999 569	0.36	2 370 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	2 968 200		600 000	2 368 200	1 971 446	0.36	2 368 200
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	2 308 000	450 000	1 284 000	1 474 000	1 056 106	0.19	1 474 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	2 281 000		268 000	2 013 000	1 798 012	0.33	2 013 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	2 485 000	904 000	698 000	2 691 000	2 208 262	0.40	2 691 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	3 000 000	408 000	1 069 600	2 338 400	1 622 793	0.30	2 337 900
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	2 315 000	1 200 000	801 000	2 714 000	2 364 627	0.43	2 714 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	3 099 000	272 000	450 000	2 921 000	2 362 826	0.43	2 921 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.12.23*	EUR	1 900 000			1 900 000			
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-15.03.24*	EUR	1 841 000			1 841 000			
GERMANY, REPUBLIC OF 0.00000% 18-13.10.23*	EUR	1 909 000			1 909 000			
GERMANY, REPUBLIC OF 0.00000% 19-05.04.24*	EUR	2 523 000			2 523 000			
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	2 200 000	500 000		2 700 000	2 568 573	0.47	2 200 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	2 646 000	500 000	1 462 000	1 684 000	1 543 831	0.28	1 684 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-16.04.27*	EUR	2 600 000	319 000	961 000	1 958 000	1 773 353	0.32	1 890 000
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	1 000 000		427 000	573 000	444 451	0.08	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 21-15.04.24*	EUR	2 300 000		2 300 000				
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR	1 429 000	1 334 000	800 000	1 963 000	1 757 670	0.32	
ITALY, REPUBLIC OF-BTP 0.00000% 21-15.12.24*	EUR	1 500 000			1 500 000	1 431 615	0.26	
ITALY, REPUBLIC OF-REG-S 0.00000% 20-15.01.24*	EUR	1 150 000	1 000 000	2 150 000				
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR	2 250 000	1 783 000		4 033 000	3 659 141	0.67	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-15.08.24*	EUR	1 300 000		1 300 000				
ITALY, REPUBLIC OF-REG-S 0.00000% 21-30.01.24*	EUR	1 200 000	773 000	1 973 000				
NETHERLANDS GOVERNMENT BOND-144A-REG-S 0.00000% 21-15.01.29*	EUR	1 178 000			1 178 000	1 005 894	0.18	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 17-15.01.24*	EUR	1 400 000	380 000	1 780 000				
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	1 361 000			1 361 000	1 111 953	0.20	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR	1 257 000	316 000	227 000	1 346 000	1 063 913	0.19	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.01.38*	EUR	917 000	450 000	451 000	916 000	575 889	0.10	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 22-15.01.26*	EUR	676 000	831 000	530 000	977 000	909 409	0.17	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	1 500 000		374 000	1 126 000	1 020 494	0.19	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	1 326 000	400 000	297 000	1 429 000	588 714	0.11	
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR	800 000			800 000	758 604	0.14	
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR	2 081 000	493 000	500 000	2 074 000	1 788 725	0.33	
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	2 280 000		1 300 000	980 000	934 142	0.17	
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR	2 165 000			2 165 000	1 998 044	0.36	
SPAIN, KINGDOM OF 0.00000% 12.01.21-31.05.24*	EUR	1 850 000		1 850 000				
<b>TOTAL EUR</b>						<b>83 218 621</b>	<b>15.13</b>	
<b>Total Bonds, zero coupon</b>						<b>83 218 621</b>	<b>15.13</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in EUR	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Strip on bonds, zero coupon</b>								
<b>EUR</b>								
SPAIN, KINGDOM OF STRIP 0.00000% 22-31.05.25*	EUR	1 114 000	1 226 000		2 340 000	2 206 737	0.40	
<b>TOTAL EUR</b>						<b>2 206 737</b>	<b>0.40</b>	
<b>Total Strip on bonds, zero coupon</b>						<b>2 206 737</b>	<b>0.40</b>	

### Treasury notes, fixed rate

<b>EUR</b>								
FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 23-25.05.54*	EUR		1 346 000	124 000	1 222 000	1 027 994	0.19	
FRANCE, REPUBLIC OF-OAT-REG-S 2.50000% 23-24.09.26*	EUR		1 986 000		1 986 000	1 945 382	0.35	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.50000% 23-01.10.53*	EUR		456 000		456 000	410 464	0.07	
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR	1 700 000	1 006 000	416 000	2 290 000	2 071 987	0.38	
SPAIN, KINGDOM OF 144A-REG-S2 8.00000% 23-31.05.26*	EUR		1 000 000		1 000 000	982 060	0.18	
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	2 275 000	324 000	387 000	2 212 000	1 695 932	0.31	
<b>TOTAL EUR</b>						<b>8 133 819</b>	<b>1.48</b>	
<b>Total Treasury notes, fixed rate</b>						<b>8 133 819</b>	<b>1.48</b>	

### Treasury-Notes, Nullcoupon

<b>EUR</b>								
SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR	1 854 000	650 000	1 300 000	1 204 000	1 074 158	0.20	
<b>TOTAL EUR</b>						<b>1 074 158</b>	<b>0.20</b>	
<b>Total Treasury-Notes, Nullcoupon</b>						<b>1 074 158</b>	<b>0.20</b>	
<b>Total Securities traded on an exchange</b>						<b>523 997 180</b>	<b>95.30</b>	
<b>Total securities and similar instruments</b>						<b>523 997 180</b>	<b>95.30</b>	
(thereof in lending)						95 612 443	17.39)	
Bank deposits at sight						21 501 665	3.91	
Other assets						4 340 107	0.79	
<b>Total fund assets</b>						<b>549 838 952</b>	<b>100.00</b>	
Other liabilities						-3 266		
<b>Net fund assets</b>						<b>549 835 686</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	523 997 180	95.30
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>523 997 180</b>	<b>95.30</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Euro Bonds Passive Class U-X*

During the period under review, securities (instead of in cash) in the value of EUR 4 369 659.94 were deposited which corresponds to 44.6630 units.

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A1	0.20%
Class I-B	0.05%
Class I-X	0.00%
Class Q	0.21%
Class U-X	0.00%
Class W	0.20%
Class (CHF) W	0.20%

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

See appendix to supplementary information.

### Exchange rate

CHF 1 = EUR 1.03

# UBS (CH) Investment Fund – GBP Bonds Passive

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in GBP		82 302 486.37	73 573 712.24	125 657 275.89
<b>Class I-X</b>	<b>CH0043486809</b>			
Net asset value per unit in GBP		1 030.86	1 078.81	1 466.57
Number of units outstanding		2 748.0090	2 238.5450	5 944.4040
<b>Class U-X</b>	<b>CH0117874682</b>			
Net asset value per unit in GBP		91 035.99	95 270.60	129 513.62
Number of units outstanding		872.9480	746.9120	902.9120

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	GBP	-3.6%	-26.0%	-7.4%
Class U-X	GBP	-3.6%	-26.0%	-7.4%
Benchmark:				
FTSE UK Government Bond Index	GBP	-3.5%	-26.1%	-7.4%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

United Kingdom	96.15
<b>TOTAL</b>	<b>96.15</b>

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	GBP	GBP
Bank deposits		
– at sight	2 589 667.19	1 192 823.79
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	79 525 280.38	72 772 984.82
Other assets	592 897.52	457 765.53
<b>Total fund assets</b>	<b>82 707 845.09</b>	<b>74 423 574.14</b>
Loans	-405 358.72	-849 861.90
<b>Net fund assets</b>	<b>82 302 486.37</b>	<b>73 573 712.24</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	GBP	GBP
Income from bank assets	1 462.80	0.00
Negative interest	-332.62	-502.38
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	1 699 691.96	1 547 090.95
Income from securities lending	40 161.64	26 054.10
Offset payments from securities lending	463 145.65	562 465.03
Purchase of current net income on issue of units	311 440.46	191 111.64
<b>TOTAL income</b>	<b>2 515 569.89</b>	<b>2 326 219.34</b>
<b>Expenses</b>		
Interest payable	-171.43	-13.29
Audit expenses	-12 555.25	-11 244.42
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-2 320.08	-995.12
Payment of current net income on redemption of units	-205 560.77	-432 803.63
<b>TOTAL expenses</b>	<b>-220 607.53</b>	<b>-445 056.46</b>
<b>Net income</b>	<b>2 294 962.36</b>	<b>1 881 162.88</b>
Realized capital gains and losses	-5 567 034.49	-2 447 927.15
<b>Realized result</b>	<b>-3 272 072.13</b>	<b>-566 764.27</b>
Unrealized capital gains and losses	-204 569.60	-26 967 197.42
<b>Total result</b>	<b>-3 476 641.73</b>	<b>-27 533 961.69</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	GBP	GBP
Net income of the financial year	2 294 962.36	1 881 162.88
<b>Available for distribution</b>	<b>2 294 962.36</b>	<b>1 881 162.88</b>
Less federal withholding tax <sup>1</sup>	-803 236.83	-658 407.01
Net income retained for reinvestment	-1 491 725.53	-1 222 755.87
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	GBP	GBP
Net fund assets at the beginning of the financial year	73 573 712.24	125 657 275.89
Paid federal withholding tax	-659 259.57	-824 727.00
Balance of unit movements	12 864 675.43	-23 724 874.96
Total result	-3 476 641.73	-27 533 961.69
<b>Net fund assets at the end of the reporting period</b>	<b>82 302 486.37</b>	<b>73 573 712.24</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 238.5450	5 944.4040
Units issued	509.4640	181.1690
Units redeemed	0.0000	-3 887.0280
<b>Situation at the end of the period</b>	<b>2 748.0090</b>	<b>2 238.5450</b>
Difference between units issued and units redeemed	509.4640	-3 705.8590
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	746.9120	902.9120
Units issued	308.0360	141.0000
Units redeemed	-182.0000	-297.0000
<b>Situation at the end of the period</b>	<b>872.9480</b>	<b>746.9120</b>
Difference between units issued and units redeemed	126.0360	-156.0000

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



## Net income retained for reinvestment (accumulation)

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>GBP</b>	<b>28.744</b>
Less federal withholding tax <sup>1</sup>	GBP	-10.060
<b>Net accumulation per unit</b>	<b>GBP</b>	<b>18.684</b>

### Class U-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>GBP</b>	<b>2 538.49</b>
Less federal withholding tax <sup>1</sup>	GBP	-888.47
<b>Net accumulation per unit</b>	<b>GBP</b>	<b>1 650.02</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in GBP	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
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### Notes, fixed rate

#### GBP

UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP	1 815 000	131 000	1 684 000	1 386 437	1.68	
UNITED KINGDOM-REG-S 1.12500% 22-22.10.73*	GBP	1 026 000	207 000	287 000	946 000	0.39	946 000

<b>TOTAL GBP</b>					<b>1 705 428</b>	<b>2.06</b>	
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<b>Total Notes, fixed rate</b>					<b>1 705 428</b>	<b>2.06</b>	
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### Bonds, fixed rate

#### GBP

UK TREASURY GILT STRIP-REG-S 4.12500% 22-29.01.27*	GBP	3 600 000	612 000	2 988 000	2 945 774	3.56	2 988 000
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	2 385 000	664 000	716 000	1 344 041	1.63	
UNITED KINGDOM OF GRET BRT & N IRL-REG-S 3.75000% 22-29.01.38*	GBP		1 741 000	274 000	1 467 000	1.60	
UNITED KINGDOM GILT-REG-S 4.50000% 09-07.09.34*	GBP	1 242 500	586 000	529 000	1 299 500	1.57	
UNITED KINGDOM GILT-REG-S 1.62500% 18-22.10.28*	GBP	1 289 000	455 000	459 000	1 285 000	1.37	1 285 000
UNITED KINGDOM GILT-REG-S 0.25000% 21-31.01.25*	GBP	1 980 000	1 456 000	1 450 000	1 986 000	2.26	
UNITED KINGDOM GILT-REG-S 0.25000% 20-31.07.31*	GBP	2 843 000	455 000	650 000	2 648 000	2.34	714 000
UNITED KINGDOM OF GB & N IRL-REG-S 1.62500% 18-22.10.71*	GBP	1 272 000	485 000	441 000	1 316 000	0.69	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.50000% 21-31.01.29*	GBP	1 478 000	1 906 000	617 000	2 767 000	2.74	2 767 000
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.62500% 20-22.10.50*	GBP	1 059 000	660 000	299 000	1 420 000	0.63	
UNITED KINGDOM OF GB & N IRL-REG-S 3.25000% 23-31.01.33*	GBP		2 902 000	108 000	2 794 000	3.08	
UNITED KINGDOM OF GB & N IRL-REG-S 3.50000% 23-22.10.25*	GBP		2 470 000		2 470 000	2.91	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 6.00000% 98-07.12.28*	GBP	1 241 000		58 000	1 183 000	1.54	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 00-07.06.32*	GBP	1 998 000	507 000	332 000	2 173 000	2.61	1 616 000
UNITED KINGDOM OF GREAT BRITAIN & N IRL 5.00000% 01-07.03.25*	GBP	1 853 500	300 000	249 000	1 904 500	2.31	1 904 500
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 03-07.03.36*	GBP	1 743 000	218 000	295 000	1 666 000	1.95	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.75000% 04-07.12.38*	GBP	1 601 500	325 000	491 000	1 435 500	1.75	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 05-07.12.55*	GBP	1 730 000	417 000	440 000	1 707 000	1.87	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 06-07.12.46*	GBP	1 682 000	308 000	322 000	1 668 000	1.84	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 06-07.12.27*	GBP	1 465 500	333 000	229 000	1 569 500	1.89	1 569 000
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.50000% 07-07.12.42*	GBP	1 878 000	436 000	568 000	1 746 000	2.03	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.75000% 07-07.12.30*	GBP	1 704 000	484 000	244 000	1 944 000	2.42	1 902 000
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 08-07.12.49*	GBP	1 341 000	392 000	437 000	1 296 000	1.42	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.00000% 09-22.01.60*	GBP	1 298 000	320 000	364 000	1 254 000	1.32	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 10-07.12.40*	GBP	1 518 000	308 000	398 000	1 428 000	1.62	300 000
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.75000% 11-22.07.52*	GBP	1 343 000	352 000	443 000	1 252 000	1.25	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.25000% 12-22.01.44*	GBP	2 159 000	801 000	1 037 000	1 923 000	1.84	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 3.50000% 13-22.07.68*	GBP	1 589 600	333 000	432 000	1 490 600	1.40	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 17-22.07.57*	GBP	1 887 000	324 000	323 000	1 888 000	1.14	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 903 000	369 000	582 000	1 690 000	0.93	1 534 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 17-22.07.27*	GBP	1 444 000	135 000	90 000	1 489 000	1.61	1 489 000
UNITED KINGDOM OF GRT BRI & N IRL-REG-S 1.00000% 18-22.04.24*	GBP	1 852 000		1 852 000			
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 18-22.01.49*	GBP	1 150 000	321 000	343 000	1 128 000	0.75	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.75000% 14-07.09.24*	GBP	1 122 000	538 000	700 000	960 000	1.14	960 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.62500% 19-22.10.54*	GBP	1 369 000	356 000	376 000	1 349 000	0.80	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 19-22.10.29*	GBP	1 522 200	228 000	300 000	1 450 200	1.44	1 450 200
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 19-07.06.25*	GBP	1 449 000	250 000	50 000	1 649 000	1.87	1 550 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.37500% 20-22.10.30*	GBP	1 554 000	484 000	422 000	1 616 000	1.49	1 616 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-30.01.26*	GBP	1 246 000	707 000	456 000	1 497 000	1.64	1 433 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.25000% 21-31.07.51*	GBP	1 791 000	1 055 000	411 000	2 435 000	1.34	2 435 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.07.33*	GBP	1 267 000	1 155 000	299 000	2 123 000	1.85	960 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.00000% 21-31.01.32*	GBP	1 991 000	2 418 000	934 000	3 475 000	3.23	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 21-31.07.53*	GBP	539 000	1 092 000	288 000	1 343 000	0.77	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.50000% 20-22.10.61*	GBP	1 494 000	1 062 000	561 000	1 995 000	0.66	
UNITED KINGDOM OF GRT BRIT&N IRL-REG-S 0.12500% 20-31.01.28*	GBP	1 476 000	374 000	472 000	1 378 000	1.39	1 000 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 4.50000% 23-07.06.28*	GBP		881 000		881 000	1.07	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.12500% 20-31.01.24*	GBP	3 569 000		3 569 000			
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.62500% 20-31.07.35*	GBP	2 012 000	373 000	486 000	1 899 000	1.48	
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	2 012 000	465 000	461 000	2 016 000	1.99	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 0.87500% 21-31.01.46*	GBP	1 570 000	755 000	723 000	1 602 000	0.89	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.00000% 15-07.09.25*	GBP	1 315 800	470 000	463 000	1 322 800	1.52	1 259 000

Security	30.9.2022			30.9.2023		Market value <sup>3</sup> in GBP	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal				
UNITED KINGDOM OF GREAT BRITAIN-REG-S 2.50000% 15-22.07.65*	GBP	1 548 800	347 000	409 000	1 486 800	892 571	1.08	
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.26*	GBP	1 508 600	297 000	216 000	1 589 600	1 469 188	1.78	1 588 250
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.75000% 16-07.09.37*	GBP	1 920 000	677 000	484 000	2 113 000	1 486 301	1.80	
UNITED KINGDOM TREASURY GILT 4.25000% 09-07.09.39*	GBP	1 285 000	196 000	140 000	1 341 000	1 266 440	1.53	
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	1 459 000	969 000	467 000	1 961 000	1 195 732	1.45	270 000
UNITED KINGDOM TREASURY GILT-REG-S 4.00000% 23-22.10.63*	GBP		1 011 000	27 000	984 000	850 210	1.03	
UNITED KINGDOM TREASURY GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP	2 189 000	839 000	357 000	2 671 000	2 363 221	2.86	2 560 750
<b>TOTAL GBP</b>						<b>77 819 852</b>	<b>94.09</b>	
<b>Total Bonds, fixed rate</b>						<b>77 819 852</b>	<b>94.09</b>	
<b>Total Securities traded on an exchange</b>						<b>79 525 280</b>	<b>96.15</b>	
<b>Total securities and similar instruments</b>						<b>79 525 280</b>	<b>96.15</b>	
(thereof in lending)						30 487 409	36.86)	
Bank deposits at sight						2 589 667	3.13	
Other assets						592 898	0.72	
<b>Total fund assets</b>						<b>82 707 845</b>	<b>100.00</b>	
Short-term bank liabilities						-405 359		
<b>Net fund assets</b>						<b>82 302 486</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	79 525 280	96.15
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>79 525 280</b>	<b>96.15</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*  
– *GBP Bonds Passive Class U-X*

During the period under review, securities (instead of in cash) in the value of GBP 526 852.54 were deposited which corresponds to 5.7860 units.

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-X	0.02%
Class U-X	0.02%

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

See appendix to supplementary information.

### Exchange rate

CHF 1 = GBP 0.90

# UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		100 512 731.85	91 080 952.74	60 959 546.87
<b>Class I-A1</b>	<b>CH0022650144</b>			
Net asset value per unit in CHF		691.97	725.93	855.56
Number of units outstanding		1 514.2610	2 537.4640	1 942.6600
<b>Class I-X</b>	<b>CH0022650888</b>			
Net asset value per unit in CHF		702.15	735.94	866.52
Number of units outstanding		140 900.7350	120 500.0040	67 719.4790
<b>Class W</b>	<b>CH0356561495</b>			
Net asset value per unit in CHF		82.06	86.09	101.46
Number of units outstanding		6 475.1090	6 481.7180	6 080.5440

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-4.1%	-14.7%	-3.4%
Class I-X	CHF	-4.0%	-14.6%	-3.3%
Class W	CHF	-4.1%	-14.7%	-3.4%
Benchmark:				
FTSE Climate Risk-Adjusted World Government Bond Index (CHF hedged)	CHF	-4.0%	-14.6%	-3.3%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

United States	16.10
Japan	7.39
Germany	4.80
Italy	4.69
France	4.44
United Kingdom	3.92
Spain	3.18
China	1.07
Austria	0.84
Australia	0.58
Others	2.65
<b>TOTAL</b>	<b>49.66</b>

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	105 308 194.86	1 105 658.01
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	45 669 587.85	39 124 898.27
– Units of other collective investment schemes	56 242 044.63	50 668 505.73
Derivative financial instruments	-2 474 162.36	837 619.87
Other assets	453 461.18	356 524.18
<b>Total fund assets</b>	<b>205 199 126.16</b>	<b>92 093 206.06</b>
Loans	-104 686 113.98	-1 010 805.12
Other liabilities	-280.33	-1 448.20
<b>Net fund assets</b>	<b>100 512 731.85</b>	<b>91 080 952.74</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	1 373.09	0.00
Negative interest	-1 017.38	-1 493.96
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	700 507.61	366 331.57
– from units of other collective investment schemes	758 289.69	654 402.29
Income from securities lending	12 539.17	8 690.09
Offset payments from securities lending	102 871.44	132 862.24
Purchase of current net income on issue of units	266 620.14	685 719.63
<b>TOTAL income</b>	<b>1 841 183.76</b>	<b>1 846 511.86</b>
<b>Expenses</b>		
Interest payable	405.37	-2 206.35
Audit expenses	-10 053.80	-10 053.80
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-1 997.24	-2 472.79
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 W	-834.17	-903.18
Other expenses	-14 252.03	-2 558.58
Payment of current net income on redemption of units	-93 879.81	-207 713.19
<b>TOTAL expenses</b>	<b>-120 611.68</b>	<b>-225 907.89</b>
<b>Net income</b>	<b>1 720 572.08</b>	<b>1 620 603.97</b>
Realized capital gains and losses	1 554 104.34	1 438 370.92
<b>Realized result</b>	<b>3 274 676.42</b>	<b>3 058 974.89</b>
Unrealized capital gains and losses	-7 065 206.31	-14 963 188.38
<b>Total result</b>	<b>-3 790 529.89</b>	<b>-11 904 213.49</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	1 720 572.08	1 620 603.97
<b>Available for distribution</b>	<b>1 720 572.08</b>	<b>1 620 603.97</b>
Less federal withholding tax	-602 200.23	-567 211.39
Net income retained for reinvestment	-1 118 371.85	-1 053 392.58
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	91 080 952.74	60 959 546.87
Paid federal withholding tax	-577 391.23	-404 146.46
Balance of unit movements	13 799 700.23	42 429 765.82
Total result	-3 790 529.89	-11 904 213.49
<b>Net fund assets at the end of the reporting period</b>	<b>100 512 731.85</b>	<b>91 080 952.74</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	2 537.4640	1 942.6600
Units issued	0.0000	594.8040
Units redeemed	-1 023.2030	0.0000
<b>Situation at the end of the period</b>	<b>1 514.2610</b>	<b>2 537.4640</b>
Difference between units issued and units redeemed	-1 023.2030	594.8040
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	120 500.0040	67 719.4790
Units issued	31 571.4020	76 564.1390
Units redeemed	-11 170.6710	-23 783.6140
<b>Situation at the end of the period</b>	<b>140 900.7350</b>	<b>120 500.0040</b>
Difference between units issued and units redeemed	20 400.7310	52 780.5250
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	6 481.7180	6 080.5440
Units issued	510.1670	714.8350
Units redeemed	-516.7760	-313.6610
<b>Situation at the end of the period</b>	<b>6 475.1090</b>	<b>6 481.7180</b>
Difference between units issued and units redeemed	-6.6090	401.1740

## Net income retained for reinvestment (accumulation)

<b>Class I-A1</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>10.796</b>
Less federal withholding tax	CHF	-3.779
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>7.017</b>
<b>Class I-X</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>12.036</b>
Less federal withholding tax	CHF	-4.213
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>7.823</b>
<b>Class W</b>		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>1.280</b>
Less federal withholding tax	CHF	-0.448
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>0.832</b>



# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending/ Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 2.90000% 23-20.02.33*	EUR		103 000		103 000	95 547	0.05	
BELGIUM, KINGDOM OF 5.00000% 04-28.03.35*	EUR	75 000		75 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 20-15.04.36*	EUR	20 000			20 000	12 684	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.25000% 20-15.09.40*	EUR	20 000			20 000	11 164	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.12500% 21-15.04.52*	EUR	20 000			20 000	7 739	0.00	
FINLAND, REPUBLIC OF-144A-REG-S 1.50000% 22-15.09.32*	EUR		36 000		36 000	29 912	0.01	
ITALY, REPUBLIC OF 4.50000% 10-01.03.26*	EUR	85 000	50 000		135 000	132 439	0.06	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.45000% 23-01.09.43*	EUR		75 000		75 000	66 825	0.03	
SPAIN, KINGDOM OF-144A-REG-S 0.80000% 20-30.07.27*	EUR	75 000	100 000		175 000	153 478	0.07	
<b>TOTAL EUR</b>						<b>509 788</b>	<b>0.25</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	700 000			700 000	50 755	0.02	
NORWAY, KINGDOM OF-144A-REG-S 3.00000% 23-15.08.33*	NOK		300 000		300 000	23 800	0.01	
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK	500 000			500 000	34 947	0.02	
<b>TOTAL NOK</b>						<b>109 502</b>	<b>0.05</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF-REG-S 2.25000% 11-01.06.32*	SEK	600 000			600 000	47 895	0.02	
<b>TOTAL SEK</b>						<b>47 895</b>	<b>0.02</b>	
<b>Total Notes, fixed rate</b>						<b>667 186</b>	<b>0.33</b>	
<b>Notes, zero coupon</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.10.40*	EUR	30 000			30 000	15 755	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 19-15.09.24*	EUR	65 000		65 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 20-15.09.30*	EUR	20 000			20 000	15 480	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.00000% 21-15.09.26*	EUR	35 000			35 000	30 833	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.11.31*	EUR	255 000	285 200	150 000	390 200	291 070	0.14	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	300 000			300 000	272 913	0.13	275 000
<b>TOTAL EUR</b>						<b>626 051</b>	<b>0.31</b>	
<b>Total Notes, zero coupon</b>						<b>626 051</b>	<b>0.31</b>	
<b>Medium term notes, fixed rate</b>								
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 3.15000% 12-20.06.44*	EUR	40 000	30 000		70 000	62 852	0.03	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.10000% 17-20.09.117*	EUR	42 000			42 000	25 026	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 18-20.02.28*	EUR	90 000			90 000	78 456	0.04	
FINLAND, REPUBLIC OF-144A-REG-S 1.37500% 17-15.04.47*	EUR	30 000	23 000		53 000	33 743	0.02	
SPAIN, KINGDOM OF-144A-REG-S 0.60000% 19-31.10.29*	EUR	168 000			168 000	136 793	0.07	
<b>TOTAL EUR</b>						<b>336 870</b>	<b>0.16</b>	
<b>Total Medium term notes, fixed rate</b>						<b>336 870</b>	<b>0.16</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 4.25000%-REG-S 14-21.04.26*	AUD	100 000			100 000	59 266	0.03	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	160 000			160 000	90 304	0.04	
AUSTRALIA-REG-S 0.25000% 20-21.11.25*	AUD	40 000			40 000	21 770	0.01	
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD	95 000			95 000	50 498	0.02	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	50 000			50 000	23 455	0.01	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	326 000			326 000	147 893	0.07	
AUSTRALIA-REG-S 1.50000% 19-21.06.31*	AUD	150 000			150 000	71 981	0.04	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD	25 000	50 000		75 000		23 402	0.01	
AUSTRALIA-REG-S 1.75000% 21-21.11.32*	AUD	100 000			100 000		47 087	0.02	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	50 000			50 000		27 203	0.01	
AUSTRALIA-REG-S 2.50000% 18-21.05.30*	AUD	60 000	109 000		169 000		89 557	0.04	
AUSTRALIA-REG-S 2.75000% 18-21.05.41*	AUD	125 000			125 000		55 981	0.03	
AUSTRALIA-REG-S 2.75000% 14-21.06.35*	AUD		100 000		100 000		49 462	0.02	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	60 000			60 000		33 612	0.02	
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	10 000	100 000		110 000		60 770	0.03	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	50 000			50 000		27 172	0.01	
AUSTRALIA-REG-S 3.00000% 22-21.11.33*	AUD		50 000		50 000		25 956	0.01	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	55 000			55 000		24 061	0.01	
AUSTRALIA-REG-S 3.25000% 15-21.06.39*	AUD	15 000			15 000		7 412	0.00	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD	64 000			64 000		36 038	0.02	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD		30 000		30 000		17 462	0.01	
AUSTRALIA-REG-S 3.50000% 23-21.12.34*	AUD		125 000		125 000		67 196	0.03	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	50 000			50 000		26 921	0.01	
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	125 000			125 000		73 956	0.04	
AUSTRALIA-REG-S 4.75000% 11-21.04.27*	AUD	60 000			60 000		36 188	0.02	
<b>TOTAL AUD</b>							<b>1 194 602</b>	<b>0.58</b>	
<b>CAD</b>									
CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD		120 000		120 000		74 831	0.04	
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD		130 000		130 000		73 430	0.04	
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD		120 000		120 000		51 268	0.02	
CANADA, GOVERNMENT 2.50000% 13-01.06.24*	CAD		120 000		120 000		79 830	0.04	
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD		130 000		130 000		60 249	0.03	
CANADA, GOVERNMENT 2.50000% 22-01.12.32*	CAD		130 000		130 000		77 584	0.04	
CANADA, GOVERNMENT 2.75000% 23-01.06.33*	CAD		100 000		100 000		60 779	0.03	
CANADA, GOVERNMENT 3.00000% 22-01.11.24*	CAD		120 000		120 000		79 362	0.04	
CANADA, GOVERNMENT 3.00000% 23-01.04.26*	CAD		100 000		100 000		65 072	0.03	
CANADA, GOVERNMENT 3.75000% 23-01.05.25*	CAD		147 000		147 000		97 662	0.05	
CANADA, GOVERNMENT 3.25000% 23-01.09.28*	CAD		125 000		125 000		80 847	0.04	
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD		80 000		80 000		50 738	0.02	
CANADIAN GOVERNMENT BOND 1.00000% 21-01.09.26*	CAD		100 000		100 000		61 241	0.03	
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD		150 000		150 000		84 327	0.04	
CANADIAN GOVERNMENT BOND 2.75000% 22-01.09.27*	CAD		120 000		120 000		76 431	0.04	
<b>TOTAL CAD</b>							<b>1 073 649</b>	<b>0.52</b>	
<b>CNY</b>									
CHINA GOVERNMENT BOND 2.75000% 22-17.02.32*	CNY	1 000 000			1 000 000		125 340	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 19-23.05.29*	CNY		1 000 000		1 000 000		130 408	0.06	
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY	1 000 000			1 000 000		124 695	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.68000% 20-21.05.30*	CNY		1 000 000		1 000 000		125 189	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY	1 000 000			1 000 000		127 105	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY	200 000			200 000		25 071	0.01	
CHINA, PEOPLE'S REPUBLIC OF 3.72000% 21-12.04.51*	CNY		1 000 000		1 000 000		140 463	0.07	
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY	1 000 000			1 000 000		128 107	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 21-27.05.31*	CNY		1 000 000		1 000 000		128 164	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 21-12.08.26*	CNY	1 000 000			1 000 000		126 252	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.47000% 21-02.09.24*	CNY	1 000 000		1 000 000					
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY	1 000 000			1 000 000		136 381	0.07	
CHINA, PEOPLE'S REPUBLIC OF 2.50000% 22-25.07.27*	CNY		1 000 000		1 000 000		125 217	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 22-15.08.32*	CNY		1 000 000		1 000 000		124 778	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.44000% 22-15.10.27*	CNY		1 000 000		1 000 000		124 854	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.46000% 23-15.02.26*	CNY		1 000 000		1 000 000		125 467	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 23-25.02.33*	CNY		1 000 000		1 000 000		126 981	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.00000% 23-15.06.25*	CNY		2 000 000		2 000 000		249 585	0.12	
<b>TOTAL CNY</b>							<b>2 194 057</b>	<b>1.07</b>	
<b>DKK</b>									
DENMARK, KINGDOM OF 7.00000% 93-10.11.24*	DKK	146 000		146 000					
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	1 200 000		150 000	1 050 000		158 630	0.08	
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	400 000			400 000		50 419	0.02	
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	300 000	500 000		800 000		94 104	0.05	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	375 000	300 000		675 000		75 792	0.04	
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 20-15.11.52*	DKK	400 000			400 000		23 683	0.01	
<b>TOTAL DKK</b>							<b>402 628</b>	<b>0.20</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>EUR</b>								
AUSTRIA, REPUBLIC OF 6.25000% 97-15.07.27*	EUR	60 000			60 000	64 217	0.03	
AUSTRIA, REPUBLIC OF-144A 4.15000% 07-15.03.37*	EUR	140 000			140 000	142 647	0.07	
AUSTRIA, REPUBLIC OF-144A 4.85000% 09-15.03.26*	EUR	55 000			55 000	55 133	0.03	
AUSTRIA, REPUBLIC OF-144A 3.80000% 12-26.01.62*	EUR	20 000	25 000		45 000	44 707	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.40000% 13-23.05.34*	EUR	50 000	50 000		100 000	87 721	0.04	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.65000% 14-21.10.24*	EUR	140 000			140 000	132 946	0.06	
AUSTRIA, REPUBLIC OF-REG-S 1.20000% 15-20.10.25*	EUR	160 000			160 000	148 582	0.07	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 16-20.10.26*	EUR	125 000			125 000	112 602	0.05	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-20.02.47*	EUR	65 000			65 000	41 590	0.02	65 000
AUSTRIA, REPUBLIC OF-144A-REG-S 1.50000% 16-02.11.86*	EUR	42 000			42 000	20 332	0.01	42 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 17-20.04.27*	EUR	100 000			100 000	88 256	0.04	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.50000% 19-20.02.29*	EUR	170 000			170 000	142 655	0.07	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.75000% 20-20.03.51*	EUR	69 000			69 000	33 917	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.85000% 20-30.06.20*	EUR	22 000			22 000	7 423	0.00	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.70000% 21-20.04.71*	EUR	25 000			25 000	8 946	0.00	25 000
AUSTRIA, REPUBLIC OF-144A-REG-S 0.25000% 21-20.10.36*	EUR	75 000		75 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.90000% 22-20.02.32*	EUR	30 000	140 000	119 000	51 000	40 585	0.02	
AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49*	EUR		42 000		42 000	28 623	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 2.00000% 22-15.07.26*	EUR		125 000	125 000				
BELGIUM, KINGDOM OF 5.50000% 97-28.03.28*	EUR	30 000	60 000		90 000	95 782	0.05	
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	26 000			26 000	26 534	0.01	
BELGIUM, KINGDOM OF-REG-S 3.75000% 13-22.06.45*	EUR	15 000		15 000				
BELGIUM, KINGDOM OF-144A-REG-S 2.60000% 14-22.06.24*	EUR	20 000		20 000				
BELGIUM, KINGDOM OF-144A-REG-S 3.00000% 14-22.06.34*	EUR	15 000			15 000	13 844	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 15-22.06.25*	EUR	60 000		60 000				
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 15-22.06.31*	EUR	15 000			15 000	12 270	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 1.90000% 15-22.06.38*	EUR	20 000			20 000	15 382	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 1.00000% 16-22.06.26*	EUR	80 000		80 000				
BELGIUM, KINGDOM OF-144A-REG-S 1.60000% 16-22.06.47*	EUR	20 000			20 000	12 567	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 2.15000% 16-22.06.66*	EUR	10 000	25 000	35 000				
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 17-22.06.27*	EUR	30 000		30 000				
BELGIUM, KINGDOM OF-144A-REG-S 0.50000% 17-22.10.24*	EUR	20 000			20 000	18 765	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 2.25000% 17-22.06.57*	EUR	5 000			5 000	3 363	0.00	
BELGIUM, KINGDOM OF-144A-REG-S 0.80000% 18-22.06.28*	EUR	20 000			20 000	17 431	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.90000% 19-22.06.29*	EUR	35 000		35 000				
BELGIUM, KINGDOM OF-144A-REG-S 1.70000% 19-22.06.50*	EUR	10 000			10 000	6 160	0.00	
BELGIUM, KINGDOM OF-REG-S 0.10000% 20-22.06.30*	EUR	20 000			20 000	15 763	0.01	
BELGIUM, KINGDOM OF-144A-REG-S 0.40000% 20-22.06.40*	EUR	85 000		85 000				
BELGIUM, KINGDOM OF-144A-REG-S 0.35000% 22-22.06.32*	EUR	50 000		50 000				
BELGIUM, KINGDOM OF-144A-REG-S 1.40000% 22-22.06.53*	EUR	70 000		70 000				
BUNDESREPUBLIK DEUTSCHLAND BUND-REG-S 1.70000% 22-15.08.32*	EUR	160 000	75 000		235 000	208 726	0.10	235 000
FINLAND GOVERNMENT BOND-144A-REG-S 0.50000% 22-15.04.43*	EUR	50 000			50 000	27 391	0.01	50 000
FINLAND, REPUBLIC OF 4.00000% 09-04.07.25*	EUR	40 000			40 000	39 114	0.02	40 000
FINLAND, REPUBLIC OF-144A-REG-S 2.75000% 12-04.07.28*	EUR	30 000			30 000	28 509	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 2.62500% 12-04.07.42*	EUR	20 000	50 000	70 000				
FINLAND, REPUBLIC OF-144A-REG-S 2.00000% 14-15.04.24*	EUR	20 000		20 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.75000% 15-15.04.31*	EUR	145 000		82 000	63 000	50 809	0.02	
FINLAND, REPUBLIC OF-144A-REG-S 0.87500% 15-15.09.25*	EUR	30 000			30 000	27 698	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 16-15.04.26*	EUR	120 000		120 000				
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 17-15.09.27*	EUR	20 000	60 000		80 000	69 834	0.03	
FINLAND, REPUBLIC OF-144A-REG-S 1.12500% 18-15.04.34*	EUR	30 000	100 000		130 000	100 379	0.05	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 18-15.09.28*	EUR	30 000			30 000	25 479	0.01	
FINLAND, REPUBLIC OF-144A-REG-S 0.50000% 19-15.09.29*	EUR	30 000			30 000	24 823	0.01	
FINLAND, REPUBLIC OF-144A-SUB 0.12500% 21-15.09.31*	EUR	45 000			45 000	33 948	0.02	
FRANCE, REPUBLIC OF 4.75000% 03-25.04.35*	EUR	135 000			135 000	145 871	0.07	
FRANCE, REPUBLIC OF-OAT 5.75000% 01-25.10.32*	EUR	190 000	40 000		230 000	264 208	0.13	
FRANCE, REPUBLIC OF-OAT 6.00000% 94-25.10.25*	EUR	110 000			110 000	112 101	0.05	
FRANCE, REPUBLIC OF-OAT 5.50000% 98-25.04.29*	EUR	163 000	100 000		263 000	284 418	0.14	
FRANCE, REPUBLIC OF-OAT 4.00000% 05-25.04.55*	EUR	97 000	25 000		122 000	120 633	0.06	
FRANCE, REPUBLIC OF-OAT-REG-S 4.00000% 06-25.10.38*	EUR	105 000	25 000		130 000	130 883	0.06	
FRANCE, REPUBLIC OF-OAT 4.25000% 07-25.10.23*	EUR	150 000		150 000				
FRANCE, REPUBLIC OF-OAT 4.50000% 09-25.04.41*	EUR	282 000		56 000	226 000	240 190	0.12	
FRANCE, REPUBLIC OF-OAT 4.00000% 10-25.04.60*	EUR	144 000	36 000	63 000	117 000	115 850	0.06	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	195 000			195 000	190 037	0.09	195 000
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	410 000		150 000	260 000	248 057	0.12	
FRANCE, REPUBLIC OF-OAT-REG-S 3.25000% 12-25.05.45*	EUR	168 000	119 000	66 000	221 000	197 059	0.10	
FRANCE, REPUBLIC OF-OAT 2.25000% 13-25.05.24*	EUR	180 000		180 000				
FRANCE, REPUBLIC OF-OAT 2.50000% 13-25.05.30*	EUR	250 000	79 000		329 000	306 013	0.15	
FRANCE, REPUBLIC OF-OAT 1.75000% 14-25.11.24*	EUR	325 000	50 000	150 000	225 000	213 481	0.10	
FRANCE, REPUBLIC OF-OAT 0.50000% 15-25.05.25*	EUR	170 000	100 000		270 000	249 450	0.12	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 15-25.11.25*	EUR	185 000	50 000		235 000		216 996	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 1.50000% 15-25.05.31*	EUR	300 000			300 000		257 366	0.13	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 16-25.05.26*	EUR	325 000	150 000	97 000	378 000		341 250	0.17	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 15-25.05.66*	EUR	86 000			86 000		48 219	0.02	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	205 000			205 000		152 033	0.07	
FRANCE, REPUBLIC OF-OAT-REG-S 0.25000% 15-25.11.26*	EUR	198 000	250 000		448 000		396 260	0.19	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	135 000	95 000		230 000		172 879	0.08	
FRANCE, REPUBLIC OF-OAT-REG-S 1.00000% 17-25.05.27*	EUR	160 000	100 000		260 000		233 338	0.11	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.00000% 17-25.05.48*	EUR	161 000			161 000		111 293	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 17-25.05.28*	EUR	174 000	262 000	50 000	386 000		335 717	0.16	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 18-25.05.34*	EUR	160 000	220 000		380 000		296 460	0.14	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 18-25.11.28*	EUR	335 000			335 000		288 204	0.14	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	141 000			141 000		84 221	0.04	
FRANCE, REPUBLIC OF-OAT-REG-S 1.25000% 19-25.05.29*	EUR	250 000	100 000		350 000		293 149	0.14	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 20-25.05.52*	EUR	198 000			198 000		90 461	0.04	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	135 000			135 000		79 078	0.04	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.75000% 21-25.05.53*	EUR	127 000	105 000		232 000		103 345	0.05	
FRANCE, REPUBLIC OF-OAT-REG-S 1.30000% 22-25.05.38*	EUR	100 000	100 000		100 000		70 506	0.03	
FRANCE, REPUBLIC OF-OAT-REG-S 0.75000% 22-25.02.28*	EUR	175 000	80 000		255 000		223 020	0.11	255 000
FRANCE, REPUBLIC OF-OAT-REG-S 2.00000% 22-25.11.32*	EUR	295 000			295 000		256 046	0.12	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 2.50000% 22-25.05.43*	EUR	50 000			50 000		39 772	0.02	
FRANCE, REPUBLIC OF-OAT-REG-S 3.00000% 22-25.05.33*	EUR	200 000			200 000		187 736	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 2.75000% 23-25.02.29*	EUR	50 000			50 000		47 416	0.02	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 21-25.06.44*	EUR	105 000			105 000		54 444	0.03	
FRENCH REPUBLIC GOVERNMENT-144A-REG-S 0.50000% 21-25.05.72*	EUR	30 000	48 000		78 000		23 562	0.01	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR	100 000			100 000		91 493	0.04	
GERMANY, REPUBLIC OF-REG-S 1.80000% 23-15.08.53*	EUR	100 000			100 000		73 985	0.04	
GERMANY, REPUBLIC OF-REG-S 1.75000% 14-15.02.24*	EUR	140 000		140 000					
GERMANY, REPUBLIC OF-REG-S 2.50000% 14-15.08.46*	EUR	267 000	20 000	47 000	240 000		213 076	0.10	
GERMANY, REPUBLIC OF-REG-S 1.50000% 14-15.05.24*	EUR	225 000		225 000					
GERMANY, REPUBLIC OF-REG-S 1.00000% 14-15.08.24*	EUR	145 000			145 000		137 413	0.07	145 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 15-15.02.25*	EUR	153 000	150 000		303 000		282 291	0.14	228 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 15-15.08.25*	EUR	155 000	100 000		255 000		237 227	0.12	255 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 16-15.02.26*	EUR	245 000			245 000		223 670	0.11	245 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 17-15.02.27*	EUR	290 000			290 000		257 734	0.13	290 000
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	310 000			310 000		275 389	0.13	310 000
GERMANY, REPUBLIC OF-REG-S 1.25000% 17-15.08.48*	EUR	249 000	105 000		354 000		240 125	0.12	
GERMANY, REPUBLIC OF-REG-S 0.50000% 18-15.02.28*	EUR	200 000			200 000		175 986	0.09	200 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	190 000	100 000		290 000		249 524	0.12	290 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR	132 000	155 000		287 000		244 115	0.12	287 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR	140 000			140 000		103 917	0.05	
GERMANY, REPUBLIC OF-REG-S 1.80000% 22-15.08.53*	EUR	91 000			91 000		67 166	0.03	91 000
GERMANY, REPUBLIC OF-REG-S 2.10000% 22-15.11.29*	EUR	200 000			200 000		186 697	0.09	
GERMANY, REPUBLIC OF-REG-S 2.20000% 22-12.12.24*	EUR	100 000			100 000		95 412	0.05	
GERMANY, REPUBLIC OF-REG-S 6.25000% 94-04.01.24*	EUR	34 000		34 000					
GERMANY, REPUBLIC OF-REG-S 6.50000% 97-04.07.27*	EUR	38 000	40 000		78 000		85 042	0.04	
GERMANY, REPUBLIC OF 5.62500% 98-04.01.28*	EUR	110 000			110 000		118 498	0.06	110 000
GERMANY, REPUBLIC OF 4.75000% 98-04.07.28*	EUR	70 000			70 000		73 741	0.04	
GERMANY, REPUBLIC OF 6.25000% 00-04.01.30*	EUR	90 000			90 000		104 603	0.05	
GERMANY, REPUBLIC OF 5.50000% 00-04.01.31*	EUR	80 000	82 900		162 900		185 944	0.09	80 000
GERMANY, REPUBLIC OF-REG-S 4.75000% 03-04.07.34*	EUR	156 000			156 000		177 051	0.09	
GERMANY, REPUBLIC OF 4.00000% 05-04.01.37*	EUR	130 000	100 000		230 000		247 806	0.12	
GERMANY, REPUBLIC OF 4.25000% 07-04.07.39*	EUR	125 000			125 000		139 652	0.07	
GERMANY, REPUBLIC OF-REG-S 4.75000% 08-04.07.40*	EUR	249 000		25 000	224 000		265 929	0.13	
GERMANY, REPUBLIC OF 3.25000% 10-04.07.42*	EUR	175 000			175 000		174 682	0.09	171 000
GERMANY, REPUBLIC OF-REG-S 2.50000% 12-04.07.44*	EUR	216 500	25 000		241 500		215 423	0.10	
GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27*	EUR	200 000			200 000		182 815	0.09	200 000
GERMANY, REPUBLIC OF-REG-S 2.50000% 23-13.03.25*	EUR	175 000			175 000		167 372	0.08	
GERMANY, REPUBLIC OF-REG-S 2.20000% 23-13.04.28*	EUR	225 000			225 000		212 628	0.10	
GERMANY, REPUBLIC OF-REG-S 2.40000% 23-15.11.30*	EUR	97 000			97 000		91 666	0.04	97 000
GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33*	EUR	329 000			329 000		305 832	0.15	329 000
GERMANY, REPUBLIC OF-REG-S 2.60000% 23-15.08.33*	EUR	125 000			125 000		118 780	0.06	125 000
IRELAND, REPUBLIC OF-REG-S 3.00000% 23-18.10.43*	EUR		75 000		75 000		66 629	0.03	
IRELAND, REPUBLIC OF 5.40000% 09-13.03.25*	EUR	50 000			50 000		49 817	0.02	
IRELAND, REPUBLIC OF-REG-S 3.40000% 14-18.03.24*	EUR	20 000		20 000					
IRELAND, REPUBLIC OF-REG-S 0.90000% 18-15.05.28*	EUR	20 000			20 000		17 542	0.01	
IRELAND, REPUBLIC OF-REG-S 1.30000% 18-15.05.33*	EUR	20 000			20 000		16 195	0.01	
IRELAND, REPUBLIC OF-REG-S 1.35000% 18-18.03.31*	EUR	10 000			10 000		8 529	0.00	
IRELAND, REPUBLIC OF-REG-S 1.10000% 19-15.05.29*	EUR	40 000			40 000		34 690	0.02	40 000
IRELAND, REPUBLIC OF-REG-S 1.50000% 19-15.05.50*	EUR	20 000			20 000		12 198	0.01	
IRELAND, REPUBLIC OF-REG-S 0.40000% 20-15.05.35*	EUR	10 000			10 000		6 912	0.00	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
IRELAND, REPUBLIC OF-REG-S 0.20000% 20-18.10.30*	EUR	20 000			20 000		15 767	0.01	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	15 000			15 000		10 914	0.01	
IRELAND, REPUBLIC OF-REG-S 1.00000% 16-15.05.26*	EUR	24 000	67 000		91 000		83 401	0.04	
IRELAND, REPUBLIC OF-REG-S 1.70000% 17-15.05.37*	EUR	20 000			20 000		15 482	0.01	20 000
IRELAND-REG-S 2.40000% 14-15.05.30*	EUR	10 000			10 000		9 254	0.00	10 000
ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45*	EUR	160 000	50 000	120 000	90 000		47 650	0.02	
ITALY BUONI POLIENNALI DEL-144A-REG-S 0.95000% 21-01.03.37*	EUR	50 000	55 000		105 000		63 126	0.03	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 2.80000% 22-15.06.29*	EUR		250 000		250 000		224 476	0.11	
ITALY, REPUBLIC OF-BTP 1.45000% 18-15.05.25*	EUR	130 000			130 000		121 101	0.06	
ITALY, REPUBLIC OF-BTP 2.80000% 18-01.12.28*	EUR	215 000			215 000		195 331	0.10	
ITALY, REPUBLIC OF-144A-REG-S 3.35000% 19-01.03.35*	EUR	182 000			182 000		153 768	0.07	
ITALY, REPUBLIC OF-144A-REG-S 3.85000% 19-01.09.49*	EUR	79 000			79 000		63 169	0.03	
ITALY, REPUBLIC OF-144A-REG-S 1.85000% 20-01.07.25*	EUR	160 000			160 000		149 590	0.07	
ITALY, REPUBLIC OF-144A-REG-S 1.80000% 20-01.03.41*	EUR	111 000			111 000		67 911	0.03	
ITALY, REPUBLIC OF-144A-REG-S 1.70000% 20-01.09.51*	EUR	102 000	50 000		152 000		76 313	0.04	
ITALY, REPUBLIC OF-144A-REG-S 2.15000% 21-01.03.72*	EUR	30 000			30 000		14 807	0.01	
ITALY, REPUBLIC OF-BTP 9.00000% 93-01.11.23*	EUR	30 000		30 000					
ITALY, REPUBLIC OF-BTP 7.25000% 96-01.11.26*	EUR	30 000			30 000		31 780	0.02	
ITALY, REPUBLIC OF-BTP 6.50000% 97-01.11.27*	EUR	80 000			80 000		84 648	0.04	
ITALY, REPUBLIC OF-BTP 6.00000% 99-01.05.31*	EUR	126 000			126 000		134 533	0.07	
ITALY, REPUBLIC OF-BTP 5.75000% 02-01.12.33*	EUR	205 000			205 000		215 337	0.10	
ITALY, REPUBLIC OF-BTP 5.00000% 03-01.08.34*	EUR	105 000	97 000		202 000		199 273	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.00000% 05-01.02.37*	EUR	130 000	180 000	100 000	210 000		186 662	0.09	
ITALY, REPUBLIC OF-BTP 5.00000% 07-01.08.39*	EUR	120 000	50 000		170 000		164 863	0.08	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.03.25*	EUR	70 000			70 000		68 716	0.03	
ITALY, REPUBLIC OF-BTP 5.00000% 09-01.09.40*	EUR	160 000			160 000		154 718	0.08	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.28*	EUR	80 000			80 000		79 607	0.04	
ITALY, REPUBLIC OF-BTP 4.75000% 13-01.09.44*	EUR	94 000	80 000		174 000		161 792	0.08	
ITALY, REPUBLIC OF-BTP 4.50000% 13-01.03.24*	EUR	145 000		145 000					
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	160 000			160 000		154 668	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.50000% 14-01.03.30*	EUR	180 000			180 000		166 587	0.08	
ITALY, REPUBLIC OF-BTP 2.50000% 14-01.12.24*	EUR	210 000			210 000		200 141	0.10	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	140 000			140 000		103 056	0.05	
ITALY, REPUBLIC OF-BTP 1.50000% 15-01.06.25*	EUR	200 000			200 000		186 107	0.09	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	192 000			192 000		149 245	0.07	
ITALY, REPUBLIC OF-BTP 2.00000% 15-01.12.25*	EUR	180 000			180 000		167 571	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.70000% 16-01.03.47*	EUR	110 000			110 000		73 103	0.04	
ITALY, REPUBLIC OF-BTP 1.60000% 16-01.06.26*	EUR	180 000			180 000		164 197	0.08	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.25000% 16-01.09.36*	EUR	160 000			160 000		116 669	0.06	
ITALY, REPUBLIC OF-BTP 1.25000% 16-01.12.26*	EUR	208 000			208 000		185 468	0.09	
ITALY, REPUBLIC OF-BTP-REG-S 0.65000% 16-15.10.23*	EUR	110 000		110 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.80000% 16-01.03.67*	EUR	68 000			68 000		40 577	0.02	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 17-01.09.33*	EUR	230 000	100 000	186 000	144 000		115 368	0.06	
ITALY, REPUBLIC OF-BTP 2.20000% 17-01.06.27*	EUR	199 000			199 000		181 102	0.09	
ITALY, REPUBLIC OF-BTP 1.85000% 17-15.05.24*	EUR	65 000		65 000					
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.45000% 17-01.03.48*	EUR	161 000	30 000	80 000	111 000		83 818	0.04	
ITALY, REPUBLIC OF-BTP 2.05000% 17-01.08.27*	EUR	150 000			150 000		135 305	0.07	
ITALY, REPUBLIC OF-BTP 1.45000% 17-15.11.24*	EUR	87 000			87 000		81 990	0.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.95000% 18-01.09.38*	EUR	103 000			103 000		79 006	0.04	
ITALY, REPUBLIC OF-BTP 2.00000% 18-01.02.28*	EUR	245 000			245 000		218 085	0.11	
ITALY, REPUBLIC OF-BTP-REG-S 2.45000% 18-01.10.23*	EUR	60 000		60 000					
ITALY, REPUBLIC OF-BTP-REG-S 2.50000% 18-15.11.25*	EUR	50 000	125 000		175 000		164 757	0.08	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	170 000	50 000		220 000		199 507	0.10	
ITALY, REPUBLIC OF-BTP-REG-S 1.75000% 19-01.07.24*	EUR	50 000	95 000	145 000					
ITALY, REPUBLIC OF-BTP-REG-S 2.10000% 19-15.07.26*	EUR	105 000			105 000		96 824	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.10000% 19-01.03.40*	EUR	196 000		100 000	96 000		73 425	0.04	
ITALY, REPUBLIC OF-BTP-REG-S 1.35000% 19-01.04.30*	EUR	174 000			174 000		140 343	0.07	
ITALY, REPUBLIC OF-BTP-REG-S 0.35000% 19-01.02.25*	EUR	143 000			143 000		132 134	0.06	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	110 000			110 000		66 635	0.03	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.45000% 20-01.03.36*	EUR	85 000	150 000		235 000		156 447	0.08	
ITALY, REPUBLIC OF-BTP-REG-S 3.50000% 20-01.08.30*	EUR	65 000	122 000		187 000		144 821	0.07	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 20-01.12.30*	EUR	235 000			235 000		189 238	0.09	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 20-15.09.27*	EUR	125 000	95 000		220 000		189 449	0.09	
ITALY, REPUBLIC OF-BTP-REG-S 0.25000% 21-15.03.28*	EUR	140 000	120 000		260 000		212 921	0.10	
ITALY, REPUBLIC OF-BTP-REG-S 3.50000% 21-15.07.28*	EUR	115 000			115 000		94 090	0.05	
ITALY, REPUBLIC OF-BTP-144A-REG-S 0.95000% 21-01.12.31*	EUR	110 000	130 000	130 000	110 000		81 022	0.04	
ITALY, REPUBLIC OF-BTP-REG-S 0.95000% 21-01.06.32*	EUR	110 000	65 000		175 000		126 454	0.06	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.15000% 22-01.09.52*	EUR	45 000	70 000	37 000	78 000		42 927	0.02	
ITALY, REPUBLIC OF-BTP-REG-S 3.50000% 22-15.01.26*	EUR		100 000		100 000		95 997	0.05	
ITALY, REPUBLIC OF-BTP-REG-S 3.70000% 23-15.06.30*	EUR		100 000		100 000		93 062	0.05	
ITALY, REPUBLIC OF-BTP 4.35000% 23-01.11.33*	EUR		100 000		100 000		94 130	0.05	

Security	30.9.2022			30.9.2023			Thereof in lending	
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Quantity/ Nominal	
ITALY, REPUBLIC OF-REG-S 5.250000% 98-01.11.29*	EUR	120 000		120 000	122 560	0.06		
ITALY, REPUBLIC OF-REG-S 0.850000% 19-15.01.27*	EUR	200 000		200 000	175 342	0.09		
ITALY, REPUBLIC OF-REG-S 0.500000% 20-01.02.26*	EUR	69 000	90 000	159 000	142 399	0.07		
ITALY, REPUBLIC OF-REG-S 0.900000% 20-01.04.31*	EUR	181 000		181 000	136 201	0.07		
ITALY, REPUBLIC OF-REG-S-144A 0.600000% 21-01.08.31*	EUR	175 000		175 000	126 675	0.06		
ITALY, REPUBLIC OF-REG-S 0.450000% 21-15.02.29*	EUR	160 000		160 000	127 319	0.06		
ITALY, REPUBLIC OF-REG-S 1.200000% 22-15.08.25*	EUR	125 000	125 000	125 000	115 124	0.06		
ITALY, REPUBLIC OF-REG-S 2.500000% 22-01.12.32*	EUR	100 000	100 000	100 000	81 944	0.04		
ITALY, REPUBLIC OF-REG-S 4.400000% 22-01.05.33*	EUR	175 000	100 000	75 000	71 285	0.03		
ITALY, REPUBLIC OF-REG-S 3.850000% 22-15.12.29*	EUR	125 000	125 000	125 000	117 968	0.06		
KINGDOM OF BELGIUM GOVT BOND-144A-REG-S 0.650000% 21-22.06.71*	EUR	10 000		10 000	3 313	0.00		
NETHERLANDS, KINGDOM OF THE 4.000000% 05-15.01.37*	EUR	95 000	50 000	45 000	46 969	0.02	45 000	
NETHERLANDS, KINGDOM OF THE 5.500000% 98-15.01.28*	EUR	20 000		20 000	21 256	0.01		
NETHERLANDS, KINGDOM OF THE 3.750000% 10-15.01.42*	EUR	10 000		10 000	10 273	0.01	10 000	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 2.750000% 14-15.01.47*	EUR	10 000	30 000	40 000	35 527	0.02		
NETHERLANDS, KINGDOM OF THE 144A-REG-S 2.000000% 14-15.07.24*	EUR	20 000	20 000					
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.500000% 16-15.07.26*	EUR	75 000		75 000	67 688	0.03		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.750000% 17-15.07.27*	EUR	10 000		10 000	8 917	0.00		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.250000% 19-15.07.29*	EUR	35 000		35 000	28 998	0.01		
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.500000% 19-15.01.40*	EUR	50 000		50 000	31 592	0.02		
SPAIN GOVERNMENT BOND-144A-REG-S 2.750000% 14-31.10.24*	EUR	120 000		120 000	114 947	0.06		
SPAIN GOVERNMENT BOND-144A-REG-S 0.250000% 19-30.07.24*	EUR	200 000		200 000	188 095	0.09		
SPAIN, KINGDOM OF 144A-REG-S 0.800000% 22-30.07.29*	EUR		175 000	175 000	145 237	0.07		
SPAIN, KINGDOM OF 4.900000% 07-30.07.40*	EUR	104 000	75 000	179 000	185 583	0.09		
SPAIN, KINGDOM OF 4.800000% 08-31.01.24*	EUR	50 000	50 000					
SPAIN, KINGDOM OF 4.700000% 09-30.07.41*	EUR	161 000	30 000	131 000	133 015	0.06		
SPAIN, KINGDOM OF 4.650000% 10-30.07.25*	EUR	195 000		195 000	192 458	0.09		
SPAIN, KINGDOM OF 4.200000% 05-31.01.37*	EUR	98 000	50 000	148 000	144 721	0.07		
SPAIN, KINGDOM OF 5.900000% 11-30.07.26*	EUR	80 000	100 000	180 000	185 327	0.09		
SPAIN, KINGDOM OF 5.750000% 01-30.07.32*	EUR	165 000		165 000	183 392	0.09		
SPAIN, KINGDOM OF 6.000000% 98-31.01.29*	EUR	105 000		105 000	113 789	0.06		
SPAIN, KINGDOM OF-144A-REG-S 4.400000% 13-31.10.23*	EUR	220 000	220 000					
SPAIN, KINGDOM OF-144A 5.150000% 13-31.10.28*	EUR	50 000	94 000	144 000	149 965	0.07		
SPAIN, KINGDOM OF-144A-REG-S 5.150000% 13-31.10.44*	EUR	86 000	66 000	102 000	109 366	0.05	102 000	
SPAIN, KINGDOM OF-144A-REG-S 3.800000% 14-30.04.24*	EUR	125 000	125 000					
SPAIN, KINGDOM OF-144A-REG-S 1.950000% 15-30.07.30*	EUR	180 000		180 000	156 984	0.08		
SPAIN, KINGDOM OF-144A-REG-S 2.150000% 15-31.10.25*	EUR	185 000		185 000	174 510	0.09		
SPAIN, KINGDOM OF-144A-REG-S 1.950000% 16-30.04.26*	EUR	65 000	50 000	115 000	107 240	0.05		
SPAIN, KINGDOM OF-144A-REG-S 2.900000% 16-31.10.46*	EUR	155 000		155 000	118 012	0.06		
SPAIN, KINGDOM OF-144A-REG-S 3.450000% 16-30.07.66*	EUR	97 000	25 000	17 000	80 752	0.04		
SPAIN, KINGDOM OF-144A-REG-S 1.300000% 16-31.10.26*	EUR	130 000	50 000	180 000	163 473	0.08		
SPAIN, KINGDOM OF-144A-REG-S 1.500000% 17-30.04.27*	EUR	200 000		200 000	181 074	0.09		
SPAIN, KINGDOM OF-144A-REG-S 2.350000% 17-30.07.33*	EUR	189 000	75 000	114 000	96 870	0.05		
SPAIN, KINGDOM OF-144A-REG-S 1.450000% 17-31.10.27*	EUR	105 000	100 000	205 000	183 500	0.09		
SPAIN, KINGDOM OF-144A-REG-S 1.400000% 18-30.04.28*	EUR	160 000		160 000	141 547	0.07	60 000	
SPAIN, KINGDOM OF-144A-REG-S 2.700000% 18-31.10.48*	EUR	115 000	80 000	75 000	86 239	0.04		
SPAIN, KINGDOM OF-144A-REG-S 1.400000% 18-30.07.28*	EUR	255 000		255 000	224 415	0.11		
SPAIN, KINGDOM OF-144A-REG-S 1.450000% 19-30.04.29*	EUR	160 000	100 000	260 000	225 763	0.11	60 000	
SPAIN, KINGDOM OF-144A-REG-S 1.850000% 19-30.07.35*	EUR	139 000		139 000	107 552	0.05		
SPAIN, KINGDOM OF-144A-REG-S 0.500000% 20-30.04.30*	EUR	90 000	74 000	164 000	130 480	0.06		
SPAIN, KINGDOM OF-144A-REG-S 1.000000% 20-31.10.50*	EUR	131 000		131 000	59 329	0.03		
SPAIN, KINGDOM OF-144A-REG-S 1.250000% 20-31.10.30*	EUR	186 000		186 000	153 657	0.07		
SPAIN, KINGDOM OF-144A-REG-S 1.200000% 20-31.10.40*	EUR	90 000	100 000	190 000	115 621	0.06		
SPAIN, KINGDOM OF-144A-REG-S 0.850000% 21-30.07.37*	EUR	70 000		70 000	44 447	0.02		
SPAIN, KINGDOM OF-144A-REG-S 0.500000% 21-31.10.31*	EUR	90 000	159 000	249 000	187 849	0.09		
SPAIN, KINGDOM OF-144A-REG-S 1.000000% 21-30.07.42*	EUR	25 000	60 000	85 000	47 442	0.02		
SPAIN, KINGDOM OF-144A-REG-S 0.700000% 22-30.04.32*	EUR	180 000		180 000	135 869	0.07		
SPAIN, KINGDOM OF-144A-REG-S 1.900000% 22-31.10.52*	EUR	80 000	81 000	161 000	91 041	0.04		
SPAIN, KINGDOM OF-144A-REG-S 3.450000% 22-30.07.43*	EUR	50 000	50 000	50 000	42 442	0.02		
SPAIN, KINGDOM OF-144A-REG-S 3.150000% 23-30.04.33*	EUR	180 000		180 000	164 466	0.08		
SPAIN, KINGDOM OF-144A-REG-S 3.900000% 23-30.07.39*	EUR	136 000		136 000	125 988	0.06		
SPAIN, KINGDOM OF-144A-REG-S 3.550000% 23-31.10.33*	EUR	75 000	75 000	75 000	70 457	0.03		
SPAIN, KINGDOM OF-REG-S 1.600000% 15-30.04.25*	EUR	160 000		160 000	150 317	0.07		
SPAIN, KINGDOM OF-REG-S-144A 1.450000% 21-31.10.71*	EUR	40 000		40 000	15 912	0.01		
<b>TOTAL EUR</b>					<b>30 222 393</b>	<b>14.72</b>		
<b>GBP</b>								
UNITED KINGDOM GILT-REG-S 0.250000% 20-31.07.31*	GBP	65 000	65 000					
UNITED KINGDOM OF GB & N IRL-REG-S 1.625000% 18-22.10.71*	GBP		50 000	50 000	24 184	0.01		
<b>TOTAL GBP</b>					<b>24 184</b>	<b>0.01</b>		

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>ILS</b>								
ISRAEL GOVERNMENT BOND 1.50000% 20-31.05.37*	ILS	150 000			150 000	25 496	0.01	
ISRAEL, STATE OF 0.50000% 20-30.04.25*	ILS	250 000			250 000	56 359	0.03	
ISRAEL, STATE OF 0.50000% 21-27.02.26*	ILS	190 000			190 000	41 459	0.02	
ISRAEL, STATE OF 1.00000% 19-31.03.30*	ILS	95 000			95 000	18 682	0.01	
ISRAEL, STATE OF 2.00000% 16-31.03.27*	ILS	150 000			150 000	33 350	0.02	
ISRAEL, STATE OF 3.75000% 14-31.03.24*	ILS	100 000			100 000	23 938	0.01	
ISRAEL, STATE OF 3.75000% 17-31.03.47*	ILS	200 000			200 000	43 070	0.02	
ISRAEL, STATE OF 5.50000% 12-31.01.42*	ILS	100 000			100 000	27 284	0.01	
ISRAEL, STATE OF 6.25000% 06-30.10.26*	ILS	50 000			50 000	12 642	0.01	
<b>TOTAL ILS</b>						<b>282 281</b>	<b>0.14</b>	
<b>MXN</b>								
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN	5 350	15 000		20 350	97 892	0.05	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN	24 000		13 000	11 000	54 305	0.03	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN	5 700			5 700	26 571	0.01	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN		12 000		12 000	55 753	0.03	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	8 000			8 000	34 059	0.02	
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN	17 000		6 000	11 000	51 996	0.03	
MEXICO, UNITED MEXICAN STATES 8.00000% 17-07.11.47*	MXN		8 000		8 000	34 782	0.02	
MEXICO, UNITED MEXICAN STATES 8.00000% 19-05.09.24*	MXN	10 000			10 000	51 045	0.02	
MEXICO, UNITED MEXICAN STATES 7.50000% 22-26.05.33*	MXN		8 000		8 000	35 899	0.02	
<b>TOTAL MXN</b>						<b>442 304</b>	<b>0.22</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF 144A-REG-S 3.00000% 14-14.03.24*	NOK	150 000		150 000				
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 15-13.03.25*	NOK	491 000			491 000	40 740	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.50000% 16-19.02.26*	NOK	300 000			300 000	24 256	0.01	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 17-17.02.27*	NOK	200 000	300 000		500 000	39 775	0.02	
NORWAY, KINGDOM OF-144A-REG-S 2.00000% 18-26.04.28*	NOK	400 000			400 000	31 439	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 19-06.09.29*	NOK	300 000			300 000	22 730	0.01	
NORWAY, KINGDOM OF-144A-REG-S 2.12500% 22-18.05.32*	NOK	300 000			300 000	22 273	0.01	
<b>TOTAL NOK</b>						<b>181 213</b>	<b>0.09</b>	
<b>NZD</b>								
NEW ZEALAND 3.00000% 18-20.04.29*	NZD		100 000		100 000	49 002	0.02	
NEW ZEALAND-REG-S 2.75000% 16-15.04.25*	NZD		100 000		100 000	52 565	0.03	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD		100 000		100 000	40 787	0.02	
<b>TOTAL NZD</b>						<b>142 354</b>	<b>0.07</b>	
<b>PLN</b>								
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN	125 000			125 000	26 567	0.01	
POLAND, REPUBLIC OF 3.2500% 14-25.07.25*	PLN	100 000			100 000	20 346	0.01	
POLAND, REPUBLIC OF 2.50000% 16-25.07.27*	PLN	600 000			600 000	114 509	0.06	
POLAND, REPUBLIC OF 2.75000% 19-25.10.29*	PLN		500 000		500 000	90 961	0.04	
POLAND, REPUBLIC OF 2.25000% 19-25.10.24*	PLN	100 000			100 000	20 393	0.01	
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN	250 000			250 000	39 579	0.02	
POLAND, REPUBLIC OF 0.25000% 21-25.10.26*	PLN		200 000		200 000	36 296	0.02	
<b>TOTAL PLN</b>						<b>348 651</b>	<b>0.17</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	200 000			200 000	17 864	0.01	
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	689 000		680 000	9 000	756	0.00	
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	700 000			700 000	51 667	0.03	700 000
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK	500 000			500 000	34 067	0.02	
SWEDEN, KINGDOM OF-144A-REG-S 1.75000% 22-11.11.33*	SEK		600 000		600 000	45 344	0.02	
SWEDEN, KINGDOM OF-REG-S 2.50000% 13-12.05.25*	SEK	600 000		500 000	100 000	8 287	0.00	
SWEDEN, KINGDOM OF-REG-S 1.00000% 15-12.11.26*	SEK	600 000	750 000		1 350 000	106 245	0.05	1 350 000
SWEDEN, KINGDOM OF-REG-S 0.75000% 17-12.05.28*	SEK	1 200 000			1 200 000	91 125	0.04	200 000
<b>TOTAL SEK</b>						<b>355 355</b>	<b>0.17</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>SGD</b>								
SINGAPORE, REPUBLIC OF 2.12500% 16-01.06.26*	SGD	90 000			90 000	58 014	0.03	
SINGAPORE, REPUBLIC OF 2.25000% 16-01.08.36*	SGD	50 000			50 000	29 658	0.01	
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	65 000			65 000	42 127	0.02	
SINGAPORE, REPUBLIC OF 1.25000% 21-01.11.26*	SGD	100 000			100 000	62 580	0.03	
SINGAPORE, REPUBLIC OF 1.87500% 21-01.10.51*	SGD	25 000			25 000	12 973	0.01	
<b>TOTAL SGD</b>						<b>205 352</b>	<b>0.10</b>	
<b>Total Bonds, fixed rate</b>						<b>37 069 021</b>	<b>18.06</b>	
<b>Bonds, zero coupon</b>								
<b>DKK</b>								
DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK	700 000			700 000	71 626	0.03	
<b>TOTAL DKK</b>						<b>71 626</b>	<b>0.03</b>	
<b>EUR</b>								
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 16-15.07.23*	EUR	75 000		75 000				
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 19-15.07.24*	EUR	45 000	150 000	180 000	15 000	14 112	0.01	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 20-20.02.30*	EUR	104 000			104 000	81 961	0.04	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 21-20.02.31*	EUR	105 000			105 000	79 837	0.04	
AUSTRIA, REPUBLIC OF-144A-REG-S 0.00000% 22-20.10.28*	EUR		50 000		50 000	41 192	0.02	
BELGIUM, KINGDOM OF-144A-REG-S 0.00000% 20-22.10.27*	EUR	50 000		50 000				
BELGIUM, KINGDOM OF-REG-S 0.00000% 21-22.10.31*	EUR	102 000		102 000				
BUNDESobligation -REG S 0.00000% 21-10.04.26*	EUR	135 000	40 000		175 000	157 292	0.08	110 000
BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	175 000	55 000		230 000	177 555	0.09	230 000
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 18-25.03.24*	EUR	230 000		230 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.03.25*	EUR	200 000	50 000		250 000	230 247	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 19-25.11.29*	EUR	225 000	50 000		275 000	220 005	0.11	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.02.26*	EUR	270 000			270 000	242 195	0.12	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 20-25.11.30*	EUR	244 000	100 000		344 000	265 974	0.13	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.24*	EUR	245 000		245 000				
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 21-25.02.27*	EUR	300 000			300 000	261 304	0.13	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.02.25*	EUR	100 000	100 000		200 000	184 651	0.09	
FRANCE, REPUBLIC OF-OAT-REG-S 0.00000% 22-25.05.32*	EUR	275 000	50 000	150 000	175 000	128 073	0.06	175 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.09.23*	EUR	75 000		75 000				
GERMANY, REPUBLIC OF 0.00000% 18-13.10.23*	EUR	270 000		270 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.12.23*	EUR	100 000		100 000				
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-15.03.24*	EUR	200 000		200 000				
GERMANY, REPUBLIC OF 0.00000% 19-05.04.24*	EUR	290 000		250 000	40 000	38 021	0.02	
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-18.10.24*	EUR	215 000			215 000	200 807	0.10	215 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-11.04.25*	EUR	160 000			160 000	147 424	0.07	60 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-10.10.25*	EUR	30 000			30 000	27 311	0.01	
GERMANY, REPUBLIC OF-REG-S 0.00000% 16-15.08.26*	EUR	225 000			225 000	200 640	0.10	225 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-09.10.26*	EUR	110 000	100 000		210 000	186 465	0.09	210 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 22-16.04.27*	EUR	150 000			150 000	131 581	0.06	150 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.11.27*	EUR	180 000			180 000	155 719	0.08	180 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.11.28*	EUR	200 000			200 000	168 773	0.08	200 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 19-15.08.29*	EUR	305 000			305 000	252 481	0.12	305 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.02.30*	EUR	106 000	100 000		206 000	168 335	0.08	206 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	368 000			368 000	296 711	0.14	293 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30*	EUR	35 000			35 000	28 249	0.01	35 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31*	EUR	204 000			204 000	162 139	0.08	204 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	305 000		80 000	225 000	176 280	0.09	224 949
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	25 000	75 000		100 000	78 383	0.04	
GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35*	EUR	244 000		80 000	164 000	113 808	0.06	164 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36*	EUR	132 000	148 100		280 100	188 268	0.09	268 100
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.50*	EUR	25 000	50 000		75 000	33 415	0.02	
GERMANY, REPUBLIC OF 0.00000% 19-15.08.50*	EUR	328 000	100 000	106 000	322 000	142 895	0.07	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52*	EUR	128 000	126 000		254 000	106 025	0.05	254 000
IRELAND, REPUBLIC OF-REG-S 0.00000% 21-18.10.31*	EUR	125 000			125 000	93 907	0.05	
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 21-15.04.24*	EUR	310 000		310 000				
ITALY BUONI POLIENNALI DEL TESORO-REG-S 0.00000% 22-29.11.23*	EUR	75 000		75 000				
ITALY, REPUBLIC OF-144A-REG-S 0.00000% 21-01.08.26*	EUR	140 000			140 000	121 413	0.06	
ITALY, REPUBLIC OF-BTP 0.00000% 21-15.12.24*	EUR	100 000	40 000		140 000	129 414	0.06	
ITALY, REPUBLIC OF-REG-S 0.00000% 20-15.01.24*	EUR	110 000		110 000				
ITALY, REPUBLIC OF-REG-S 0.00000% 21-01.04.26*	EUR	150 000	90 000		240 000	210 903	0.10	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-15.08.24*	EUR	75 000			75 000	70 258	0.03	
ITALY, REPUBLIC OF-REG-S 0.00000% 21-30.01.24*	EUR	146 000		146 000				
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 17-15.01.24*	EUR	10 000		10 000				



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.27*	EUR	10 000			10 000	8 778	0.00	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.01.52*	EUR	10 000	50 000	20 000	40 000	15 961	0.01	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 20-15.07.30*	EUR	20 000			20 000	15 826	0.01	
NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.00000% 21-15.07.31*	EUR	75 000			75 000	57 417	0.03	
REPUBLIC OF AUSTRIA-144A-REG-S 0.00000% 21-20.04.25*	EUR	20 000			20 000	18 369	0.01	
SPAIN GOVERNMENT BOND 0.00000% 21-31.01.28*	EUR	150 000			150 000	125 298	0.06	
SPAIN, KINGDOM OF 0.00000% 12.01.21-31.05.24*	EUR	65 000			65 000	61 375	0.03	
SPAIN, KINGDOM OF 0.00000% 20-31.01.25*	EUR	125 000			125 000	115 403	0.06	
SPAIN, KINGDOM OF 0.00000% 20-31.01.26*	EUR	105 000	50 000		155 000	138 547	0.07	
<b>TOTAL EUR</b>						<b>6 270 997</b>	<b>3.06</b>	
<b>Total Bonds, zero coupon</b>						<b>6 342 623</b>	<b>3.10</b>	

### Treasury notes, fixed rate

#### EUR

FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 23-25.05.54*	EUR		74 000		74 000	60 294	0.03	
ITALY, REPUBLIC OF-BTP-144A-REG-S 4.50000% 23-01.10.53*	EUR		30 000		30 000	26 155	0.01	
KINGDOM OF SPAIN-144A-REG-S 2.55000% 22-31.10.32*	EUR	100 000	53 000		153 000	134 080	0.07	
SPAIN, KINGDOM OF-REG-S 0.10000% 21-30.04.31*	EUR	70 000	75 000		145 000	107 674	0.05	
<b>TOTAL EUR</b>						<b>328 202</b>	<b>0.16</b>	
<b>Total Treasury notes, fixed rate</b>						<b>328 202</b>	<b>0.16</b>	

### Treasury-Notes, Nullcoupon

#### EUR

SPAIN, KINGDOM OF 0.00000% 21-31.01.27*	EUR	150 000			150 000	129 614	0.06	
<b>TOTAL EUR</b>						<b>129 614</b>	<b>0.06</b>	
<b>Total Treasury-Notes, Nullcoupon</b>						<b>129 614</b>	<b>0.06</b>	
<b>Total Securities traded on an exchange</b>						<b>45 499 566</b>	<b>22.17</b>	

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

### Bonds, fixed rate

#### MYR

MALAYSIA 3.73300% 13-15.06.28*	MYR	70 000			70 000	13 601	0.01	
MALAYSIA 3.75700% 19-22.05.40*	MYR	125 000			125 000	22 890	0.01	
MALAYSIA 3.84400% 13-15.04.33*	MYR	100 000			100 000	19 182	0.01	
MALAYSIA 3.89200% 12-15.03.27*	MYR		200 000		200 000	39 205	0.02	
MALAYSIA 4.18100% 14-15.07.24*	MYR	50 000			50 000	9 810	0.00	
MALAYSIA 4.23200% 11-30.06.31*	MYR		200 000		200 000	39 654	0.02	
MALAYSIA 4.76200% 17-07.04.37*	MYR	100 000			100 000	20 711	0.01	
<b>TOTAL MYR</b>						<b>165 053</b>	<b>0.08</b>	
<b>Total Bonds, fixed rate</b>						<b>165 053</b>	<b>0.08</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>165 053</b>	<b>0.08</b>	

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

### Investment certificates, open end

#### Japan

UBS (CH) INVESTMENT FUND - JPY BONDS PASSIVE U-X**	JPY	257	68	80	245	15 155 977	7.39	
<b>TOTAL Japan</b>						<b>15 155 977</b>	<b>7.39</b>	

#### United Kingdom

UBS (CH) INVESTMENT FUND - GBP BONDS PASSIVE U-X**	GBP	54	33	8	79	8 029 712	3.91	
<b>TOTAL United Kingdom</b>						<b>8 029 712</b>	<b>3.91</b>	

#### United States

UBS (CH) INVESTMENT FUND - USD BONDS PASSIVE U-X**	USD	283	141	43	381	33 056 356	16.11	
<b>TOTAL United States</b>						<b>33 056 356</b>	<b>16.11</b>	
<b>Total Investment certificates, open end</b>						<b>56 242 045</b>	<b>27.41</b>	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, fixed rate</b>							
<b>MYR</b>							
MALAYSIA 4.39200% 11-15.04.26**	MYR	25 000		25 000	4 969	0.00	
<b>TOTAL MYR</b>					<b>4 969</b>	<b>0.00</b>	
<b>Total Bonds, fixed rate</b>					<b>4 969</b>	<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>					<b>56 247 013</b>	<b>27.41</b>	
<b>Total securities and similar instruments</b>					<b>101 911 632</b>	<b>49.66</b>	
(thereof in lending)					7 601 359	3.70)	
Bank deposits at sight					105 308 195	51.33	
Derivative financial instruments					-2 474 162	-1.21	
Other assets					453 461	0.22	
<b>Total fund assets</b>					<b>205 199 126</b>	<b>100.00</b>	
Short-term bank liabilities					-104 686 114		
Other liabilities					-280		
<b>Net fund assets</b>					<b>100 512 732</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	45 664 619	22.25
Investments valuation based on market-observed parameters	53 772 851	26.20
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>99 437 470</b>	<b>48.45</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
MYR	894 000	USD	193 260	03.10.2023	2 611	0.00
CNY	16 640 000	CHF	2 007 565	10.10.2023	-76 343	-0.04
CNY	1 060 000	CHF	127 886	10.10.2023	-4 863	0.00
AUD	2 075 000	CHF	1 181 707	03.10.2023	-43 397	-0.02
CAD	1 630 000	CHF	1 058 613	03.10.2023	-44 290	-0.02
DKK	3 770 000	CHF	484 396	03.10.2023	-5 267	0.00
SGD	305 000	CHF	198 698	03.10.2023	-5 723	0.00
MXN	8 880 000	CHF	463 736	03.10.2023	-3 706	0.00
ILS	1 220 000	CHF	282 811	03.10.2023	-10 348	-0.01
NOK	3 410 000	CHF	281 260	03.10.2023	-11 899	-0.01
SEK	4 850 000	CHF	390 711	03.10.2023	-17 674	-0.01
NZD	280 000	CHF	146 421	03.10.2023	-7 483	0.00
EUR	40 570 000	CHF	38 815 956	03.10.2023	-477 894	-0.23
GBP	7 205 000	CHF	8 033 215	03.10.2023	-11 594	-0.01

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
JPY	2 510 800 000	CHF	15 194 776	03.10.2023	-197 282	-0.10
USD	37 105 000	CHF	32 612 141	03.10.2023	-1 331 513	-0.65
PLN	1 225 000	CHF	261 789	03.10.2023	5 061	0.00
CHF	123 611	JPY	20 300 000	03.10.2023	834	0.00
CHF	255 229	USD	290 000	03.10.2023	10 063	0.00
EUR	225 000	CHF	214 824	03.10.2023	-3 099	0.00
PLN	430 000	CHF	88 978	03.10.2023	-1 139	0.00
EUR	105 000	CHF	100 563	03.10.2023	-1 134	0.00
USD	195 000	CHF	173 807	03.10.2023	-4 579	0.00
EUR	115 000	CHF	110 249	03.10.2023	-1 134	0.00
JPY	10 100 000	CHF	61 293	03.10.2023	-624	0.00
GBP	95 000	CHF	105 405	03.10.2023	-668	0.00
USD	190 985	MYR	894 000	03.10.2023	-530	0.00
MYR	894 000	USD	191 312	02.11.2023	69	0.00
USD	90 000	CHF	82 072	03.10.2023	-260	0.00
CNY	17 700 000	CHF	2 222 878	02.11.2023	7 037	0.00
SEK	4 850 000	CHF	406 889	02.11.2023	-624	0.00
DKK	3 770 000	CHF	487 753	02.11.2023	-1 037	0.00
NOK	3 410 000	CHF	292 132	02.11.2023	-264	0.00
ILS	1 220 000	CHF	290 672	02.11.2023	-1 904	0.00
MXN	8 880 000	CHF	459 997	03.11.2023	-3 112	0.00
NZD	280 000	CHF	153 371	02.11.2023	5	0.00
AUD	2 040 000	CHF	1 203 123	02.11.2023	1 442	0.00
SGD	305 000	CHF	203 583	02.11.2023	-416	0.00
CAD	1 600 000	CHF	1 082 152	02.11.2023	2 850	0.00
PLN	1 655 000	CHF	343 760	02.11.2023	-1 525	0.00
GBP	7 320 000	CHF	8 151 889	02.11.2023	5 690	0.00
EUR	39 740 000	CHF	38 355 856	02.11.2023	-51 958	-0.03
USD	36 240 000	CHF	32 902 079	02.11.2023	-133 803	-0.06
JPY	2 482 100 000	CHF	15 197 585	02.11.2023	-52 738	-0.02
					-2 474 162	-1.21

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

\*\* valuation based on market-observed parameters

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
USD	149 694	CHF	150 000	02.11.2022
USD	149 577	CHF	150 000	02.11.2022
USD	199 971	CHF	200 000	02.11.2022
USD	189 663	MYR	893 880	02.11.2022
JPY	29 695 420	CHF	200 000	02.11.2022
USD	202 617	CHF	200 000	02.11.2022
CHF	371 081	MXN	7 370 000	03.11.2022
MYR	894 000	USD	189 608	02.12.2022
CNY	7 570 000	CHF	1 035 384	02.12.2022
ILS	1 390 000	CHF	393 259	02.12.2022
SEK	5 460 000	CHF	496 038	02.12.2022
PLN	1 135 000	CHF	237 729	02.12.2022
EUR	37 030 000	CHF	36 754 645	02.12.2022
NOK	3 270 000	CHF	314 963	02.12.2022
MXN	7 370 000	CHF	368 003	02.12.2022
AUD	1 780 000	CHF	1 136 722	02.12.2022
DKK	3 780 000	CHF	504 172	02.12.2022
JPY	2 747 300 000	CHF	18 494 483	02.12.2022
GBP	5 010 000	CHF	5 767 888	02.12.2022
USD	28 455 000	CHF	28 384 602	02.12.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
SGD	310 000	CHF	218 436	02.12.2022
CHF	1 050 000	USD	1 052 653	02.12.2022
GBP	400 218	CHF	460 000	02.12.2022
CHF	810 000	EUR	819 861	02.12.2022
CHF	910 000	JPY	135 148 650	02.12.2022
NZD	275 962	CHF	160 000	02.12.2022
EUR	151 419	CHF	150 000	02.12.2022
USD	423 654	CHF	400 000	02.12.2022
CHF	300 000	USD	317 916	02.12.2022
CHF	150 000	JPY	22 097 010	02.12.2022
CHF	75 000	GBP	66 781	02.12.2022
GBP	97 266	CHF	110 000	02.12.2022
USD	199 888	MYR	894 000	02.12.2022
MYR	894 000	USD	200 022	03.01.2023
CNY	850 000	CHF	113 659	03.01.2023
CNY	7 570 000	CHF	1 012 235	03.01.2023
PLN	1 135 000	CHF	236 721	03.01.2023
SEK	5 460 000	CHF	491 050	03.01.2023
DKK	4 000 000	CHF	528 597	03.01.2023
NOK	3 270 000	CHF	312 074	03.01.2023
MXN	7 750 000	CHF	378 101	03.01.2023
SGD	310 000	CHF	214 498	03.01.2023
ILS	1 390 000	CHF	382 672	03.01.2023
AUD	1 780 000	CHF	1 134 083	03.01.2023
EUR	37 030 000	CHF	36 369 200	03.01.2023
GBP	5 600 000	CHF	6 359 584	03.01.2023
USD	27 795 000	CHF	26 296 877	03.01.2023
USD	780 206	CHF	740 000	03.01.2023
GBP	194 528	CHF	220 000	03.01.2023
EUR	142 948	CHF	140 000	03.01.2023
CHF	140 000	SEK	1 548 883	03.01.2023
CHF	1 220 000	USD	1 306 932	03.01.2023
CHF	200 000	GBP	175 188	03.01.2023
CHF	90 000	DKK	678 641	03.01.2023
CHF	1 500 000	EUR	1 520 680	03.01.2023
EUR	132 335	CHF	130 000	03.01.2023
EUR	151 996	CHF	150 000	03.01.2023
EUR	101 547	CHF	100 000	03.01.2023
USD	202 859	MYR	894 000	03.01.2023
CHF	160 000	EUR	161 778	03.01.2023
USD	202 066	MYR	894 000	03.01.2023
CHF	365 203	ILS	1 390 000	03.01.2023
CHF	439 627	DKK	3 321 359	03.01.2023
CHF	305 540	NOK	3 270 000	03.01.2023
CHF	345 103	SEK	3 911 117	03.01.2023
CHF	370 070	MXN	7 750 000	03.01.2023
CHF	237 965	PLN	1 135 000	03.01.2023
CHF	35 316 697	EUR	35 876 368	03.01.2023
CHF	330 000	EUR	335 006	03.01.2023
NZD	280 000	CHF	165 281	04.01.2023
JPY	2 592 800 000	CHF	17 732 815	04.01.2023
JPY	41 016 528	CHF	280 000	04.01.2023
JPY	17 993 050	CHF	125 000	04.01.2023
CHF	750 000	JPY	109 320 600	04.01.2023
JPY	5 675 468	CHF	40 000	04.01.2023
MYR	894 000	USD	202 997	02.02.2023
CNY	8 420 000	CHF	1 118 194	02.02.2023
CNY	990 000	CHF	131 474	02.02.2023
ILS	1 390 000	CHF	364 473	02.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
DKK	3 130 000	CHF	413 968	02.02.2023
SGD	310 000	CHF	212 122	02.02.2023
NOK	3 270 000	CHF	304 953	02.02.2023
SEK	3 920 000	CHF	345 405	02.02.2023
MXN	7 750 000	CHF	366 924	02.02.2023
PLN	1 135 000	CHF	236 599	02.02.2023
EUR	34 305 000	CHF	33 733 136	02.02.2023
GBP	5 315 000	CHF	5 902 440	02.02.2023
AUD	1 750 000	CHF	1 085 625	02.02.2023
JPY	2 511 800 000	CHF	17 400 593	02.02.2023
USD	27 205 000	CHF	25 105 753	02.02.2023
CHF	27 096	ILS	103 500	02.02.2023
CHF	90 000	USD	97 772	02.02.2023
GBP	162 097	CHF	180 000	02.02.2023
EUR	335 412	CHF	330 000	02.02.2023
CHF	20 580	AUD	33 000	02.02.2023
USD	701 283	CHF	650 000	02.02.2023
EUR	558 601	CHF	550 000	02.02.2023
GBP	134 286	CHF	150 000	02.02.2023
USD	81 842	CHF	75 000	02.02.2023
ILS	3 786	CHF	1 000	02.02.2023
EUR	126 332	CHF	125 000	02.02.2023
USD	135 724	CHF	125 000	02.02.2023
GBP	110 845	CHF	125 000	02.02.2023
JPY	20 875 245	CHF	150 000	02.02.2023
EUR	151 732	CHF	150 000	02.02.2023
USD	211 598	MYR	894 000	02.02.2023
JPY	8 448 078	CHF	60 000	02.02.2023
EUR	169 909	CHF	170 000	02.02.2023
USD	210 909	MYR	894 000	02.02.2023
MYR	894 000	USD	210 909	02.02.2023
NZD	280 000	CHF	162 994	02.02.2023
MYR	894 000	USD	211 904	02.03.2023
CNY	1 005 000	CHF	137 869	02.03.2023
CNY	9 410 000	CHF	1 290 889	02.03.2023
USD	28 680 000	CHF	26 496 448	02.03.2023
JPY	2 524 400 000	CHF	17 965 597	02.03.2023
GBP	5 880 000	CHF	6 696 232	02.03.2023
EUR	36 305 000	CHF	36 372 709	02.03.2023
SGD	310 000	CHF	217 719	02.03.2023
DKK	3 130 000	CHF	422 152	02.03.2023
AUD	1 795 000	CHF	1 163 114	02.03.2023
SEK	3 920 000	CHF	347 033	02.03.2023
MXN	7 750 000	CHF	378 893	02.03.2023
PLN	1 225 000	CHF	259 802	02.03.2023
NOK	3 270 000	CHF	300 529	02.03.2023
ILS	1 295 000	CHF	344 985	02.03.2023
NZD	280 000	CHF	166 344	02.03.2023
CHF	275 000	EUR	275 943	02.03.2023
CHF	685 000	JPY	96 888 044	02.03.2023
CHF	365 000	USD	398 494	02.03.2023
CHF	100 000	USD	109 692	02.03.2023
CHF	20 000	GBP	17 789	02.03.2023
CHF	200 000	EUR	200 523	02.03.2023
CHF	40 000	JPY	5 650 896	02.03.2023
EUR	185 000	CHF	184 168	02.03.2023
JPY	20 000 000	CHF	140 439	02.03.2023
GBP	200 000	CHF	221 394	02.03.2023
USD	60 000	CHF	55 424	02.03.2023
EUR	275 000	CHF	271 181	02.03.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	54 823	MXN	1 120 000	02.03.2023
USD	195 000	CHF	179 893	02.03.2023
USD	120 000	CHF	110 837	02.03.2023
EUR	145 000	CHF	142 894	02.03.2023
JPY	33 100 000	CHF	227 962	02.03.2023
EUR	160 000	CHF	157 869	02.03.2023
SEK	560 000	CHF	50 180	02.03.2023
USD	95 000	CHF	88 046	02.03.2023
DKK	380 000	CHF	50 358	02.03.2023
USD	201 697	MYR	894 000	02.03.2023
EUR	75 000	CHF	74 391	02.03.2023
MYR	894 000	USD	201 810	04.04.2023
CNY	10 415 000	CHF	1 405 856	04.04.2023
CNY	965 000	CHF	130 259	04.04.2023
AUD	1 750 000	CHF	1 102 435	04.04.2023
DKK	3 510 000	CHF	468 920	04.04.2023
ILS	1 220 000	CHF	311 294	04.04.2023
NOK	3 270 000	CHF	296 276	04.04.2023
MXN	6 630 000	CHF	336 076	04.04.2023
NZD	280 000	CHF	161 153	04.04.2023
PLN	1 225 000	CHF	257 187	04.04.2023
SEK	4 270 000	CHF	383 600	04.04.2023
SGD	310 000	CHF	215 096	04.04.2023
EUR	460 000	CHF	459 587	04.04.2023
AUD	95 000	CHF	60 048	04.04.2023
CHF	89 859	GBP	80 000	04.04.2023
JPY	20 600 000	CHF	142 460	04.04.2023
USD	190 000	CHF	177 570	04.04.2023
USD	27 950 000	CHF	26 110 191	04.04.2023
EUR	36 005 000	CHF	35 789 690	04.04.2023
GBP	5 860 000	CHF	6 626 605	04.04.2023
JPY	2 491 000 000	CHF	17 114 394	04.04.2023
JPY	30 800 000	CHF	212 618	04.04.2023
MXN	1 410 000	CHF	72 762	04.04.2023
USD	290 000	CHF	271 069	04.04.2023
EUR	655 000	CHF	651 520	04.04.2023
USD	145 000	CHF	135 059	04.04.2023
GBP	100 000	CHF	111 299	04.04.2023
EUR	150 000	CHF	148 504	04.04.2023
USD	195 000	CHF	177 902	04.04.2023
NOK	380 000	CHF	32 845	04.04.2023
SEK	580 000	CHF	50 351	04.04.2023
DKK	260 000	CHF	33 982	04.04.2023
USD	185 000	CHF	170 811	04.04.2023
EUR	105 000	CHF	103 753	04.04.2023
AUD	50 000	CHF	30 453	04.04.2023
CHF	169 662	USD	185 000	04.04.2023
USD	203 182	MYR	894 000	04.04.2023
JPY	2 622 900 000	CHF	18 044 414	02.05.2023
PLN	1 225 000	CHF	260 262	02.05.2023
CHF	142 329	JPY	20 700 000	02.05.2023
JPY	20 900 000	CHF	140 053	02.05.2023
JPY	10 400 000	CHF	69 568	02.05.2023
JPY	10 400 000	CHF	69 132	02.05.2023
JPY	20 800 000	CHF	138 567	02.05.2023
MYR	894 000	USD	203 533	03.05.2023
EUR	37 980 000	CHF	37 857 704	03.05.2023
GBP	6 080 000	CHF	6 875 264	03.05.2023
DKK	3 770 000	CHF	504 529	03.05.2023
ILS	1 220 000	CHF	308 577	03.05.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
MXN	8 040 000	CHF	404 511	03.05.2023
NZD	280 000	CHF	160 462	03.05.2023
NOK	3 650 000	CHF	320 350	03.05.2023
SEK	4 850 000	CHF	429 172	03.05.2023
SGD	310 000	CHF	213 333	03.05.2023
USD	29 495 000	CHF	26 964 359	03.05.2023
AUD	1 960 000	CHF	1 200 905	03.05.2023
GBP	195 000	CHF	220 530	03.05.2023
EUR	50 000	CHF	49 659	03.05.2023
USD	400 000	CHF	365 012	03.05.2023
CHF	129 125	EUR	130 000	03.05.2023
USD	200 000	CHF	180 658	03.05.2023
EUR	220 000	CHF	216 134	03.05.2023
USD	201 052	MYR	894 000	03.05.2023
USD	400 000	CHF	355 479	03.05.2023
EUR	225 000	CHF	221 018	03.05.2023
CHF	300 923	ILS	1 220 000	03.05.2023
CHF	1 156 341	AUD	1 960 000	03.05.2023
CHF	497 911	DKK	3 770 000	03.05.2023
CHF	398 950	MXN	8 040 000	03.05.2023
CHF	27 316 723	USD	30 492 519	03.05.2023
CHF	153 812	NZD	280 000	03.05.2023
USD	200 457	MYR	894 000	03.05.2023
MYR	894 000	USD	200 457	03.05.2023
CNY	1 025 000	CHF	136 528	05.05.2023
CNY	11 380 000	CHF	1 515 797	05.05.2023
MYR	894 000	USD	201 369	02.06.2023
CNY	12 555 000	CHF	1 624 297	02.06.2023
CNY	1 970 000	CHF	254 822	02.06.2023
AUD	1 960 000	CHF	1 153 858	02.06.2023
DKK	3 770 000	CHF	497 202	02.06.2023
EUR	38 110 000	CHF	37 461 787	02.06.2023
GBP	6 125 000	CHF	6 820 690	02.06.2023
JPY	2 641 000 000	CHF	17 425 350	02.06.2023
NOK	3 650 000	CHF	303 890	02.06.2023
SEK	4 850 000	CHF	419 195	02.06.2023
MXN	8 040 000	CHF	395 081	02.06.2023
USD	30 815 000	CHF	27 508 859	02.06.2023
NZD	280 000	CHF	153 270	02.06.2023
PLN	1 225 000	CHF	261 501	02.06.2023
GBP	95 000	CHF	106 073	02.06.2023
EUR	840 000	CHF	825 306	02.06.2023
JPY	52 600 000	CHF	343 782	02.06.2023
USD	400 000	CHF	357 734	02.06.2023
JPY	31 500 000	CHF	207 786	02.06.2023
GBP	25 000	CHF	27 769	02.06.2023
USD	200 000	CHF	176 690	02.06.2023
JPY	21 000 000	CHF	139 971	02.06.2023
JPY	10 600 000	CHF	69 814	02.06.2023
USD	200 000	CHF	178 786	02.06.2023
EUR	145 000	CHF	141 451	02.06.2023
AUD	75 000	CHF	44 710	02.06.2023
MXN	1 070 000	CHF	53 630	02.06.2023
USD	193 527	MYR	894 000	02.06.2023
EUR	140 000	CHF	135 863	02.06.2023
USD	195 000	CHF	176 221	02.06.2023
EUR	17 280	GBP	15 000	02.06.2023
EUR	97 936	CHF	95 000	02.06.2023
JPY	19 000 000	EUR	126 292	02.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
ILS	1 220 000	CHF	300 087	05.06.2023
SGD	340 000	CHF	227 253	05.06.2023
CNY	1 090 000	CHF	139 672	05.06.2023
CHF	299 303	ILS	1 220 000	05.06.2023
MYR	894 000	USD	193 758	05.07.2023
CHF	139 618	CNY	1 090 000	05.07.2023
CNY	14 525 000	CHF	1 860 510	05.07.2023
MXN	9 500 000	CHF	484 963	05.07.2023
DKK	3 770 000	CHF	491 282	05.07.2023
PLN	1 225 000	CHF	260 582	05.07.2023
SGD	340 000	CHF	227 939	05.07.2023
GBP	5 865 000	CHF	6 589 767	05.07.2023
ILS	1 220 000	CHF	298 676	05.07.2023
JPY	2 794 200 000	CHF	18 228 968	05.07.2023
NOK	3 650 000	CHF	294 562	05.07.2023
NZD	280 000	CHF	152 515	05.07.2023
SEK	4 850 000	CHF	403 105	05.07.2023
USD	31 170 000	CHF	28 287 430	05.07.2023
AUD	2 000 000	CHF	1 177 141	05.07.2023
EUR	39 535 000	CHF	38 382 159	05.07.2023
USD	295 000	CHF	267 541	05.07.2023
CAD	1 395 000	CHF	933 738	05.07.2023
CHF	2 528 349	JPY	386 600 000	05.07.2023
GBP	570 000	CHF	644 949	05.07.2023
CHF	1 744 753	EUR	1 795 000	05.07.2023
USD	3 350 000	CHF	3 035 365	05.07.2023
CAD	145 000	CHF	97 805	05.07.2023
CHF	16 256	JPY	2 500 000	05.07.2023
CHF	20 270	GBP	18 000	05.07.2023
EUR	105 000	CHF	101 721	05.07.2023
USD	295 000	CHF	266 374	05.07.2023
CHF	109 822	MXN	2 110 000	05.07.2023
CHF	85 118	GBP	75 000	05.07.2023
CHF	85 796	USD	95 000	05.07.2023
EUR	245 000	CHF	238 628	05.07.2023
EUR	125 000	CHF	122 065	05.07.2023
GBP	90 000	CHF	102 851	05.07.2023
JPY	32 500 000	CHF	205 475	05.07.2023
USD	190 000	CHF	169 316	05.07.2023
EUR	130 000	CHF	127 286	05.07.2023
USD	200 000	CHF	179 504	05.07.2023
CHF	17 000	GBP	15 000	05.07.2023
EUR	135 000	CHF	131 397	05.07.2023
USD	191 537	MYR	894 000	05.07.2023
MXN	1 490 000	CHF	77 834	05.07.2023
CHF	92 948	EUR	95 000	05.07.2023
CHF	127 681	CNY	1 030 000	05.07.2023
CHF	1 665 427	CNY	13 435 000	05.07.2023
CHF	15 178 082	JPY	2 437 600 000	05.07.2023
CHF	37 492 549	EUR	38 385 000	05.07.2023
CHF	7 298 054	GBP	6 417 000	05.07.2023
CHF	269 139	PLN	1 225 000	05.07.2023
CHF	305 957	NOK	3 650 000	05.07.2023
CHF	153 462	NZD	280 000	05.07.2023
CHF	296 556	ILS	1 220 000	05.07.2023
CHF	225 932	SGD	340 000	05.07.2023
CHF	1 193 600	AUD	2 000 000	05.07.2023
CHF	401 822	SEK	4 850 000	05.07.2023
CHF	468 567	MXN	8 880 000	05.07.2023



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	495 029	DKK	3 770 000	05.07.2023
MYR	894 000	USD	191 537	02.08.2023
CNY	13 435 000	CHF	1 665 613	02.08.2023
CNY	1 030 000	CHF	127 695	02.08.2023
EUR	38 465 000	CHF	37 516 030	02.08.2023
USD	35 615 000	CHF	31 998 047	02.08.2023
GBP	6 525 000	CHF	7 401 431	02.08.2023
JPY	2 450 400 000	CHF	15 278 684	02.08.2023
AUD	2 000 000	CHF	1 191 160	02.08.2023
NOK	3 410 000	CHF	285 316	02.08.2023
ILS	1 220 000	CHF	295 941	02.08.2023
NZD	280 000	CHF	153 007	02.08.2023
PLN	1 225 000	CHF	267 994	02.08.2023
SEK	4 850 000	CHF	401 183	02.08.2023
SGD	305 000	CHF	202 296	02.08.2023
CAD	1 540 000	CHF	1 044 780	02.08.2023
DKK	3 770 000	CHF	494 450	02.08.2023
MXN	8 880 000	CHF	464 761	02.08.2023
CHF	196 619	JPY	31 600 000	02.08.2023
CHF	349 330	USD	390 000	02.08.2023
EUR	190 000	CHF	185 942	02.08.2023
GBP	205 000	CHF	233 199	02.08.2023
JPY	34 400 000	CHF	214 368	02.08.2023
EUR	490 000	CHF	478 441	02.08.2023
GBP	90 000	CHF	102 409	02.08.2023
USD	290 000	CHF	259 921	02.08.2023
USD	100 000	CHF	88 168	02.08.2023
USD	95 000	CHF	81 810	02.08.2023
JPY	8 000 000	CHF	49 093	02.08.2023
USD	475 000	CHF	407 031	02.08.2023
GBP	98 000	CHF	108 633	02.08.2023
EUR	222 000	CHF	213 907	02.08.2023
USD	197 133	MYR	894 000	02.08.2023
JPY	49 700 000	CHF	305 750	02.08.2023
EUR	320 000	CHF	305 346	02.08.2023
MYR	894 000	USD	197 744	05.09.2023
CNY	14 635 000	CHF	1 783 929	05.09.2023
CNY	2 005 000	CHF	244 250	05.09.2023
AUD	1 965 000	CHF	1 142 255	05.09.2023
DKK	3 770 000	CHF	484 809	05.09.2023
ILS	1 220 000	CHF	286 504	05.09.2023
USD	35 745 000	CHF	31 009 359	05.09.2023
EUR	39 635 000	CHF	37 978 574	05.09.2023
GBP	6 920 000	CHF	7 713 018	05.09.2023
JPY	2 496 500 000	CHF	15 285 614	05.09.2023
CAD	1 505 000	CHF	986 249	05.09.2023
MXN	8 880 000	CHF	456 939	05.09.2023
NOK	3 410 000	CHF	291 156	05.09.2023
PLN	1 225 000	CHF	264 967	05.09.2023
NZD	280 000	CHF	150 322	05.09.2023
SEK	4 850 000	CHF	400 509	05.09.2023
SGD	305 000	CHF	199 051	05.09.2023
CAD	125 000	CHF	82 260	05.09.2023
EUR	625 000	CHF	599 798	05.09.2023
GBP	185 000	CHF	206 412	05.09.2023
USD	1 270 000	CHF	1 109 449	05.09.2023
JPY	30 600 000	CHF	188 319	05.09.2023
JPY	26 600 000	CHF	163 074	05.09.2023
EUR	165 000	CHF	158 319	05.09.2023
JPY	30 800 000	CHF	185 365	05.09.2023
AUD	110 000	CHF	62 259	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	192 926	MYR	894 000	05.09.2023
GBP	190 000	CHF	211 995	05.09.2023
USD	210 000	CHF	185 645	05.09.2023
EUR	210 000	CHF	200 867	05.09.2023
CHF	127 950	CNY	1 060 000	05.09.2023
CHF	2 008 570	CNY	16 640 000	05.09.2023
CHF	485 075	DKK	3 770 000	05.09.2023
CHF	1 184 078	AUD	2 075 000	05.09.2023
CHF	467 420	MXN	8 880 000	05.09.2023
CHF	281 864	NOK	3 410 000	05.09.2023
CHF	146 857	NZD	280 000	05.09.2023
CHF	391 352	SEK	4 850 000	05.09.2023
CHF	283 358	ILS	1 220 000	05.09.2023
CHF	15 618 202	JPY	2 584 500 000	05.09.2023
CHF	38 944 584	EUR	40 635 000	05.09.2023
CHF	8 157 269	GBP	7 295 000	05.09.2023
CHF	263 008	PLN	1 225 000	05.09.2023
MYR	894 000	USD	193 260	03.10.2023
AUD	2 075 000	CHF	1 181 707	03.10.2023
CAD	1 630 000	CHF	1 058 613	03.10.2023
DKK	3 770 000	CHF	484 396	03.10.2023
SGD	305 000	CHF	198 698	03.10.2023
MXN	8 880 000	CHF	463 736	03.10.2023
ILS	1 220 000	CHF	282 811	03.10.2023
NOK	3 410 000	CHF	281 260	03.10.2023
SEK	4 850 000	CHF	390 711	03.10.2023
NZD	280 000	CHF	146 421	03.10.2023
EUR	40 570 000	CHF	38 815 956	03.10.2023
GBP	7 205 000	CHF	8 033 215	03.10.2023
JPY	2 510 800 000	CHF	15 194 776	03.10.2023
USD	37 105 000	CHF	32 612 141	03.10.2023
PLN	1 225 000	CHF	261 789	03.10.2023
CHF	123 611	JPY	20 300 000	03.10.2023
CHF	255 229	USD	290 000	03.10.2023
EUR	225 000	CHF	214 824	03.10.2023
PLN	430 000	CHF	88 978	03.10.2023
EUR	105 000	CHF	100 563	03.10.2023
USD	195 000	CHF	173 807	03.10.2023
EUR	115 000	CHF	110 249	03.10.2023
JPY	10 100 000	CHF	61 293	03.10.2023
GBP	95 000	CHF	105 405	03.10.2023
USD	190 985	MYR	894 000	03.10.2023
USD	90 000	CHF	82 072	03.10.2023
CNY	16 640 000	CHF	2 007 565	10.10.2023
CNY	1 060 000	CHF	127 886	10.10.2023
MYR	894 000	USD	191 312	02.11.2023
CNY	17 700 000	CHF	2 222 878	02.11.2023
SEK	4 850 000	CHF	406 889	02.11.2023
DKK	3 770 000	CHF	487 753	02.11.2023
NOK	3 410 000	CHF	292 132	02.11.2023
ILS	1 220 000	CHF	290 672	02.11.2023
NZD	280 000	CHF	153 371	02.11.2023
AUD	2 040 000	CHF	1 203 123	02.11.2023
SGD	305 000	CHF	203 583	02.11.2023
CAD	1 600 000	CHF	1 082 152	02.11.2023
PLN	1 655 000	CHF	343 760	02.11.2023
GBP	7 320 000	CHF	8 151 889	02.11.2023
EUR	39 740 000	CHF	38 355 856	02.11.2023
USD	36 240 000	CHF	32 902 079	02.11.2023
JPY	2 482 100 000	CHF	15 197 585	02.11.2023
MXN	8 880 000	CHF	459 997	03.11.2023

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	175 012.03	0.17%
Total exposure- reducing positions	104 583 538.39	104.05%

### Repurchase agreements

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

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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.

Composed TER for the last 12 months:

Class I-A1	0.18%
Class I-X	0.03%
Class W	0.18%

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF 0.59	MXN 1 = CHF 0.05
CAD 1 = CHF 0.68	MYR 1 = CHF 0.19
CNY 1 = CHF 0.13	NOK 1 = CHF 0.09
DKK 1 = CHF 0.13	NZD 1 = CHF 0.55
EUR 1 = CHF 0.97	PLN 1 = CHF 0.21
GBP 1 = CHF 1.12	SEK 1 = CHF 0.08
ILS 1 = CHF 0.24	SGD 1 = CHF 0.67
JPY 1 = CHF 0.01	USD 1 = CHF 0.91

# UBS (CH) Investment Fund – Global Bonds Passive (hedged 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		1 585 675 705.21	1 901 062 923.69	2 315 064 478.34
<b>Class I-A1</b>	<b>CH0028924592</b>			
Net asset value per unit in CHF		885.18	928.56	1 089.48
Number of units outstanding		4 562.2870	4 978.2670	5 299.4730
<b>Class I-A2</b>	<b>CH0142362158</b>			
Net asset value per unit in CHF		830.69	871.41	1 022.42
Number of units outstanding		7 200.0000	15 370.0000	19 130.0000
<b>Class I-A3</b>	<b>CH0233658506</b>			
Net asset value per unit in CHF		854.96	896.55	1 051.52
Number of units outstanding		7 267.7280	170 580.0830	248 693.6070
<b>Class I-B</b>	<b>CH0028924618</b>			
Net asset value per unit in CHF		870.26	911.92	1 068.73
Number of units outstanding		6 552.2360	6 646.2860	75 669.6420
<b>Class I-X</b>	<b>CH0028924626</b>			
Net asset value per unit in CHF		898.10	940.84	1 102.32
Number of units outstanding		1 741 158.0000	1 832 468.1670	1 766 596.4570

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	CHF	-4.1%	-14.3%	-3.4%
Class I-A2	CHF	-4.1%	-14.3%	-3.4%
Class I-A3	CHF	-4.0%	-14.2%	-3.4%
Class I-B	CHF	-3.9%	-14.1%	-3.3%
Class I-X	CHF	-3.9%	-14.1%	-3.2%
Benchmark:				
FTSE World Government Bond Index (WGBI) ex Switzerland (hedged CHF)	CHF	-3.9%	-14.2%	-3.2%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

<b>Breakdown by risk domicile in % of total assets</b>	
United States	21.32
Eurozone	14.22
Japan	6.15
China	2.89
United Kingdom	2.13
Canada	0.88
Australia	0.65
Mexico	0.42
Malaysia	0.24
Poland	0.21
Others	0.72
<b>TOTAL</b>	<b>49.83</b>

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	1 672 597 551.30	17 013 750.36
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	195 266 432.38	161 928 693.07
– Units of other collective investment schemes	1 424 492 005.28	1 714 044 407.07
Derivative financial instruments	-46 637 421.44	8 950 059.69
Other assets	4 897 971.27	4 957 231.19
<b>Total fund assets</b>	<b>3 250 616 538.79</b>	<b>1 906 894 141.38</b>
Loans	-1 664 935 980.79	-5 802 896.12
Other liabilities	-4 852.79	-28 321.57
<b>Net fund assets</b>	<b>1 585 675 705.21</b>	<b>1 901 062 923.69</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	CHF	CHF
Income from bank assets	17 834.89	49.38
Negative interest	-8 924.80	-14 902.40
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	5 188 293.96	3 992 297.63
– from units of other collective investment schemes	29 095 868.82	34 232 355.30
Income from securities lending	11 171.69	20 267.67
Offset payments from securities lending	167 280.79	367 376.91
Purchase of current net income on issue of units	2 715 918.11	4 388 694.87
<b>TOTAL income</b>	<b>37 187 443.46</b>	<b>42 986 139.36</b>
<b>Expenses</b>		
Interest payable	-23 199.99	-8 636.93
Audit expenses	-17 054.30	-17 054.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-9 584.36	-11 464.15
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A2	-17 327.86	-38 986.96
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A3	-91 370.19	-280 362.25
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-2 658.32	-9 745.53
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-7 329.94	-1 289.95
Payment of current net income on redemption of units	-6 723 934.53	-5 350 002.37
<b>TOTAL expenses</b>	<b>-6 892 459.49</b>	<b>-5 717 542.44</b>
<b>Net income</b>	<b>30 294 983.97</b>	<b>37 268 596.92</b>
Realized capital gains and losses	-24 911 866.86	13 554 032.26
<b>Realized result</b>	<b>5 383 117.11</b>	<b>50 822 629.18</b>
Unrealized capital gains and losses	-73 396 781.93	-360 933 041.23
<b>Total result</b>	<b>-68 013 664.82</b>	<b>-310 110 412.05</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	30 294 983.97	37 268 596.92
<b>Available for distribution</b>	<b>30 294 983.97</b>	<b>37 268 596.92</b>
Less federal withholding tax	-10 603 244.39	-13 044 008.92
Net income retained for reinvestment	-19 691 739.58	-24 224 588.00
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 901 062 923.69	2 315 064 478.34
Paid federal withholding tax	-13 098 257.59	-15 410 085.66
Balance of unit movements	-234 275 296.07	-88 481 056.94
Total result	-68 013 664.82	-310 110 412.05
<b>Net fund assets at the end of the reporting period</b>	<b>1 585 675 705.21</b>	<b>1 901 062 923.69</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	4 978.2670	5 299.4730
Units issued	39.1250	34.2130
Units redeemed	-455.1050	-355.4190
<b>Situation at the end of the period</b>	<b>4 562.2870</b>	<b>4 978.2670</b>
Difference between units issued and units redeemed	-415.9800	-321.2060
<b>Class I-A2</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	15 370.0000	19 130.0000
Units issued	3 600.0000	1 040.0000
Units redeemed	-11 770.0000	-4 800.0000
<b>Situation at the end of the period</b>	<b>7 200.0000</b>	<b>15 370.0000</b>
Difference between units issued and units redeemed	-8 170.0000	-3 760.0000
<b>Class I-A3</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	170 580.0830	248 693.6070
Units issued	17 018.0470	90 087.6520
Units redeemed	-180 330.4020	-168 201.1760
<b>Situation at the end of the period</b>	<b>7 267.7280</b>	<b>170 580.0830</b>
Difference between units issued and units redeemed	-163 312.3550	-78 113.5240
<b>Class I-B</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	6 646.2860	75 669.6420
Units issued	207.7890	10 799.6120
Units redeemed	-301.8390	-79 822.9680
<b>Situation at the end of the period</b>	<b>6 552.2360</b>	<b>6 646.2860</b>
Difference between units issued and units redeemed	-94.0500	-69 023.3560
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	1 832 468.1670	1 766 596.4570
Units issued	173 105.1090	170 634.2410
Units redeemed	-264 415.2760	-104 762.5310
<b>Situation at the end of the period</b>	<b>1 741 158.0000</b>	<b>1 832 468.1670</b>
Difference between units issued and units redeemed	-91 310.1670	65 871.7100



## Net income retained for reinvestment (accumulation)

Class I-A1		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>14.935</b>
Less federal withholding tax	CHF	-5.227
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>9.708</b>
Class I-A2		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>14.015</b>
Less federal withholding tax	CHF	-4.905
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>9.110</b>
Class I-A3		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>14.951</b>
Less federal withholding tax	CHF	-5.233
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>9.718</b>
Class I-B		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>16.244</b>
Less federal withholding tax	CHF	-5.685
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>10.559</b>
Class I-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>17.178</b>
Less federal withholding tax	CHF	-6.012
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>11.166</b>

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CNY</b>								
CHINA, PEOPLE'S REPUBLIC OF 2.89000% 21-18.11.31*	CNY		15 000 000		15 000 000	1 902 154	0.06	
<b>TOTAL CNY</b>						<b>1 902 154</b>	<b>0.06</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF-144A-REG-S 1.37500% 20-19.08.30*	NOK	4 500 000			4 500 000	326 284	0.01	
NORWAY, KINGDOM OF-144A-REG-S 3.00000% 23-15.08.33*	NOK		750 000		750 000	59 500	0.00	
NORWAY, KINGDOM OF-REG-S-144A 1.25000% 21-17.09.31*	NOK	2 000 000			2 000 000	139 788	0.00	
<b>TOTAL NOK</b>						<b>525 573</b>	<b>0.02</b>	
<b>SEK</b>								
SWEDEN, KINGDOM OF-REG-S 2.25000% 11-01.06.32*	SEK		5 000 000	4 000 000	1 000 000	79 825	0.00	
<b>TOTAL SEK</b>						<b>79 825</b>	<b>0.00</b>	
<b>Total Notes, fixed rate</b>						<b>2 507 552</b>	<b>0.08</b>	
<b>Bonds, fixed rate</b>								
<b>AUD</b>								
AUSTRALIA 1.25000% 20-21.05.32*	AUD	3 500 000	925 000		4 425 000	2 018 892	0.06	
AUSTRALIA 4.25000%-REG-S 14-21.04.26*	AUD	2 612 000		2 000 000	612 000	362 709	0.01	
AUSTRALIA-REG-S 0.25000% 20-21.11.24*	AUD	1 950 000			1 950 000	1 100 577	0.03	
AUSTRALIA-REG-S 0.50000% 20-21.09.26*	AUD		1 200 000		1 200 000	637 872	0.02	
AUSTRALIA-REG-S 1.00000% 20-21.12.30*	AUD	5 000 000		2 000 000	3 000 000	1 407 282	0.04	
AUSTRALIA-REG-S 1.00000% 20-21.11.31*	AUD	2 500 000			2 500 000	1 134 152	0.03	
AUSTRALIA-REG-S 1.75000% 20-21.06.51*	AUD	1 300 000			1 300 000	405 627	0.01	
AUSTRALIA-REG-S 2.25000% 16-21.05.28*	AUD	2 089 000			2 089 000	1 136 526	0.03	
AUSTRALIA-REG-S 2.50000% 18-21.05.30*	AUD	3 055 000			3 055 000	1 618 918	0.05	
AUSTRALIA-REG-S 2.75000% 14-21.06.35*	AUD	1 668 000			1 668 000	825 022	0.03	
AUSTRALIA-REG-S 2.75000% 16-21.11.27*	AUD	2 700 000		2 600 000	100 000	56 019	0.00	
AUSTRALIA-REG-S 2.75000% 17-21.11.28*	AUD	1 700 000			1 700 000	939 172	0.03	
AUSTRALIA-REG-S 2.75000% 18-21.11.29*	AUD	2 100 000			2 100 000	1 141 221	0.04	
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD	1 780 000			1 780 000	778 689	0.02	
AUSTRALIA-REG-S 3.25000% 15-21.06.39*	AUD	700 000			700 000	345 885	0.01	
AUSTRALIA-REG-S 3.25000% 12-21.04.29*	AUD		1 000 000		1 000 000	563 094	0.02	
AUSTRALIA-REG-S 3.25000% 13-21.04.25*	AUD	1 850 000			1 850 000	1 076 807	0.03	900 000
AUSTRALIA-REG-S 3.75000% 22-21.05.34*	AUD		2 000 000		2 000 000	1 105 948	0.03	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	1 950 000			1 950 000	1 049 931	0.03	
AUSTRALIA-REG-S 4.50000% 13-21.04.33*	AUD	3 500 000			3 500 000	2 070 781	0.06	
AUSTRALIA-REG-S 4.75000% 11-21.04.27*	AUD	2 204 000			2 204 000	1 329 310	0.04	
<b>TOTAL AUD</b>						<b>21 104 435</b>	<b>0.65</b>	
<b>CAD</b>								
CANADA, GOVERNMENT 0.50000% 20-01.09.25*	CAD		3 500 000		3 500 000	2 182 562	0.07	
CANADA, GOVERNMENT 0.50000% 20-01.12.30*	CAD	2 000 000			2 000 000	1 053 283	0.03	
CANADA, GOVERNMENT 0.25000% 20-01.04.24*	CAD	3 250 000		3 250 000				
CANADA, GOVERNMENT 1.50000% 12-01.06.23*	CAD	3 745 000						
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	2 270 000			2 270 000	1 420 425	0.04	
CANADA, GOVERNMENT 1.00000% 16-01.06.27*	CAD	2 000 000			2 000 000	1 202 967	0.04	2 000 000
CANADA, GOVERNMENT 1.25000% 19-01.06.30*	CAD	3 900 000			3 900 000	2 202 885	0.07	
CANADA, GOVERNMENT 1.25000% 19-01.03.25*	CAD	1 600 000	1 700 000		3 300 000	2 121 030	0.07	1 600 000
CANADA, GOVERNMENT 1.75000% 21-01.12.53*	CAD	1 200 000	1 424 000		2 624 000	1 121 055	0.03	
CANADA, GOVERNMENT 1.50000% 21-01.12.31*	CAD	2 270 000			2 270 000	1 263 481	0.04	
CANADA, GOVERNMENT 2.50000% 13-01.06.24*	CAD	3 568 000		3 568 000				
CANADA, GOVERNMENT 2.75000% 14-01.12.64*	CAD	1 008 000			547 000	242 531	0.01	
CANADA, GOVERNMENT 2.75000% 14-01.12.48*	CAD	1 500 000		542 000	958 000	532 493	0.02	
CANADA, GOVERNMENT 2.25000% 14-01.06.25*	CAD	3 390 000			3 390 000	2 199 238	0.07	
CANADA, GOVERNMENT 2.00000% 17-01.06.28*	CAD	1 750 000			1 750 000	1 076 211	0.03	
CANADA, GOVERNMENT 2.00000% 17-01.12.51*	CAD	3 279 000			3 279 000	1 519 674	0.05	2 540 000
CANADA, GOVERNMENT 2.00000% 18-01.09.23*	CAD	2 100 000		2 100 000				
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	1 300 000			1 300 000	798 957	0.02	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
CANADA, GOVERNMENT 2.00000% 22-01.06.32*	CAD		3 000 000		3 000 000		1 725 312	0.05	
CANADA, GOVERNMENT 2.50000% 22-01.12.32*	CAD		1 400 000		1 400 000		835 518	0.03	
CANADA, GOVERNMENT 3.00000% 23-01.04.26*	CAD		3 550 000		3 550 000		2 310 039	0.07	
CANADA, GOVERNMENT 3.25000% 23-01.12.33*	CAD		450 000		450 000		284 995	0.01	
CANADA, GOVERNMENT 3.50000% 11-01.12.45*	CAD	1 000 000			1 000 000		634 229	0.02	
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	1 390 000		1 390 000					
CANADA, GOVERNMENT 5.75000% 98-01.06.29*	CAD	1 343 000			1 343 000		983 207	0.03	
CANADA, GOVERNMENT 5.75000% 01-01.06.33*	CAD	870 000			870 000		667 864	0.02	70 000
CANADA, GOVERNMENT 5.00000% 04-01.06.37*	CAD	1 000 000			1 000 000		744 340	0.02	
CANADA, GOVERNMENT 8.00000% 96-01.06.27*	CAD	400 000			400 000		303 860	0.01	
CANADIAN GOVERNMENT BOND 1.50000% 21-01.06.31*	CAD	2 180 000			2 180 000		1 225 559	0.04	
<b>TOTAL CAD</b>							<b>28 651 716</b>	<b>0.88</b>	
<b>CNY</b>									
CHINA GOVERNMENT BOND 2.75000% 22-17.02.32*	CNY	10 000 000			10 000 000		1 253 404	0.04	
CHINA GOVERNMENT BOND 2.26000% 22-24.02.25*	CNY	10 000 000			10 000 000		1 252 117	0.04	
CHINA, PEOPLE'S REPUBLIC OF 4.08000% 18-22.10.48*	CNY		10 000 000		10 000 000		1 481 704	0.05	
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 18-22.11.28*	CNY	10 000 000			10 000 000		1 298 411	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 19-11.04.24*	CNY	15 000 000			15 000 000		1 889 837	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.29000% 19-23.05.29*	CNY	15 000 000			15 000 000		1 956 126	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.25000% 19-06.06.26*	CNY	10 000 000			10 000 000		1 285 698	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.86000% 19-22.07.49*	CNY	5 000 000			5 000 000		713 802	0.02	
CHINA, PEOPLE'S REPUBLIC OF 2.94000% 19-17.10.24*	CNY	10 000 000			10 000 000		1 262 640	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.13000% 19-21.11.29*	CNY	10 000 000			10 000 000		1 291 745	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 19-05.12.26*	CNY	10 000 000			10 000 000		1 280 890	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.39000% 20-16.03.50*	CNY	10 000 000			10 000 000		1 325 803	0.04	
CHINA, PEOPLE'S REPUBLIC OF 1.99000% 20-09.04.25*	CNY	15 000 000			15 000 000		1 870 423	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.68000% 20-21.05.30*	CNY	10 000 000	15 000 000		25 000 000		3 129 735	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.85000% 20-04.06.27*	CNY	20 000 000			20 000 000		2 538 229	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.81000% 20-14.09.50*	CNY	10 000 000			10 000 000		1 424 911	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 20-22.10.25*	CNY	15 000 000			15 000 000		1 906 579	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 20-05.11.23*	CNY	5 400 000			5 400 000		676 908	0.02	
CHINA, PEOPLE'S REPUBLIC OF 3.27000% 20-19.11.30*	CNY	10 000 000			10 000 000		1 306 375	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.28000% 20-03.12.27*	CNY	15 000 000			15 000 000		1 946 742	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.03000% 21-11.03.26*	CNY	10 000 000			10 000 000		1 273 493	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.84000% 21-08.04.24*	CNY	15 000 000	5 000 000		10 000 000		1 256 524	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.72000% 21-12.04.51*	CNY	10 000 000			10 000 000		1 404 631	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.01000% 21-13.05.28*	CNY	10 000 000			10 000 000		1 281 070	0.04	
CHINA, PEOPLE'S REPUBLIC OF 3.02000% 21-27.05.31*	CNY	10 000 000			10 000 000		1 281 644	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 21-12.08.26*	CNY	10 000 000	20 000 000		30 000 000		3 787 547	0.12	
CHINA, PEOPLE'S REPUBLIC OF 2.47000% 21-02.09.24*	CNY	20 000 000			20 000 000		2 512 813	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.91000% 21-14.10.28*	CNY		15 000 000		15 000 000		1 911 700	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.53000% 21-18.10.51*	CNY	10 000 000			10 000 000		1 363 808	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.56000% 21-21.10.23*	CNY	10 000 000	10 000 000						
CHINA, PEOPLE'S REPUBLIC OF 2.37000% 22-20.01.27*	CNY	10 000 000			10 000 000		1 249 104	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 22-24.03.29*	CNY		15 000 000		15 000 000		1 895 683	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.48000% 22-15.04.27*	CNY		15 000 000		15 000 000		1 879 114	0.06	
CHINA, PEOPLE'S REPUBLIC OF 3.32000% 22-15.04.52*	CNY		10 000 000		10 000 000		1 318 802	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.76000% 22-15.05.32*	CNY		10 000 000		10 000 000		1 253 176	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.24000% 22-25.05.25*	CNY		15 000 000		15 000 000		1 876 621	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.75000% 22-15.06.29*	CNY	10 000 000			10 000 000		1 261 046	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.18000% 22-25.06.24*	CNY	10 000 000			10 000 000		1 251 979	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.50000% 22-25.07.27*	CNY		15 000 000		15 000 000		1 878 254	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.69000% 22-15.08.32*	CNY	10 000 000			10 000 000		1 247 777	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.18000% 22-25.08.25*	CNY	10 000 000			10 000 000		1 250 169	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.60000% 22-01.09.32*	CNY		20 000 000		20 000 000		2 478 607	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 22-25.09.29*	CNY		10 000 000		10 000 000		1 249 886	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.44000% 22-15.10.27*	CNY		21 000 000		21 000 000		2 621 929	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.12000% 22-25.10.52*	CNY		5 000 000		5 000 000		636 861	0.02	
CHINA, PEOPLE'S REPUBLIC OF 2.28000% 22-15.11.25*	CNY		15 000 000		15 000 000		1 876 513	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.79000% 22-15.12.29*	CNY		10 000 000		10 000 000		1 261 015	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.46000% 23-15.02.26*	CNY		30 000 000		30 000 000		3 763 996	0.12	
CHINA, PEOPLE'S REPUBLIC OF 2.88000% 23-25.02.33*	CNY		10 000 000		10 000 000		1 269 812	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.80000% 23-25.03.30*	CNY		20 000 000		20 000 000		2 523 117	0.08	
CHINA, PEOPLE'S REPUBLIC OF 3.19000% 23-15.04.53*	CNY		10 000 000		10 000 000		1 301 124	0.04	
CHINA, PEOPLE'S REPUBLIC OF 2.62000% 23-15.04.28*	CNY		25 000 000		25 000 000		3 145 451	0.10	
CHINA, PEOPLE'S REPUBLIC OF 2.30000% 23-15.05.26*	CNY		20 000 000		20 000 000		2 502 420	0.08	
CHINA, PEOPLE'S REPUBLIC OF 2.67000% 23-25.05.33*	CNY		16 000 000		16 000 000		1 999 337	0.06	
CHINA, PEOPLE'S REPUBLIC OF 2.00000% 23-15.06.25*	CNY		36 000 000	30 000 000	6 000 000		748 754	0.02	
CHINA, PEOPLE'S REPUBLIC OF 2.52000% 23-25.08.33*	CNY		8 000 000		8 000 000		988 713	0.03	
<b>TOTAL CNY</b>							<b>91 894 569</b>	<b>2.83</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>DKK</b>								
DENMARK, KINGDOM OF 4.50000% 08-15.11.39*	DKK	13 770 000			13 770 000	2 080 316	0.06	
DENMARK, KINGDOM OF 1.50000% 12-15.11.23*	DKK	600 000		600 000				
DENMARK, KINGDOM OF 1.75000% 13-15.11.25*	DKK	6 389 000			6 389 000	805 320	0.02	
DENMARK, KINGDOM OF 0.50000% 17-15.11.27*	DKK	9 000 000		7 000 000	2 000 000	235 260	0.01	
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	10 500 000		5 500 000	5 000 000	561 420	0.02	
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 19-15.11.22*	DKK	100 000		100 000				
DENMARK, KINGDOM OF-144A-REG-S 0.25000% 20-15.11.52*	DKK	2 000 000			2 000 000	118 417	0.00	
<b>TOTAL DKK</b>						<b>3 800 734</b>	<b>0.12</b>	
<b>ILS</b>								
ISRAEL GOVERNMENT BOND 1.50000% 20-31.05.37*	ILS	2 000 000			2 000 000	339 950	0.01	
ISRAEL, STATE OF 1.00000% 19-31.03.30*	ILS	2 000 000			2 000 000	393 316	0.01	
ISRAEL, STATE OF 1.50000% 18-30.11.23*	ILS	1 250 000		1 250 000				
ISRAEL, STATE OF 1.75000% 15-31.08.25*	ILS	3 000 000			3 000 000	683 121	0.02	
ISRAEL, STATE OF 2.00000% 16-31.03.27*	ILS	5 350 000			5 350 000	1 189 488	0.04	
ISRAEL, STATE OF 3.75000% 14-31.03.24*	ILS	4 000 000		4 000 000				
ISRAEL, STATE OF 3.75000% 17-31.03.47*	ILS	4 800 000			4 800 000	1 033 677	0.03	
ISRAEL, STATE OF 4.25000% 12-31.03.23*	ILS	2 000 000		2 000 000				
ISRAEL, STATE OF 5.50000% 12-31.01.42*	ILS	200 000			200 000	54 568	0.00	
ISRAEL, STATE OF 6.25000% 06-30.10.26*	ILS		2 000 000		2 000 000	505 672	0.02	
ISRAEL, STATE OF 2.80000% 22-29.11.52*	ILS		450 000		450 000	77 760	0.00	
<b>TOTAL ILS</b>						<b>4 277 553</b>	<b>0.13</b>	
<b>MXN</b>								
MEXICO, UNITED MEXICAN STATES 10.00000% 05-05.12.24*	MXN	160 000			160 000	832 769	0.03	
MEXICO, UNITED MEXICAN STATES 10.00000% 06-20.11.36*	MXN	8 700			8 700	46 183	0.00	
MEXICO, UNITED MEXICAN STATES 7.50000% 07-03.06.27*	MXN	470 000			470 000	2 260 903	0.07	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-31.05.29*	MXN	100 000	80 000		180 000	888 628	0.03	
MEXICO, UNITED MEXICAN STATES 8.50000% 09-18.11.38*	MXN	202 300			202 300	943 046	0.03	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-29.05.31*	MXN	420 000			420 000	1 951 358	0.06	
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	330 000			330 000	1 404 924	0.04	
MEXICO, UNITED MEXICAN STATES 7.75000% 14-23.11.34*	MXN	420 000		210 000	210 000	946 042	0.03	
MEXICO, UNITED MEXICAN STATES 5.75000% 15-05.03.26*	MXN	390 000			390 000	1 843 508	0.06	
MEXICO, UNITED MEXICAN STATES 8.00000% 17-07.11.47*	MXN	220 000			220 000	956 512	0.03	
MEXICO, UNITED MEXICAN STATES 5.00000% 21-06.03.25*	MXN		300 000		300 000	1 463 438	0.05	
MEXICO, UNITED MEXICAN STATES 8.00000% 22-31.07.53*	MXN		52 500		52 500	226 294	0.01	
<b>TOTAL MXN</b>						<b>13 763 604</b>	<b>0.42</b>	
<b>NOK</b>								
NORWAY, KINGDOM OF 144A-REG-S 3.00000% 14-14.03.24*	NOK	750 000		750 000				
NORWAY, KINGDOM OF 2.00000% 12-24.05.23*	NOK	5 330 000		5 330 000				
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 15-13.03.25*	NOK	5 400 000			5 400 000	448 052	0.01	
NORWAY, KINGDOM OF-144A-REG-S 1.50000% 16-19.02.26*	NOK	6 106 000			6 106 000	493 692	0.02	4 206 000
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 17-17.02.27*	NOK	500 000			500 000	39 775	0.00	
NORWAY, KINGDOM OF-144A-REG-S 2.00000% 18-26.04.28*	NOK	8 000 000			8 000 000	628 772	0.02	
NORWAY, KINGDOM OF-144A-REG-S 1.75000% 19-06.09.29*	NOK	4 500 000			4 500 000	340 954	0.01	
<b>TOTAL NOK</b>						<b>1 951 245</b>	<b>0.06</b>	
<b>NZD</b>								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD	1 500 000			1 500 000	655 739	0.02	
NEW ZEALAND 1.50000% 19-15.05.31*	NZD	1 800 000			1 800 000	755 573	0.02	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD	2 800 000			2 800 000	888 011	0.03	
NEW ZEALAND-REG-S 2.75000% 16-15.04.25*	NZD	1 500 000			1 500 000	788 473	0.02	
<b>TOTAL NZD</b>						<b>3 087 795</b>	<b>0.09</b>	
<b>PLN</b>								
POLAND, REPUBLIC OF 5.75000% 08-25.04.29*	PLN	1 450 000			1 450 000	308 176	0.01	
POLAND, REPUBLIC OF 4.00000% 12-25.10.23*	PLN	3 750 000		3 750 000				
POLAND, REPUBLIC OF 2.75000% 13-25.04.28*	PLN	4 000 000			4 000 000	757 492	0.02	
POLAND, REPUBLIC OF 3.25000% 14-25.07.25*	PLN	2 330 000			2 330 000	474 058	0.01	
POLAND, REPUBLIC OF 2.50000% 15-25.07.26*	PLN	3 800 000			3 800 000	744 345	0.02	
POLAND, REPUBLIC OF 2.50000% 16-25.07.27*	PLN	5 000 000			5 000 000	954 242	0.03	
POLAND, REPUBLIC OF 2.50000% 18-25.04.24*	PLN	3 900 000		3 900 000				
POLAND, REPUBLIC OF 2.75000% 19-25.10.29*	PLN	6 000 000			6 000 000	1 091 536	0.03	
POLAND, REPUBLIC OF 2.25000% 19-25.10.24*	PLN	4 000 000			4 000 000	815 720	0.03	
POLAND, REPUBLIC OF 0.75000% 20-25.04.25*	PLN		1 200 000		1 200 000	236 087	0.01	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
POLAND, REPUBLIC OF 1.25000% 20-25.10.30*	PLN	1 000 000	3 000 000		4 000 000		633 265	0.02	
POLAND, REPUBLIC OF 0.25000% 21-25.10.26*	PLN	1 200 000			1 200 000		217 774	0.01	
POLAND, REPUBLIC OF 1.75000% 21-25.04.32*	PLN		4 000 000		4 000 000		611 436	0.02	
<b>TOTAL PLN</b>							<b>6 844 130</b>	<b>0.21</b>	

SEK									
SWEDEN, KINGDOM OF 3.50000% 09-30.03.39*	SEK	5 400 000			5 400 000		482 315	0.01	5 400 000
SWEDEN, KINGDOM OF-144A-REG-S 1.50000% 11-13.11.23*	SEK	10 000 000		10 000 000					
SWEDEN, KINGDOM OF-144A-REG-S 0.75000% 18-12.11.29*	SEK	7 000 000			7 000 000		516 669	0.02	6 900 000
SWEDEN, KINGDOM OF-144A-REG-S 0.125000% 20-12.05.31*	SEK		6 700 000	5 000 000	1 700 000		115 827	0.00	
SWEDEN, KINGDOM OF-REG-S 2.50000% 13-12.05.25*	SEK	10 020 000		9 000 000	1 020 000		84 531	0.00	
SWEDEN, KINGDOM OF-REG-S 1.00000% 15-12.11.26*	SEK	8 500 000	9 920 000	5 500 000	12 920 000		1 016 802	0.03	12 920 000
SWEDEN, KINGDOM OF-REG-S 0.75000% 17-12.05.28*	SEK	5 460 000			5 460 000		414 619	0.01	5 460 000
<b>TOTAL SEK</b>							<b>2 630 763</b>	<b>0.08</b>	

SGD									
SINGAPORE, REPUBLIC OF 2.37500% 15-01.06.25*	SGD	700 000			700 000		458 697	0.01	
SINGAPORE, REPUBLIC OF 2.75000% 16-01.03.46*	SGD	45 000			45 000		28 004	0.00	
SINGAPORE, REPUBLIC OF 2.12500% 16-01.06.26*	SGD	1 400 000		600 000	800 000		515 682	0.02	
SINGAPORE, REPUBLIC OF 2.25000% 16-01.08.36*	SGD	1 000 000			1 000 000		593 156	0.02	
SINGAPORE, REPUBLIC OF 2.62500% 18-01.05.28*	SGD	1 000 000		600 000	400 000		259 970	0.01	
SINGAPORE, REPUBLIC OF 1.75000% 18-01.02.23*	SGD	1 250 000		1 250 000					
SINGAPORE, REPUBLIC OF 2.75000% 12-01.04.42*	SGD	700 000			700 000		437 987	0.01	
SINGAPORE, REPUBLIC OF 2.75000% 13-01.07.23*	SGD	1 570 000		1 570 000					
SINGAPORE, REPUBLIC OF 3.37500% 13-01.09.33*	SGD	500 000			500 000		333 849	0.01	
SINGAPORE, REPUBLIC OF 3.50000% 07-01.03.27*	SGD	523 000			523 000		351 092	0.01	
SINGAPORE, REPUBLIC OF 3.00000% 09-01.09.24*	SGD	200 000			200 000		132 874	0.00	
SINGAPORE, REPUBLIC OF 2.87500% 10-01.09.30*	SGD	1 500 000			1 500 000		972 172	0.03	
SINGAPORE, REPUBLIC OF 2.37500% 19-01.07.39*	SGD	250 000			250 000		148 733	0.00	
SINGAPORE, REPUBLIC OF 1.87500% 20-01.03.50*	SGD	975 000			975 000		503 177	0.02	
SINGAPORE, REPUBLIC OF 2.87500% 22-01.09.27*	SGD		1 000 000		1 000 000		657 833	0.02	
SINGAPORE, REPUBLIC OF 2.62500% 22-01.08.32*	SGD		1 000 000		1 000 000		631 359	0.02	
SINGAPORE, REPUBLIC OF-REG-S 3.00000% 22-01.08.72*	SGD		300 000		300 000		198 556	0.01	
SINGAPORE, REPUBLIC OF 1.87500% 21-01.10.51*	SGD		150 000		150 000		77 837	0.00	
<b>TOTAL SGD</b>							<b>6 300 977</b>	<b>0.19</b>	
<b>Total Bonds, fixed rate</b>							<b>184 307 522</b>	<b>5.67</b>	

### Bonds, zero coupon

DKK									
DENMARK, KINGDOM OF-144A-REG-S 0.00000% 21-15.11.31*	DKK		7 000 000		7 000 000		716 259	0.02	
<b>TOTAL DKK</b>							<b>716 259</b>	<b>0.02</b>	
<b>Total Bonds, zero coupon</b>							<b>716 259</b>	<b>0.02</b>	
<b>Total Securities traded on an exchange</b>							<b>187 531 333</b>	<b>5.77</b>	

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

### Bonds, fixed rate

MYR									
MALAYSIA 3.48000% 13-15.03.23*	MYR	5 000 000		5 000 000					
MALAYSIA 3.75700% 19-22.05.40*	MYR	4 250 000			4 250 000		778 276	0.02	
MALAYSIA 3.82800% 19-05.07.34*	MYR	2 200 000			2 200 000		419 910	0.01	
MALAYSIA 3.84400% 13-15.04.33*	MYR	3 000 000			3 000 000		575 469	0.02	
MALAYSIA 3.88500% 19-15.08.29*	MYR	5 000 000			5 000 000		973 017	0.03	
MALAYSIA 3.89200% 12-15.03.27*	MYR	3 000 000			3 000 000		588 071	0.02	
MALAYSIA 3.89900% 17-16.11.27*	MYR	6 700 000			6 700 000		1 315 317	0.04	
MALAYSIA 3.95500% 15-15.09.25*	MYR	360 000	1 732 000		2 092 000		411 622	0.01	
MALAYSIA 4.18100% 14-15.07.24*	MYR	5 000 000			5 000 000		981 044	0.03	
MALAYSIA 4.76200% 17-07.04.37*	MYR		3 143 000		3 143 000		650 940	0.02	
MALAYSIA 4.92100% 18-06.07.48*	MYR	5 000 000			5 000 000		1 041 433	0.03	
<b>TOTAL MYR</b>							<b>7 735 099</b>	<b>0.24</b>	
<b>Total Bonds, fixed rate</b>							<b>7 735 099</b>	<b>0.24</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>							<b>7 735 099</b>	<b>0.24</b>	

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

#### Investment certificates, open end

##### Eurozone

UBS (CH) INVESTMENT FUND - EURO BONDS PASSIVE U-X**	EUR	5 557	1 002	1 569	4 990	462 242 437	14.22
<b>TOTAL Eurozone</b>						<b>462 242 437</b>	<b>14.22</b>

##### Japan

UBS (CH) INVESTMENT FUND - JPY BONDS PASSIVE U-X**	JPY	3 943	548	1 257	3 234	199 936 685	6.15
<b>TOTAL Japan</b>						<b>199 936 685</b>	<b>6.15</b>

##### United Kingdom

UBS (CH) INVESTMENT FUND - GBP BONDS PASSIVE U-X**	GBP	634	204	157	681	69 206 812	2.13
<b>TOTAL United Kingdom</b>						<b>69 206 812</b>	<b>2.13</b>

##### United States

UBS (CH) INVESTMENT FUND - USD BONDS PASSIVE U-X**	USD	8 876	1 467	2 354	7 989	693 106 073	21.32
<b>TOTAL United States</b>						<b>693 106 073</b>	<b>21.32</b>

<b>Total Investment certificates, open end</b>						<b>1 424 492 006</b>	<b>43.82</b>
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<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>1 424 492 006</b>	<b>43.82</b>
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<b>Total securities and similar instruments</b>						<b>1 619 758 438</b>	<b>49.83</b>
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(thereof in lending)						6 749 207	0.21)
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Bank deposits at sight						1 672 597 551	51.45
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Derivative financial instruments						-46 637 421	-1.43
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Other assets						4 897 971	0.15
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<b>Total fund assets</b>						<b>3 250 616 539</b>	<b>100.00</b>
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Short-term bank liabilities						-1 664 935 981	
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Other liabilities						-4 853	
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<b>Net fund assets</b>						<b>1 585 675 705</b>	
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Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	195 266 432	6.01
Investments valuation based on market-observed parameters	1 377 854 585	42.39
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 573 121 017</b>	<b>48.40</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
MYR	40 299 000	USD	8 711 602	03.10.2023	117 710	0.00
AUD	36 605 000	CHF	20 833 370	03.10.2023	-778 659	-0.02
DKK	36 050 000	CHF	4 630 937	03.10.2023	-51 387	0.00
CAD	43 920 000	CHF	28 490 465	03.10.2023	-1 227 003	-0.04
SGD	9 550 000	CHF	6 211 459	03.10.2023	-189 259	-0.01
CNY	724 590 000	CHF	87 419 544	10.10.2023	-3 324 376	-0.10
CNY	38 000 000	CHF	4 584 583	10.10.2023	-174 342	-0.01
MXN	274 940 000	CHF	14 358 992	03.10.2023	-113 783	0.00
ILS	18 505 000	CHF	4 289 680	03.10.2023	-156 964	0.00
NOK	31 170 000	CHF	2 570 932	03.10.2023	-108 770	0.00
NZD	5 955 000	CHF	3 114 063	03.10.2023	-159 148	0.00
SEK	35 290 000	CHF	2 842 927	03.10.2023	-128 603	0.00
EUR	489 550 000	CHF	468 384 306	03.10.2023	-5 766 654	-0.18
GBP	62 635 000	CHF	69 834 893	03.10.2023	-100 788	0.00
JPY	32 759 300 000	CHF	198 251 645	03.10.2023	-2 574 006	-0.08
USD	788 800 000	CHF	693 288 152	03.10.2023	-28 306 088	-0.87
PLN	32 760 000	CHF	7 000 976	03.10.2023	135 339	0.00
CHF	10 090 013	USD	11 460 000	03.10.2023	393 595	0.01
CHF	707 569	JPY	116 200 000	03.10.2023	4 776	0.00
CHF	1 060 847	EUR	1 110 000	03.10.2023	14 237	0.00
JPY	354 700 000	CHF	2 155 043	03.10.2023	-19 389	0.00
USD	5 060 000	CHF	4 531 313	03.10.2023	-97 575	0.00
USD	8 609 058	MYR	40 299 000	03.10.2023	-23 902	0.00
MYR	40 299 000	USD	8 623 796	02.11.2023	3 099	0.00
CNY	762 590 000	CHF	95 770 880	02.11.2023	303 195	0.01
AUD	36 605 000	CHF	21 534 905	02.11.2023	-27 605	0.00
CAD	42 640 000	CHF	28 776 035	02.11.2023	12 638	0.00
DKK	36 050 000	CHF	4 658 448	02.11.2023	-15 527	0.00
SGD	9 550 000	CHF	6 366 109	02.11.2023	-21 421	0.00
MXN	268 860 000	CHF	13 923 753	03.11.2023	-97 817	0.00
SEK	35 290 000	CHF	2 960 639	02.11.2023	-4 541	0.00
ILS	18 505 000	CHF	4 408 928	02.11.2023	-28 882	0.00
NOK	31 170 000	CHF	2 670 305	02.11.2023	-2 412	0.00
NZD	5 955 000	CHF	3 261 863	02.11.2023	96	0.00
PLN	32 760 000	CHF	6 804 586	02.11.2023	-30 192	0.00
EUR	477 060 000	CHF	460 444 000	02.11.2023	-623 735	-0.02
GBP	62 635 000	CHF	69 753 217	02.11.2023	48 687	0.00
JPY	32 753 100 000	CHF	200 543 099	02.11.2023	-695 897	-0.02
USD	764 350 000	CHF	693 948 779	02.11.2023	-2 822 068	-0.10
					-46 637 421	-1.43

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

\*\* valuation based on market-observed parameters

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
EUR	2 574 583	CHF	2 500 000	02.11.2022
CHF	3 000 000	EUR	3 093 045	02.11.2022
USD	8 717 377	MYR	41 085 000	02.11.2022
CHF	12 898 044	MXN	256 150 000	03.11.2022

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
MYR	41 085 000	USD	8 713 680	02.12.2022
EUR	2 019 716	CHF	2 000 000	02.12.2022
CNY	386 280 000	CHF	52 833 285	02.12.2022
CNY	13 650 000	CHF	1 864 881	02.12.2022
AUD	39 350 000	CHF	25 111 848	02.12.2022
DKK	43 300 000	CHF	5 772 550	02.12.2022
ILS	25 060 000	CHF	7 071 573	02.12.2022
CAD	45 815 000	CHF	33 458 145	02.12.2022
SGD	11 585 000	CHF	8 158 809	02.12.2022
MXN	256 150 000	CHF	12 790 294	02.12.2022
JPY	41 241 200 000	CHF	277 630 649	02.12.2022
USD	867 075 000	CHF	864 929 856	02.12.2022
SEK	48 880 000	CHF	4 440 723	02.12.2022
EUR	564 550 000	CHF	560 352 006	02.12.2022
GBP	62 915 000	CHF	72 432 467	02.12.2022
PLN	31 715 000	CHF	6 642 799	02.12.2022
NOK	38 020 000	CHF	3 662 043	02.12.2022
CHF	24 000 000	USD	24 060 633	02.12.2022
GBP	2 175 099	CHF	2 500 000	02.12.2022
CHF	20 030 000	EUR	20 273 854	02.12.2022
CHF	10 000 000	JPY	1 485 150 000	02.12.2022
NZD	5 950 441	CHF	3 450 000	02.12.2022
EUR	2 422 698	CHF	2 400 000	02.12.2022
USD	2 442 509	CHF	2 400 000	02.12.2022
USD	4 236 768	CHF	4 000 000	02.12.2022
JPY	222 690 750	CHF	1 500 000	02.12.2022
CHF	7 000 000	USD	7 418 036	02.12.2022
CHF	2 000 000	EUR	2 042 411	02.12.2022
CHF	4 000 000	JPY	589 253 600	02.12.2022
CHF	1 000 000	GBP	892 938	02.12.2022
USD	9 186 138	MYR	41 085 000	02.12.2022
USD	2 910 540	CHF	2 750 000	02.12.2022
MYR	41 085 000	USD	9 192 303	03.01.2023
CNY	395 630 000	CHF	52 902 320	03.01.2023
CNY	29 400 000	CHF	3 931 270	03.01.2023
AUD	39 350 000	CHF	25 054 822	03.01.2023
SGD	11 585 000	CHF	8 016 445	03.01.2023
ILS	25 060 000	CHF	6 907 724	03.01.2023
DKK	46 180 000	CHF	6 106 461	03.01.2023
MXN	263 840 000	CHF	12 880 617	03.01.2023
SEK	48 880 000	CHF	4 396 066	03.01.2023
PLN	31 715 000	CHF	6 614 624	03.01.2023
NOK	38 020 000	CHF	3 628 456	03.01.2023
GBP	65 985 000	CHF	74 935 205	03.01.2023
USD	854 260 000	CHF	808 216 240	03.01.2023
EUR	547 070 000	CHF	537 307 536	03.01.2023
CAD	46 630 000	CHF	32 592 505	03.01.2023
USD	17 712 793	CHF	16 800 000	03.01.2023
EUR	15 213 722	CHF	14 900 000	03.01.2023
GBP	3 536 871	CHF	4 000 000	03.01.2023
CHF	1 000 000	EUR	1 016 869	03.01.2023
USD	3 737 013	CHF	3 500 000	03.01.2023
GBP	872 646	CHF	1 000 000	03.01.2023
CAD	1 893 578	CHF	1 300 000	03.01.2023
USD	5 342 971	CHF	5 000 000	03.01.2023
EUR	1 832 335	CHF	1 800 000	03.01.2023
USD	2 146 678	CHF	2 000 000	03.01.2023
USD	9 322 668	MYR	41 085 000	03.01.2023
CHF	6 114 086	DKK	46 180 000	03.01.2023
CHF	6 587 335	ILS	25 060 000	03.01.2023



Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	9 286 215	MYR	41 085 000	03.01.2023
CHF	12 594 576	MXN	263 840 000	03.01.2023
CHF	4 312 992	SEK	48 880 000	03.01.2023
CHF	3 552 484	NOK	38 020 000	03.01.2023
CHF	6 649 391	PLN	31 715 000	03.01.2023
CHF	554 314 841	EUR	563 099 189	03.01.2023
CHF	8 100 000	EUR	8 222 883	03.01.2023
NZD	5 955 000	CHF	3 515 167	04.01.2023
JPY	39 389 500 000	CHF	269 394 753	04.01.2023
JPY	498 057 840	CHF	3 400 000	04.01.2023
JPY	436 136 700	CHF	3 000 000	04.01.2023
JPY	360 654 500	CHF	2 500 000	04.01.2023
MYR	41 085 000	USD	9 329 019	02.02.2023
CNY	425 030 000	CHF	56 444 887	02.02.2023
CNY	54 070 000	CHF	7 180 611	02.02.2023
AUD	38 745 000	CHF	24 041 892	02.02.2023
DKK	43 340 000	CHF	5 733 449	02.02.2023
ILS	25 060 000	CHF	6 573 322	02.02.2023
SGD	11 585 000	CHF	7 927 243	02.02.2023
MXN	263 840 000	CHF	12 486 782	02.02.2023
SEK	48 880 000	CHF	4 306 990	02.02.2023
NOK	38 020 000	CHF	3 545 662	02.02.2023
PLN	31 715 000	CHF	6 611 232	02.02.2023
EUR	541 425 000	CHF	532 399 445	02.02.2023
JPY	39 782 100 000	CHF	275 592 062	02.02.2023
GBP	66 685 000	CHF	74 055 360	02.02.2023
USD	880 390 000	CHF	812 455 586	02.02.2023
CAD	47 695 000	CHF	32 391 153	02.02.2023
USD	2 607 253	CHF	2 400 000	02.02.2023
GBP	2 701 620	CHF	3 000 000	02.02.2023
EUR	8 232 837	CHF	8 100 000	02.02.2023
CHF	2 500 000	JPY	360 376 250	02.02.2023
USD	4 336 828	CHF	4 000 000	02.02.2023
EUR	4 548 110	CHF	4 500 000	02.02.2023
USD	7 054 825	CHF	6 600 000	02.02.2023
JPY	320 315 250	CHF	2 300 000	02.02.2023
GBP	533 746	CHF	600 000	02.02.2023
EUR	4 570 375	CHF	4 500 000	02.02.2023
CHF	23 610 000	EUR	23 947 954	02.02.2023
CHF	2 970 000	GBP	2 656 850	02.02.2023
CHF	11 710 000	JPY	1 680 974 013	02.02.2023
CHF	31 600 000	USD	34 482 721	02.02.2023
CHF	1 300 000	SGD	1 883 236	02.02.2023
CHF	1 300 000	SEK	14 713 260	02.02.2023
SGD	1 446 430	CHF	1 000 000	02.02.2023
SEK	11 311 563	CHF	1 000 000	02.02.2023
AUD	1 576 554	CHF	1 000 000	02.02.2023
JPY	222 669 280	CHF	1 600 000	02.02.2023
CHF	2 000 000	USD	2 193 300	02.02.2023
USD	3 820 861	CHF	3 500 000	02.02.2023
CHF	2 250 000	USD	2 445 588	02.02.2023
CHF	5 500 000	EUR	5 482 893	02.02.2023
CHF	3 500 000	JPY	492 858 100	02.02.2023
CHF	6 000 000	USD	6 523 788	02.02.2023
USD	9 724 260	MYR	41 085 000	02.02.2023
CHF	2 500 000	AUD	3 827 704	02.02.2023
CHF	11 000 000	JPY	1 556 348 200	02.02.2023
CHF	33 000 000	USD	35 803 989	02.02.2023
CHF	2 500 000	CAD	3 625 968	02.02.2023
CHF	5 000 000	GBP	4 390 382	02.02.2023
CHF	2 000 000	ILS	7 413 544	02.02.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	23 000 000	EUR	22 987 012	02.02.2023
CHF	2 070 000	GBP	1 815 022	02.02.2023
CHF	8 630 000	JPY	1 215 111 767	02.02.2023
CHF	31 940 000	USD	34 609 725	02.02.2023
CHF	22 450 000	EUR	22 437 816	02.02.2023
CHF	1 730 000	MXN	35 240 003	02.02.2023
CHF	1 730 000	SGD	2 461 434	02.02.2023
CHF	1 730 000	DKK	12 861 304	02.02.2023
CHF	1 380 000	CAD	1 993 430	02.02.2023
CHF	1 730 000	SEK	19 374 088	02.02.2023
CHF	1 408 739	CNY	10 340 000	02.02.2023
USD	9 692 602	MYR	41 085 000	02.02.2023
MYR	41 085 000	USD	9 692 602	02.02.2023
NZD	5 955 000	CHF	3 466 537	02.02.2023
MYR	41 085 000	USD	9 738 320	02.03.2023
CNY	471 245 000	CHF	64 646 652	02.03.2023
AUD	37 875 000	CHF	24 587 458	02.03.2023
CAD	43 335 000	CHF	29 768 978	02.03.2023
ILS	17 650 000	CHF	4 696 510	02.03.2023
SGD	8 690 000	CHF	6 099 806	02.03.2023
MXN	238 970 000	CHF	11 678 669	02.03.2023
JPY	34 772 400 000	CHF	247 467 494	02.03.2023
GBP	62 935 000	CHF	71 671 322	02.03.2023
USD	803 415 000	CHF	742 246 999	02.03.2023
EUR	496 840 000	CHF	497 766 607	02.03.2023
SEK	26 110 000	CHF	2 311 485	02.03.2023
DKK	30 480 000	CHF	4 110 920	02.03.2023
NOK	38 020 000	CHF	3 494 229	02.03.2023
NZD	5 955 000	CHF	3 537 773	02.03.2023
PLN	34 110 000	CHF	7 234 159	02.03.2023
CHF	7 600 000	EUR	7 626 051	02.03.2023
CHF	12 100 000	JPY	1 711 453 040	02.03.2023
CHF	7 100 000	USD	7 751 523	02.03.2023
EUR	3 190 000	CHF	3 151 717	02.03.2023
GBP	885 000	CHF	987 000	02.03.2023
USD	2 065 000	CHF	1 889 184	02.03.2023
JPY	170 900 000	CHF	1 188 957	02.03.2023
SEK	9 180 000	CHF	809 457	02.03.2023
DKK	5 570 000	CHF	736 316	02.03.2023
EUR	4 300 000	CHF	4 234 146	02.03.2023
USD	2 040 000	CHF	1 878 359	02.03.2023
USD	9 269 245	MYR	41 085 000	02.03.2023
MYR	41 085 000	USD	9 274 476	04.04.2023
CNY	471 245 000	CHF	63 610 410	04.04.2023
CNY	34 635 000	CHF	4 675 162	04.04.2023
AUD	37 075 000	CHF	23 308 719	04.04.2023
CAD	42 115 000	CHF	28 960 253	04.04.2023
DKK	36 050 000	CHF	4 813 767	04.04.2023
MXN	238 970 000	CHF	12 092 527	04.04.2023
SGD	8 690 000	CHF	6 020 841	04.04.2023
ILS	16 335 000	CHF	4 168 017	04.04.2023
NOK	38 020 000	CHF	3 444 773	04.04.2023
NZD	5 955 000	CHF	3 427 378	04.04.2023
PLN	34 110 000	CHF	7 161 351	04.04.2023
SEK	35 290 000	CHF	3 170 311	04.04.2023
JPY	33 446 600 000	CHF	229 794 572	04.04.2023
EUR	486 665 000	CHF	483 754 743	04.04.2023
GBP	61 730 000	CHF	69 805 519	04.04.2023
USD	780 270 000	CHF	728 908 727	04.04.2023
JPY	151 500 000	CHF	1 047 701	04.04.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	1 099 013	EUR	1 100 000	04.04.2023
CHF	1 589 386	GBP	1 415 000	04.04.2023
CHF	4 589 105	USD	4 900 000	04.04.2023
CHF	297 007	EUR	300 000	04.04.2023
CHF	1 936 184	JPY	281 000 000	04.04.2023
ILS	2 170 000	CHF	549 959	04.04.2023
EUR	2 385 000	CHF	2 371 918	04.04.2023
GBP	900 000	CHF	1 017 653	04.04.2023
USD	1 885 000	CHF	1 728 722	04.04.2023
USD	9 337 500	MYR	41 085 000	04.04.2023
CHF	7 911 952	EUR	7 950 000	04.04.2023
CHF	1 568 917	GBP	1 390 000	04.04.2023
CHF	5 054 603	USD	5 525 000	04.04.2023
JPY	34 381 400 000	CHF	236 529 121	02.05.2023
PLN	34 110 000	CHF	7 246 975	02.05.2023
CHF	4 805 621	JPY	697 600 000	02.05.2023
JPY	334 000 000	CHF	2 228 320	02.05.2023
MYR	41 085 000	USD	9 353 656	03.05.2023
AUD	38 520 000	CHF	23 568 189	03.05.2023
ILS	18 505 000	CHF	4 682 619	03.05.2023
DKK	36 050 000	CHF	4 826 923	03.05.2023
CAD	43 450 000	CHF	29 319 191	03.05.2023
SGD	8 690 000	CHF	5 982 166	03.05.2023
MXN	238 970 000	CHF	12 020 489	03.05.2023
EUR	488 175 000	CHF	486 603 077	03.05.2023
GBP	61 825 000	CHF	69 911 710	03.05.2023
NOK	38 020 000	CHF	3 336 903	03.05.2023
NZD	5 955 000	CHF	3 412 684	03.05.2023
SEK	35 290 000	CHF	3 122 779	03.05.2023
USD	792 220 000	CHF	724 248 316	03.05.2023
USD	1 360 000	MYR	5 971 080	03.05.2023
CHF	1 240 447	USD	1 360 000	03.05.2023
GBP	1 570 000	CHF	1 775 551	03.05.2023
EUR	1 180 000	CHF	1 171 942	03.05.2023
USD	4 960 000	CHF	4 526 149	03.05.2023
CHF	619 877	USD	700 000	03.05.2023
CHF	1 498 232	USD	1 680 000	03.05.2023
EUR	3 795 000	CHF	3 714 633	03.05.2023
USD	5 360 000	CHF	4 772 363	03.05.2023
USD	7 896 802	MYR	35 113 920	03.05.2023
CHF	22 727 570	AUD	38 520 000	03.05.2023
CHF	28 473 220	CAD	43 450 000	03.05.2023
CHF	4 759 277	DKK	36 050 000	03.05.2023
CHF	4 557 882	ILS	18 505 000	03.05.2023
CHF	11 842 228	MXN	238 970 000	03.05.2023
CHF	715 518 213	USD	798 703 146	03.05.2023
CHF	3 271 260	NZD	5 955 000	03.05.2023
USD	9 212 297	MYR	41 085 000	03.05.2023
MYR	5 971 080	USD	1 338 867	03.05.2023
MYR	35 113 920	USD	7 873 429	03.05.2023
CNY	505 880 000	CHF	67 382 386	05.05.2023
CNY	45 050 000	CHF	6 000 586	05.05.2023
MYR	35 114 000	USD	7 909 271	02.06.2023
CNY	557 500 000	CHF	72 126 269	02.06.2023
AUD	38 520 000	CHF	22 678 457	02.06.2023
CAD	43 450 000	CHF	28 391 968	02.06.2023
DKK	36 050 000	CHF	4 752 469	02.06.2023
MXN	238 970 000	CHF	11 725 164	02.06.2023
CNY	23 170 000	CHF	2 997 064	02.06.2023
EUR	490 530 000	CHF	482 186 575	02.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
GBP	61 930 000	CHF	68 964 133	02.06.2023
JPY	33 709 800 000	CHF	222 417 670	02.06.2023
SEK	35 290 000	CHF	3 050 187	02.06.2023
NOK	38 020 000	CHF	3 165 448	02.06.2023
USD	807 605 000	CHF	720 957 060	02.06.2023
NZD	5 955 000	CHF	3 259 728	02.06.2023
PLN	34 110 000	CHF	7 281 460	02.06.2023
CAD	1 805 000	CHF	1 189 990	02.06.2023
JPY	926 000 000	CHF	6 054 393	02.06.2023
USD	12 715 000	CHF	11 370 854	02.06.2023
MXN	27 540 000	CHF	1 364 960	02.06.2023
EUR	10 045 000	CHF	9 873 090	02.06.2023
GBP	1 590 000	CHF	1 775 527	02.06.2023
MYR	5 185 000	USD	1 164 854	02.06.2023
USD	2 890 000	CHF	2 574 166	02.06.2023
EUR	7 861 000	CHF	7 622 690	02.06.2023
USD	8 723 671	MYR	40 299 000	02.06.2023
ILS	18 505 000	CHF	4 545 228	05.06.2023
SGD	9 200 000	CHF	6 145 542	05.06.2023
SGD	850 000	CHF	568 324	05.06.2023
CHF	4 539 838	ILS	18 505 000	05.06.2023
MYR	40 299 000	USD	8 734 070	05.07.2023
CNY	584 625 000	CHF	74 884 719	05.07.2023
CNY	53 360 000	CHF	6 834 892	05.07.2023
AUD	37 945 000	CHF	22 339 003	05.07.2023
SGD	10 050 000	CHF	6 737 721	05.07.2023
CAD	44 495 000	CHF	29 617 412	05.07.2023
DKK	36 050 000	CHF	4 695 099	05.07.2023
MXN	273 080 000	CHF	13 934 464	05.07.2023
PLN	34 110 000	CHF	7 255 874	05.07.2023
GBP	59 850 000	CHF	67 245 964	05.07.2023
ILS	18 505 000	CHF	4 530 322	05.07.2023
JPY	34 874 800 000	CHF	227 518 291	05.07.2023
NOK	38 020 000	CHF	3 068 290	05.07.2023
NZD	5 955 000	CHF	3 243 669	05.07.2023
SEK	35 290 000	CHF	2 933 110	05.07.2023
USD	806 640 000	CHF	732 042 739	05.07.2023
EUR	495 225 000	CHF	480 784 239	05.07.2023
CHF	8 915 087	EUR	9 175 000	05.07.2023
CHF	3 944 905	JPY	603 200 000	05.07.2023
CHF	628 001	PLN	2 895 000	05.07.2023
CHF	573 269	NOK	6 850 000	05.07.2023
CHF	2 618 574	USD	2 900 000	05.07.2023
CHF	487 525	CAD	720 000	05.07.2023
CHF	464 249	MXN	8 940 000	05.07.2023
CHF	390 754	GBP	345 000	05.07.2023
USD	8 633 958	MYR	40 299 000	05.07.2023
CHF	4 475 022	CNY	36 100 000	05.07.2023
CHF	79 085 782	CNY	637 985 000	05.07.2023
CHF	22 631 157	AUD	37 945 000	05.07.2023
CHF	4 493 468	ILS	18 505 000	05.07.2023
CHF	4 728 241	DKK	36 050 000	05.07.2023
CHF	6 673 972	SGD	10 050 000	05.07.2023
CHF	13 918 720	MXN	264 140 000	05.07.2023
CHF	474 749 338	EUR	486 050 000	05.07.2023
CHF	67 675 037	GBP	59 505 000	05.07.2023
CHF	213 397 260	JPY	34 271 600 000	05.07.2023
CHF	2 612 789	NOK	31 170 000	05.07.2023
CHF	2 923 776	SEK	35 290 000	05.07.2023
CHF	6 858 103	PLN	31 215 000	05.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	3 263 816	NZD	5 955 000	05.07.2023
MYR	40 299 000	USD	8 633 958	02.08.2023
CNY	637 985 000	CHF	79 094 606	02.08.2023
CNY	36 100 000	CHF	4 475 521	02.08.2023
AUD	37 370 000	CHF	22 242 624	02.08.2023
ILS	18 505 000	CHF	4 484 105	02.08.2023
CAD	43 775 000	CHF	29 686 191	02.08.2023
DKK	36 050 000	CHF	4 722 716	02.08.2023
SGD	10 050 000	CHF	6 661 589	02.08.2023
MXN	264 140 000	CHF	13 805 391	02.08.2023
EUR	504 405 000	CHF	491 960 824	02.08.2023
USD	809 220 000	CHF	727 038 044	02.08.2023
GBP	60 495 000	CHF	68 620 628	02.08.2023
JPY	34 471 200 000	CHF	214 934 128	02.08.2023
NOK	31 170 000	CHF	2 608 006	02.08.2023
NZD	5 955 000	CHF	3 254 126	02.08.2023
PLN	32 760 000	CHF	7 166 913	02.08.2023
SEK	35 290 000	CHF	2 919 122	02.08.2023
USD	5 670 000	CHF	5 085 741	02.08.2023
CHF	355 119	AUD	595 000	02.08.2023
GBP	1 575 000	CHF	1 790 908	02.08.2023
JPY	298 000 000	CHF	1 853 884	02.08.2023
EUR	1 520 000	CHF	1 487 487	02.08.2023
GBP	1 450 000	CHF	1 646 181	02.08.2023
JPY	284 300 000	CHF	1 786 144	02.08.2023
USD	3 545 000	CHF	3 141 625	02.08.2023
EUR	2 220 000	CHF	2 139 074	02.08.2023
USD	8 886 218	MYR	40 299 000	02.08.2023
MYR	40 299 000	USD	8 913 736	05.09.2023
CNY	679 675 000	CHF	82 848 802	05.09.2023
AUD	36 775 000	CHF	21 373 906	05.09.2023
DKK	36 050 000	CHF	4 636 306	05.09.2023
CAD	43 255 000	CHF	28 389 684	05.09.2023
SGD	10 050 000	CHF	6 567 232	05.09.2023
MXN	264 140 000	CHF	13 594 234	05.09.2023
CNY	76 900 000	CHF	9 367 995	05.09.2023
ILS	18 505 000	CHF	4 345 705	05.09.2023
USD	808 745 000	CHF	701 599 227	05.09.2023
EUR	505 035 000	CHF	483 928 577	05.09.2023
GBP	63 520 000	CHF	70 799 265	05.09.2023
JPY	34 842 900 000	CHF	213 336 721	05.09.2023
NOK	31 170 000	CHF	2 661 389	05.09.2023
NZD	5 955 000	CHF	3 197 031	05.09.2023
PLN	32 760 000	CHF	7 085 978	05.09.2023
SEK	35 290 000	CHF	2 914 217	05.09.2023
JPY	156 000 000	CHF	957 063	05.09.2023
USD	19 960 000	CHF	17 452 996	05.09.2023
CAD	1 590 000	CHF	1 046 342	05.09.2023
EUR	7 150 000	CHF	6 862 112	05.09.2023
GBP	2 310 000	CHF	2 577 355	05.09.2023
MXN	10 800 000	CHF	557 129	05.09.2023
JPY	328 800 000	CHF	2 014 841	05.09.2023
CHF	330 737	EUR	345 000	05.09.2023
CHF	316 777	GBP	285 000	05.09.2023
AUD	1 940 000	CHF	1 094 946	05.09.2023
EUR	2 765 000	CHF	2 643 699	05.09.2023
USD	8 994 772	CHF	7 900 000	05.09.2023
CHF	40 600 000	USD	46 226 295	05.09.2023
AUD	352 226	CHF	200 000	05.09.2023
CAD	463 095	CHF	300 000	05.09.2023
CHF	3 200 000	GBP	2 872 526	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	900 000	CAD	1 389 286	05.09.2023
CHF	1 400 000	AUD	2 465 579	05.09.2023
GBP	538 599	CHF	600 000	05.09.2023
JPY	312 589 520	CHF	1 900 000	05.09.2023
EUR	4 301 554	CHF	4 100 000	05.09.2023
CHF	27 500 000	EUR	28 851 884	05.09.2023
CHF	11 200 000	JPY	1 842 632 960	05.09.2023
CHF	4 351 873	CNY	36 000 000	05.09.2023
USD	8 696 562	MYR	40 299 000	05.09.2023
CHF	20 873 187	AUD	36 601 647	05.09.2023
CHF	4 637 372	DKK	36 050 000	05.09.2023
CHF	4 586 879	CNY	38 000 000	05.09.2023
CHF	86 978 695	CNY	720 575 000	05.09.2023
CHF	14 473 276	MXN	274 940 000	05.09.2023
CHF	2 576 455	NOK	31 170 000	05.09.2023
CHF	3 123 338	NZD	5 955 000	05.09.2023
CHF	4 297 991	ILS	18 505 000	05.09.2023
CHF	2 847 594	SEK	35 290 000	05.09.2023
CHF	469 668 395	EUR	490 054 670	05.09.2023
CHF	204 240 129	JPY	33 797 656 560	05.09.2023
CHF	70 682 621	GBP	63 211 072	05.09.2023
CHF	7 033 590	PLN	32 760 000	05.09.2023
MYR	40 299 000	USD	8 711 602	03.10.2023
AUD	36 605 000	CHF	20 833 370	03.10.2023
DKK	36 050 000	CHF	4 630 937	03.10.2023
CAD	43 920 000	CHF	28 490 465	03.10.2023
SGD	9 550 000	CHF	6 211 459	03.10.2023
MXN	274 940 000	CHF	14 358 992	03.10.2023
ILS	18 505 000	CHF	4 289 680	03.10.2023
NOK	31 170 000	CHF	2 570 932	03.10.2023
NZD	5 955 000	CHF	3 114 063	03.10.2023
SEK	35 290 000	CHF	2 842 927	03.10.2023
EUR	489 550 000	CHF	468 384 306	03.10.2023
GBP	62 635 000	CHF	69 834 893	03.10.2023
JPY	32 759 300 000	CHF	198 251 645	03.10.2023
USD	788 800 000	CHF	693 288 152	03.10.2023
PLN	32 760 000	CHF	7 000 976	03.10.2023
CHF	10 090 013	USD	11 460 000	03.10.2023
CHF	707 569	JPY	116 200 000	03.10.2023
CHF	1 060 847	EUR	1 110 000	03.10.2023
JPY	354 700 000	CHF	2 155 043	03.10.2023
USD	5 060 000	CHF	4 531 313	03.10.2023
USD	8 609 058	MYR	40 299 000	03.10.2023
CNY	724 590 000	CHF	87 419 544	10.10.2023
CNY	38 000 000	CHF	4 584 583	10.10.2023
MYR	40 299 000	USD	8 623 796	02.11.2023
CNY	762 590 000	CHF	95 770 880	02.11.2023
AUD	36 605 000	CHF	21 534 905	02.11.2023
CAD	42 640 000	CHF	28 776 035	02.11.2023
DKK	36 050 000	CHF	4 658 448	02.11.2023
SGD	9 550 000	CHF	6 366 109	02.11.2023
SEK	35 290 000	CHF	2 960 639	02.11.2023
ILS	18 505 000	CHF	4 408 928	02.11.2023
NOK	31 170 000	CHF	2 670 305	02.11.2023
NZD	5 955 000	CHF	3 261 863	02.11.2023
PLN	32 760 000	CHF	6 804 586	02.11.2023
EUR	477 060 000	CHF	460 444 000	02.11.2023
GBP	62 635 000	CHF	69 753 217	02.11.2023
JPY	32 753 100 000	CHF	200 543 099	02.11.2023
USD	764 350 000	CHF	693 948 779	02.11.2023
MXN	268 860 000	CHF	13 923 753	03.11.2023

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	7 889 048.00	0.50%
Total exposure- reducing positions	1 726 814 168.53	108.90%

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*

– *Global Bonds Passive (hedged CHF) Class I-X*

During the period under review, securities (instead of in cash) in the value of CHF 15 300 978.97 were deposited which corresponds to 16 729.8780 units

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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.

Composed TER for the last 12 months:

Class I-A1	0.23%
Class I-A2	0.23%
Class I-A3	0.17%
Class I-B	0.06%
Class I-X	0.01%

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF 0.59	MXN 1 = CHF 0.05
CAD 1 = CHF 0.68	MYR 1 = CHF 0.19
CNY 1 = CHF 0.13	NOK 1 = CHF 0.09
DKK 1 = CHF 0.13	NZD 1 = CHF 0.55
EUR 1 = CHF 0.97	PLN 1 = CHF 0.21
GBP 1 = CHF 1.12	SEK 1 = CHF 0.08
ILS 1 = CHF 0.24	SGD 1 = CHF 0.67
JPY 1 = CHF 0.01	USD 1 = CHF 0.91

# UBS (CH) Investment Fund – Global Corporate Bonds Climate Aware (CHF hedged) II

Category Other Funds for Traditional Investments

Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in CHF		354 793 766.73	319 943 302.70	355 125 304.00
<b>Class I-X</b>	<b>CH0396385046</b>			
Net asset value per unit in CHF		841.97	849.50	1 051.94
Number of units outstanding		421 384.4640	376 623.3070	337 592.0320

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-X	CHF	0.2%	-18.5%	0.8%
Benchmark:				
Bloomberg Global Aggregate Corporate (hedged CHF)	CHF	0.0%	-18.5%	0.7%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

United States	27.36
France	3.59
United Kingdom	3.39
Canada	2.36
Germany	2.22
Japan	1.51
Spain	1.17
Netherlands	1.11
Australia	1.01
Switzerland	0.95
Others	4.43
<b>TOTAL</b>	<b>49.10</b>

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



## Statement of assets

	30.9.2023	30.9.2022
<b>Market values</b>	<b>CHF</b>	<b>CHF</b>
Bank deposits		
– at sight	380 264 808.27	8 231 974.01
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	358 224 386.98	310 819 224.04
Derivative financial instruments	-12 776 919.55	-1 468 044.78
Other assets	3 890 482.51	2 882 098.58
<b>Total fund assets</b>	<b>729 602 758.21</b>	<b>320 465 251.85</b>
Loans	-374 808 852.82	-521 949.15
Other liabilities	-138.66	0.00
<b>Net fund assets</b>	<b>354 793 766.73</b>	<b>319 943 302.70</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Income</b>	<b>CHF</b>	<b>CHF</b>
Income from bank assets	22 972.42	0.19
Negative interest	-7 401.45	-24 610.72
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	11 064 985.10	9 829 973.57
Purchase of current net income on issue of units	810 791.75	719 916.28
<b>TOTAL income</b>	<b>11 891 347.82</b>	<b>10 525 279.32</b>
<b>Expenses</b>		
Interest payable	-757.32	-800.76
Audit expenses	-12 530.90	-12 530.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Other expenses	-13 376.14	-4 330.65
Payment of current net income on redemption of units	-147 363.73	-692 295.26
<b>TOTAL expenses</b>	<b>-174 028.09</b>	<b>-709 957.57</b>
<b>Net income</b>	<b>11 717 319.73</b>	<b>9 815 321.75</b>
Realized capital gains and losses	4 664 252.44	-18 913 953.74
<b>Realized result</b>	<b>16 381 572.17</b>	<b>-9 098 631.99</b>
Unrealized capital gains and losses	-16 148 293.46	-64 604 631.95
<b>Total result</b>	<b>233 278.71</b>	<b>-73 703 263.94</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	CHF	CHF
Net income of the financial year	11 717 319.73	9 815 321.75
<b>Available for distribution</b>	<b>11 717 319.73</b>	<b>9 815 321.75</b>
Less federal withholding tax <sup>1</sup>	-4 101 061.91	-3 435 362.61
Net income retained for reinvestment	-7 616 257.82	-6 379 959.14
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	319 943 302.70	355 125 304.00
Paid federal withholding tax	-3 529 695.29	-3 491 639.18
Balance of unit movements	38 146 880.61	42 012 901.82
Total result	233 278.71	-73 703 263.94
<b>Net fund assets at the end of the reporting period</b>	<b>354 793 766.73</b>	<b>319 943 302.70</b>

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Class I-X	Number	Number
Situation at the beginning of the financial year	376 623.3070	337 592.0320
Units issued	59 499.2080	80 828.5350
Units redeemed	-14 738.0510	-41 797.2600
<b>Situation at the end of the period</b>	<b>421 384.4640</b>	<b>376 623.3070</b>
Difference between units issued and units redeemed	44 761.1570	39 031.2750

## Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>CHF</b>	<b>27.806</b>
Less federal withholding tax <sup>1</sup>	CHF	-9.732
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>18.074</b>

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

## Inventory of Fund assets

### Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Notes, fixed rate</b>								
<b>CAD</b>								
AIRBUS SE-REG-S 2.00000% 20-07.04.28*	CAD	200 000			200 000	132 552	0.02	
BANK OF MONTREAL 1.55100% 21-28.05.26*	CAD	600 000			600 000	365 455	0.05	
ROGERS COMMUNICATIONS INC 3.25000% 19-01.05.29*	CAD	100 000			100 000	59 095	0.01	
ROGERS COMMUNICATIONS INC 6.75000% 09-09.11.39*	CAD		75 000		75 000	52 118	0.01	
ROGERS COMMUNICATIONS INC 6.75000% 09-09.11.39*	CAD	75 000		75 000				
ROYAL BANK OF CANADA 4.93000% 10-16.07.25*	CAD	400 000			400 000	268 233	0.04	
TORONTO-DOMINION BANK 3.00500% 18-30.05.23*	CAD	75 000		75 000				
<b>TOTAL CAD</b>						<b>877 453</b>	<b>0.12</b>	
<b>EUR</b>								
AIRBUS SE-REG-S 2.00000% 20-07.04.28*	EUR	104 000		104 000				
AMERICAN HONDA FINANCE CORP 0.30000% 21-07.07.28*	EUR	300 000	100 000		400 000	324 191	0.04	
AMERICAN TOWER CORP 0.87500% 21-21.05.29*	EUR	200 000			200 000	157 829	0.02	
APPLE INC 0.50000% 19-15.11.31*	EUR	100 000			100 000	76 123	0.01	
ASML HOLDING NV-REG-S 0.25000% 20-25.02.30*	EUR	100 000			100 000	78 139	0.01	
AT&T INC 1.60000% 20-19.05.28*	EUR	150 000			150 000	129 843	0.02	
AT&T INC 2.60000% 20-19.05.38*	EUR	200 000			200 000	146 352	0.02	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 1.25000% 20-03.06.30*	EUR	200 000			200 000	156 342	0.02	
BAYER AG-REG-S 1.00000% 21-12.01.36*	EUR	200 000			200 000	127 513	0.02	
BAYER AG-REG-S 1.12500% 20-06.01.30*	EUR	300 000			300 000	238 346	0.03	
BECTON DICKINSON EURO FINANCE SARL 3.55300% 23-13.09.29*	EUR		500 000		500 000	469 599	0.06	
BOUYGUES SA-REG-S 1.12500% 20-24.07.28*	EUR	400 000			400 000	344 020	0.05	
BOUYGUES SA-REG-S 2.25000% 22-29.06.29*	EUR		500 000		500 000	441 071	0.06	
BOUYGUES SA-REG-S 3.25000% 22-30.06.37*	EUR	200 000	200 000		400 000	336 269	0.05	
BP CAPITAL MARKETS PLC-REG-S 2.82200% 20-07.04.32*	EUR	300 000		300 000				
CAPGEMINI SE-REG-S 0.62500% 20-23.06.25*	EUR	400 000			400 000	366 737	0.05	
CHUBB INA HOLDINGS INC 1.40000% 19-15.06.31*	EUR	350 000			350 000	274 233	0.04	
CK HUTCHISON GROUP TELECOM FIN-REG-S 0.75000% 19-17.04.26*	EUR	500 000			500 000	443 329	0.06	
CK HUTCHISON GROUP TELECOM FIN-REG-S 1.12500% 19-17.10.28*	EUR	100 000			100 000	83 222	0.01	
COCA-COLA CO/THE 0.12500% 20-15.03.29*	EUR	200 000			200 000	159 676	0.02	
COCA-COLA EUROPEAN PARTNERS PLC-REG-S 2.37500% 13-07.05.25*	EUR	100 000			100 000	94 271	0.01	
COMCAST CORP 1.25000% 20-20.02.40*	EUR	100 000			100 000	62 447	0.01	
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 1.50000% 21-06.10.31*	EUR	100 000			100 000	71 585	0.01	
DANAHER CORP 2.50000% 20-30.03.30*	EUR	100 000			100 000	88 798	0.01	
DIAGEO FINANCE PLC-REG-S 1.87500% 20-27.03.27*	EUR	300 000			300 000	272 789	0.04	
DOVER CORP 0.75000% 19-04.11.27*	EUR	100 000			100 000	84 970	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.25000% 22-17.11.25*	EUR	400 000			400 000	357 800	0.05	
EURONEXT NV-REG-S 1.00000% 18-18.04.25*	EUR	300 000			300 000	276 086	0.04	
EXOR NV-REG-S 0.87500% 21-19.01.31*	EUR	200 000			200 000	151 226	0.02	
FIDELITY NATIONAL INFO SERVICES 2.95000% 19-21.05.39*	EUR	100 000			100 000	74 944	0.01	
FIDELITY NATIONAL INFO SERVICES 1.00000% 19-03.12.28*	EUR	100 000			100 000	82 272	0.01	
GOLDMAN SACHS GROUP INC-REG-S 3.37500% 20-27.03.25*	EUR	200 000			200 000	191 550	0.03	
GREAT WEST LIFE CO INC-REG-S 2.50000% 13-18.04.23*	EUR	100 000		100 000				
ICADE-REG-S 0.62500% 21-18.01.31*	EUR	200 000			200 000	140 935	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 0.30000% 20-11.02.28*	EUR	300 000			300 000	249 160	0.03	
INVESTOR AB-REG-S 2.75000% 22-10.06.32*	EUR	300 000		300 000				
JAB HOLDINGS BV-REG-S 1.00000% 19-20.12.27*	EUR	100 000			100 000	85 030	0.01	
JOHNSON CONTROLS INTERNATIONAL PLC 0.37500% 20-15.09.27*	EUR	300 000		300 000				
KERRY GROUP FINANCIAL SERVICES U-REG-S 0.87500% 21-01.12.31*	EUR	200 000			200 000	150 386	0.02	
LEG IMMOBILIEN SE-REG-S 1.00000% 21-19.11.32*	EUR	200 000			200 000	134 132	0.02	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	200 000			200 000	167 183	0.02	
MEDTRONIC GLOBAL HOLDINGS SCA 1.37500% 20-15.10.40*	EUR	200 000			200 000	122 655	0.02	
MEDTRONIC GLOBAL HOLDINGS SCA 1.62500% 20-15.10.50*	EUR	100 000			100 000	54 055	0.01	
MMS USA INVESTMENTS INC-REG-S 0.62500% 19-13.06.25*	EUR		400 000		400 000	364 611	0.05	
NESTLE FINANCE INTL LTD-REG-S 0.37500% 20-03.12.40*	EUR	100 000			100 000	55 750	0.01	
NISSAN MOTOR CO LTD-REG-S 2.65200% 20-17.03.26*	EUR	300 000		300 000				
POSTNL NV 0.62500% 19-23.09.26*	EUR	300 000		300 000				
PROLOGIS EURO FINANCE LLC 1.00000% 20-06.02.35*	EUR	100 000			100 000	63 864	0.01	
PUBLIC STORAGE 0.50000% 21-09.09.30*	EUR	100 000			100 000	74 136	0.01	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
RECKITT BENCKISER TR SER NED BV-REG-S 0.75000% 20-19.05.30*	EUR	200 000			200 000	158 779	0.02	
RELX FINANCE BV-REG-S 0.87500% 20-10.03.32*	EUR	150 000			150 000	113 322	0.02	
RICHEMONT INTERNATIONL HOLDING SA-REG-S 1.62500% 20-26.05.40*	EUR	300 000			300 000	203 025	0.03	
ROYAL BANK OF CANADA-REG-S 0.12500% 19-23.07.24*	EUR	300 000		300 000				
SOCIETE GENERALE-REG-S 1.25000% 20-12.06.30*	EUR	200 000			200 000	154 898	0.02	
STELLANTIS NV-REG-S 3.87500% 20-05.01.26*	EUR	100 000			100 000	96 671	0.01	
TAKEDA PHARMACEUTICAL CO LTD 0.75000% 20-09.07.27*	EUR	200 000			200 000	171 603	0.02	
THERMO FISHER SCIENTIFIC FINANCE 1.62500% 21-18.10.41*	EUR	200 000			200 000	124 931	0.02	
UBS GROUP AG-REG-S 0.62500% 21-24.02.33*	EUR	200 000			200 000	133 874	0.02	
UNILEVER FINANCE NETHERLANDS BV-REG-S 1.75000% 20-25.03.30*	EUR	300 000			300 000	257 248	0.04	
UJOHN FINANCE BV-REG-S 1.02300% 20-23.06.24*	EUR	500 000		500 000				
VERIZON COMMUNICATIONS INC 1.30000% 20-18.05.33*	EUR	200 000			200 000	147 137	0.02	
VERIZON COMMUNICATIONS INC 0.37500% 21-22.03.29*	EUR		300 000		300 000	236 983	0.03	
VF CORP 0.25000% 20-25.02.28*	EUR	100 000			100 000	79 870	0.01	
VONOVIA SE-REG-S 1.00000% 21-16.06.33*	EUR	100 000			100 000	66 202	0.01	
WELLS FARGO & CO-REG-S 0.62500% 20-14.08.30*	EUR	100 000			100 000	75 007	0.01	
WENDEL SE-REG-S 1.00000% 21-01.06.31*	EUR	200 000			200 000	148 650	0.02	
<b>TOTAL EUR</b>						<b>9 991 667</b>	<b>1.37</b>	
<b>GBP</b>								
3I GROUP PLC-REG-S 3.75000% 20-05.06.40*	GBP	100 000			100 000	78 676	0.01	
CITIGROUP INC 1.75000% 19-23.10.26*	GBP	100 000			100 000	99 730	0.01	
HAMMERSON PLC 6.00000% 04-23.02.26*	GBP	50 000			50 000	53 446	0.01	
PHOENIX GROUP HOLDINGS PLC-REG-S-SUB 6.62500% 15-18.12.25*	GBP	150 000			150 000	166 990	0.02	
PRUDENTIAL FUNDING PLC 5.87500% 99-11.05.29*	GBP	50 000			50 000	56 138	0.01	
REALTY INCOME CORP 1.12500% 21-13.07.27*	GBP	200 000			200 000	186 441	0.03	
TIME WARNER CABLE LLC 5.25000% 12-15.07.42*	GBP	100 000			100 000	88 278	0.01	
TOYOTA MOTOR CREDIT CORP-REG-S 0.75000% 20-19.11.26*	GBP	200 000			200 000	194 082	0.03	
WELLCOME TRUST LTD/THE-REG-S 1.50000% 21-14.07.71*	GBP	150 000			150 000	59 473	0.01	
<b>TOTAL GBP</b>						<b>983 255</b>	<b>0.13</b>	
<b>USD</b>								
3M CO 3.70000% 20-15.04.50*	USD	200 000			200 000	130 434	0.02	
ABB FINANCE USA INC 3.80000% 18-03.04.28*	USD	300 000			300 000	260 871	0.04	
ABBOTT LABORATORIES 4.90000% 16-30.11.46*	USD	50 000			50 000	41 641	0.01	
ABBOTT LABORATORIES 4.75000% 17-15.04.43*	USD	350 000			350 000	290 119	0.04	
ABBOTT LABORATORIES 1.40000% 20-30.06.30*	USD	300 000			300 000	218 049	0.03	
ABBVIE INC 2.60000% 20-21.11.24*	USD	250 000		250 000				
ABBVIE INC 3.20000% 20-21.11.29*	USD	400 000			400 000	322 906	0.04	
ABBVIE INC 3.80000% 20-15.03.25*	USD	850 000		400 000	450 000	400 154	0.05	
ABBVIE INC 4.05000% 20-21.11.39*	USD	50 000			50 000	37 421	0.01	
ABBVIE INC 4.25000% 20-21.11.49*	USD	400 000	200 000		600 000	434 527	0.06	
ABBVIE INC 4.50000% 15-14.05.35*	USD	250 000			250 000	206 638	0.03	
ACTIVISION BLIZZARD INC 3.40000% 17-15.09.26*	USD	50 000			50 000	43 378	0.01	
ACTIVISION BLIZZARD INC 1.35000% 20-15.09.30*	USD	75 000			75 000	53 583	0.01	
ADOBE INC 2.30000% 20-01.02.30*	USD	200 000			200 000	153 952	0.02	
AERCAP IRE CAP LTD/GLB AVIA TRUST 3.87500% 18-23.01.28*	USD	400 000	400 000		800 000	663 703	0.09	
AERCAP IRE CAP LTD/GLB AVIA TRUST 3.85000% 21-29.10.41*	USD	150 000			150 000	97 346	0.01	
AERCAP IRELAND CAPITAL DAC / AERCAP 1.65000% 21-29.10.24*	USD	300 000			300 000	261 059	0.04	
AETNA INC 3.50000% 14-15.11.24*	USD	50 000			50 000	44 539	0.01	
AETNA INC 3.87500% 17-15.08.47*	USD	200 000			200 000	128 210	0.02	
AFLAC INC 1.12500% 21-15.03.26*	USD	500 000			500 000	410 119	0.06	
AGILENT TECHNOLOGIES INC 3.05000% 16-22.09.26*	USD	50 000			50 000	42 572	0.01	
AIA GROUP LTD-144A-SUB 3.20000% 20-16.09.40*	USD	200 000			200 000	123 166	0.02	
AIA GROUP LTD-REG-S 3.37500% 20-07.04.30*	USD	200 000			200 000	160 186	0.02	
AIR LEASE CORP 3.00000% 16-15.09.23*	USD	100 000		100 000				
AIR LEASE CORP 5.30000% 23-01.02.28*	USD		100 000		100 000	88 383	0.01	
ALEXANDRIA REAL ESTATE EQUITIES INC 4.30000% 15-15.01.26*	USD	50 000			50 000	44 055	0.01	
ALEXANDRIA REAL ESTATE EQUITY INC 1.87500% 20-01.02.33*	USD	275 000			275 000	178 097	0.02	
ALEXANDRIA REAL ESTATE EQUITIES INC 3.55000% 22-15.03.52*	USD	100 000			100 000	58 080	0.01	
ALIBABA GROUP HOLDING LTD 4.00000% 17-06.12.37*	USD	220 000			220 000	155 615	0.02	
ALIBABA GROUP HOLDING LTD 2.12500% 21-09.02.31*	USD	200 000			200 000	143 060	0.02	
ALIBABA GROUP HOLDING LTD 3.15000% 21-09.02.51*	USD	200 000			200 000	103 078	0.01	
ALLSTATE CORP 4.50000% 13-15.06.43*	USD	50 000			50 000	36 367	0.00	
ALLSTATE CORP/THE 1.45000% 20-15.12.30*	USD	150 000			150 000	102 103	0.01	
ALLY FINANCIAL INC 2.20000% 21-02.11.28*	USD	300 000			300 000	216 841	0.03	
ALLY FINANCIAL INC 3.87500% 19-21.05.24*	USD	100 000			100 000	89 775	0.01	
ALLY FINANCIAL INC 8.00000% 08-01.11.31*	USD	50 000			50 000	46 181	0.01	
ALPHABET INC 0.45000% 20-15.08.25*	USD	300 000			300 000	251 371	0.03	
ALPHABET INC 1.90000% 20-15.08.40*	USD	200 000	100 000		300 000	171 624	0.02	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
ALPHABET INC 2.25000% 20-15.08.60*	USD	50 000			50 000	24 430	0.00	
ALPHABET INC 3.37500% 16-25.02.24*	USD	150 000		150 000				
ALTRIA GROUP INC 2.35000% 20-06.05.25*	USD	400 000			400 000	346 116	0.05	
ALTRIA GROUP INC 3.87500% 16-16.09.46*	USD	100 000	150 000		250 000	150 030	0.02	
ALTRIA GROUP INC 4.45000% 20-06.05.50*	USD	150 000			150 000	97 201	0.01	
ALTRIA GROUP INC 4.80000% 19-14.02.29*	USD	100 000			100 000	87 005	0.01	
ALTRIA GROUP INC 5.80000% 19-14.02.39*	USD	150 000			150 000	127 216	0.02	
AMAZON.COM INC 2.10000% 21-12.05.31*	USD	350 000			350 000	256 679	0.04	
AMAZON.COM INC 2.50000% 20-03.06.50*	USD	100 000			100 000	53 594	0.01	
AMAZON.COM INC 2.70000% 20-03.06.60*	USD	50 000			50 000	25 881	0.00	
AMAZON.COM INC 2.87500% 21-12.05.41*	USD	150 000			150 000	96 958	0.01	
AMAZON.COM INC 3.10000% 21-12.05.51*	USD	100 000			100 000	60 369	0.01	
AMAZON.COM INC 3.15000% 18-22.08.27*	USD	300 000			300 000	255 273	0.03	
AMAZON.COM INC 3.25000% 21-12.05.61*	USD	100 000			100 000	58 647	0.01	
AMAZON.COM INC 3.30000% 22-13.04.27*	USD	750 000		350 000	400 000	344 294	0.05	
AMAZON.COM INC 3.87500% 18-22.08.37*	USD	250 000			250 000	195 227	0.03	
AMAZON.COM INC 3.95000% 22-13.04.52*	USD		250 000		250 000	176 773	0.02	
AMAZON.COM INC 4.65000% 22-01.12.29*	USD		300 000	300 000				
AMERICA MOVIL SAB DE CV 6.12500% 10-30.03.40*	USD	100 000			100 000	90 085	0.01	
AMERICA MOVIL SAB DE CV 2.87500% 20-07.05.30*	USD	200 000			200 000	152 665	0.02	
AMERICAN EXPRESS CO 4.20000% 18-06.11.25*	USD	600 000			600 000	532 195	0.07	
AMERICAN EXPRESS CO 2.50000% 19-30.07.24*	USD	250 000		250 000				
AMERICAN EXPRESS CO 5.85000% 22-05.11.27*	USD		300 000		300 000	276 421	0.04	
AMERICAN FINANCIAL GROUP INC 4.50000% 17-15.06.47*	USD	50 000			50 000	33 918	0.00	
AMERICAN HONDA FINANCE CORP 4.70000% 23-12.01.28*	USD		300 000		300 000	266 685	0.04	
AMERICAN INTERNATIONAL GROUP INC 4.50000% 14-16.07.44*	USD	100 000			100 000	72 920	0.01	
AMERICAN INTERNATIONAL GROUP INC 4.37500% 20-30.06.50*	USD	100 000			100 000	70 899	0.01	
AMERICAN INTL GROUP INC 3.40000% 20-30.06.30*	USD		300 000		300 000	235 131	0.03	
AMERICAN TOWER CORP 4.40000% 16-15.02.26*	USD	50 000			50 000	44 285	0.01	
AMERICAN TOWER CORP 2.90000% 20-15.01.30*	USD	100 000			100 000	76 003	0.01	
AMERICAN TOWER CORP 0.60000% 20-15.01.24*	USD	200 000		200 000				
AMERICAN TOWER CORP 2.95000% 20-15.01.51*	USD	150 000			150 000	77 378	0.01	
AMERICAN TOWER CORP 4.05000% 22-15.03.32*	USD	200 000			200 000	157 699	0.02	
AMERIPRISE FINANCIAL INC 2.87500% 16-15.09.26*	USD	50 000			50 000	42 615	0.01	
AMERIPRISE FINANCIAL INC 3.00000% 20-02.04.25*	USD	400 000			400 000	350 979	0.05	
AMERSOURCEBERGEN CORP 3.45000% 17-15.12.27*	USD	100 000			100 000	84 852	0.01	
AMGEN INC 1.90000% 20-21.02.25*	USD	250 000			250 000	217 468	0.03	
AMGEN INC 2.30000% 20-25.02.31*	USD	100 000			100 000	73 311	0.01	
AMGEN INC 3.00000% 21-15.01.52*	USD	150 000			150 000	82 895	0.01	
AMGEN INC 3.15000% 20-21.02.40*	USD	450 000			450 000	290 520	0.04	
AMGEN INC 3.35000% 22-22.02.32*	USD		200 000		200 000	154 541	0.02	
AMGEN INC 4.40000% 22-22.02.62*	USD	200 000			200 000	135 546	0.02	
AMGEN INC 5.15000% 23-02.03.28*	USD		465 000		465 000	418 361	0.06	
AMGEN INC 5.25000% 23-02.03.33*	USD		200 000		200 000	174 902	0.02	
AMGEN INC 5.75000% 23-02.03.63*	USD		300 000		300 000	253 166	0.03	
AMPHENOL CORP 2.20000% 21-15.09.31*	USD	400 000		400 000				
ANALOG DEVICES INC 2.95000% 20-01.04.25*	USD	149 000			149 000	131 207	0.02	
ANALOG DEVICES INC 2.95000% 21-01.10.51*	USD	100 000			100 000	57 102	0.01	
ANHEUSER-BUSCH COS 3.65000% 19-01.02.26*	USD	100 000			100 000	87 854	0.01	
ANHEUSER-BUSCH COS 4.70000% 19-01.02.36*	USD	200 000			200 000	167 689	0.02	
ANHEUSER-BUSCH COS 4.90000% 19-01.02.46*	USD	475 000	150 000		625 000	498 305	0.07	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75000% 19-23.01.29*	USD	150 000			150 000	133 044	0.02	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.35000% 20-01.06.40*	USD	375 000			375 000	291 694	0.04	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.50000% 20-01.06.50*	USD		200 000		200 000	152 905	0.02	
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.60000% 20-01.06.60*	USD	200 000		200 000				
ANHEUSER-BUSCH INBEV WORLDWIDE INC 3.50000% 20-01.06.30*	USD		350 000		350 000	284 866	0.04	
ANHEUSER-BUSCH WORLDWIDE INC 5.55000% 19-23.01.49*	USD	400 000		200 000	200 000	175 238	0.02	
ANTHEM INC 1.50000% 21-15.03.26*	USD	500 000			500 000	414 263	0.06	
ANTHEM INC 2.95000% 17-01.12.22*	USD	200 000		200 000				
ANTHEM INC 3.12500% 20-15.05.50*	USD	100 000			100 000	57 541	0.01	
ANTHEM INC 3.60000% 21-15.03.51*	USD	200 000			200 000	125 539	0.02	
ANTHEM INC 4.62500% 12-15.05.42*	USD	100 000			100 000	76 728	0.01	
ANZ NEW ZEALAND INT'L LTD/LONDON-144A 1.25000% 21-22.06.26*	USD	400 000			400 000	325 035	0.04	
AON CORP / AON GLOBAL HOLDINGS PLC 5.00000% 22-12.09.32*	USD		300 000		300 000	257 259	0.04	
AON CORP 2.20000% 19-15.11.22*	USD	500 000		500 000				
AON GLOBAL LTD 3.87500% 16-15.12.25*	USD	50 000			50 000	43 992	0.01	
AON GLOBAL LTD 4.60000% 14-14.06.44*	USD	50 000			50 000	36 887	0.01	
APPLE INC 0.55000% 20-20.08.25*	USD	550 000			550 000	461 493	0.06	
APPLE INC 1.65000% 20-11.05.30*	USD	100 000			100 000	74 170	0.01	
APPLE INC 1.80000% 19-11.09.24*	USD	900 000		900 000				
APPLE INC 2.40000% 20-20.08.50*	USD	400 000			400 000	215 731	0.03	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
APPLE INC 2.80000% 21-08.02.61*	USD	200 000			200 000	107 418	0.01	
APPLE INC 2.95000% 19-11.09.49*	USD	50 000	150 000		200 000	120 760	0.02	
APPLE INC 3.00000% 17-13.11.27*	USD	150 000			150 000	126 806	0.02	
APPLE INC 3.20000% 15-13.05.25*	USD	150 000			150 000	132 694	0.02	
APPLE INC 3.35000% 22-08.08.32*	USD		400 000	200 000	200 000	161 430	0.02	
APPLE INC 4.25000% 17-09.02.47*	USD	150 000			150 000	116 377	0.02	
APPLE INC 4.42100% 23-08.05.26*	USD		500 000		500 000	450 098	0.06	
APPLE INC 4.65000% 16-23.02.46*	USD	450 000	150 000		600 000	489 071	0.07	
APPLE INC 4.85000% 23-10.05.53*	USD		200 000		200 000	167 605	0.02	
APPLIED MATERIALS INC 3.90000% 15-01.10.25*	USD	150 000			150 000	133 292	0.02	
APPLIED MATERIALS INC 2.75000% 20-01.06.50*	USD	150 000			150 000	86 781	0.01	
APTARGROUP INC 3.60000% 22-15.03.32*	USD	100 000			100 000	75 717	0.01	
APTIV PLC 2.39600% 22-18.02.25*	USD		200 000	200 000				
APTIV PLC 4.15000% 22-01.05.52*	USD	300 000		300 000				
ARCHER-DANIELS MIDLAND CO 2.70000% 21-15.09.51*	USD	200 000			200 000	109 744	0.02	
ARES CAPITAL CORP 2.15000% 21-15.07.26*	USD	350 000			350 000	280 913	0.04	
ARES CAPITAL CORP 4.20000% 19-10.06.24*	USD	50 000			50 000	44 911	0.01	
ARROW ELECTRONICS INC 3.25000% 17-08.09.24*	USD	50 000			50 000	44 501	0.01	
ARROW ELECTRONICS INC 2.95000% 21-15.02.32*	USD	200 000			200 000	143 044	0.02	
ASHTREAD CAPITAL INC-144A 4.25000% 19-01.11.29*	USD	200 000			200 000	162 000	0.02	
ASHTREAD CAPITAL INC-144A 2.45000% 21-12.08.31*	USD	300 000			300 000	208 224	0.03	
ASHTREAD CAPITAL INC-144A 5.55000% 23-30.05.33*	USD		400 000		400 000	339 477	0.05	
ASTRAZENECA FINANCE LLC 2.25000% 21-28.05.31*	USD		400 000		400 000	294 787	0.04	
ASTRAZENECA FINANCE LLC 0.70000% 21-28.05.24*	USD	1 000 000		1 000 000				
ASTRAZENECA PLC 3.00000% 21-28.05.51*	USD	250 000			250 000	149 521	0.02	
ASTRAZENECA PLC 3.37500% 15-16.11.25*	USD	200 000			200 000	175 552	0.02	
ASTRAZENECA PLC 4.37500% 18-17.08.48*	USD	50 000			50 000	38 368	0.01	
AT&T INC 1.70000% 21-25.03.26*	USD	500 000			500 000	415 018	0.06	
AT&T INC 2.55000% 21-01.12.33*	USD		250 000		250 000	167 977	0.02	
AT&T INC 2.75000% 20-01.06.31*	USD	250 000			250 000	182 961	0.03	
AT&T INC 3.50000% 20-01.06.41*	USD	700 000			700 000	444 877	0.06	
AT&T INC 3.50000% 20-01.02.61*	USD	200 000			200 000	109 378	0.01	
AT&T INC 3.50000% 21-15.09.53*	USD	316 000			316 000	178 606	0.02	
AT&T INC 3.55000% 21-15.09.55*	USD	362 000			362 000	202 721	0.03	
AT&T INC 3.80000% 21-01.12.57*	USD	100 000			100 000	57 955	0.01	
AT&T INC 4.10000% 18-15.02.28*	USD	150 000			150 000	128 116	0.02	
AT&T INC 4.30000% 18-15.02.30*	USD	200 000			200 000	166 604	0.02	
AT&T INC 4.35000% 13-15.06.45*	USD	75 000	425 000		500 000	342 267	0.05	
AT&T INC 4.50000% 15-15.05.35*	USD	50 000			50 000	39 015	0.01	
AT&T INC 4.50000% 16-09.03.48*	USD	175 000			175 000	121 061	0.02	
ATHENE HOLDING LTD 3.50000% 20-15.01.31*	USD	100 000			100 000	74 393	0.01	
AUSTRALIA & NEW ZEALAND BK GP-144A-SUB 6.74200% 22-08.12.32*	USD		400 000		400 000	368 814	0.05	
AUTODESK INC 3.50000% 17-15.06.27*	USD	400 000			400 000	341 405	0.05	
AUTOZONE INC 3.25000% 15-15.04.25*	USD	75 000	500 000		575 000	506 265	0.07	
AVALON BAY COMMUNITIES INC 3.30000% 19-01.06.29*	USD	100 000			100 000	80 902	0.01	
AVALONBAY COMMUNITIES INC 5.00000% 22-15.02.33*	USD		200 000		200 000	174 243	0.02	
AVANGRID INC 3.20000% 20-15.04.25*	USD	450 000			450 000	393 540	0.05	
AVERY DENNISON CORP 0.85000% 21-15.08.24*	USD	200 000			200 000	175 056	0.02	
BAIDU INC 2.37500% 21-23.08.31*	USD	200 000			200 000	141 119	0.02	
BAIDU INC 4.12500% 15-30.06.25*	USD	200 000			200 000	177 195	0.02	
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.08000% 18-15.12.47*	USD	200 000			200 000	136 748	0.02	
BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.48600% 20-01.05.30*	USD		200 000		200 000	171 548	0.02	
BAKER HUGHES A GE CO/ CO-OBLIGATOR 2.06100% 21-15.12.26*	USD		600 000		600 000	492 633	0.07	
BANCO DEL CREDITO DEL PERU-REG-S 2.70000% 19-11.01.25*	USD	100 000			100 000	87 135	0.01	
BANCO INBURSA SA-REG-S 4.37500% 17-11.04.27*	USD	150 000			150 000	128 163	0.02	
BANCO SANTANDER CHILE-REG-S 2.70000% 20-10.01.25*	USD	200 000			200 000	174 850	0.02	
BANCO SANTANDER SA 3.30600% 19-27.06.29*	USD	200 000			200 000	158 785	0.02	
BANCO SANTANDER SA-REG-S 5.37500% 20-17.04.25*	USD	200 000			200 000	179 458	0.02	
BANK OF AMERICA CORP 4.00000% 14-01.04.24*	USD	250 000		250 000				
BANK OF AMERICA CORP-SUB 6.11000% 07-29.01.37*	USD	200 000			200 000	180 424	0.02	
BANK OF NOVA SCOTIA 1.30000% 20-11.06.25*	USD	150 000			150 000	126 939	0.02	
BANK OF NOVA SCOTIA/THE 3.45000% 22-11.04.25*	USD		500 000		500 000	440 400	0.06	
BARCLAYS PLC 4.95000% 17-10.01.47*	USD	200 000			200 000	147 272	0.02	
BAT CAPITAL CORP 2.25900% 20-25.03.28*	USD	200 000			200 000	154 734	0.02	
BAT CAPITAL CORP 3.22200% 18-15.08.24*	USD	400 000		400 000				
BAT CAPITAL CORP 3.73400% 20-25.09.40*	USD		200 000		200 000	122 694	0.02	
BAT CAPITAL CORP 3.98400% 20-25.09.50*	USD	100 000			100 000	57 413	0.01	
BAT CAPITAL CORP 4.39000% 18-15.08.37*	USD	150 000			150 000	105 002	0.01	
BAYER US FINANCE II LLC-144A 4.37500% 18-15.12.28*	USD	400 000			400 000	340 132	0.05	
BBVA BANCOMER SA/TEXAS-REG-S 4.37500% 14-10.04.24*	USD	150 000			150 000	135 436	0.02	
BECTON DICKINSON AND CO 3.73400% 14-15.12.24*	USD	200 000			200 000	178 442	0.02	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BECTON DICKINSON AND CO 3.79400% 20-20.05.50*	USD	150 000			150 000	98 865	0.01	
BERKSHIRE HATHAWAY 4.25000% 19-15.01.49*	USD	200 000	200 000		400 000	299 814	0.04	
BERKSHIRE HATHAWAY ENERGY CO 4.50000% 15-01.02.45*	USD	250 000		250 000				
BERKSHIRE HATHAWAY ENERGY CO 3.80000% 18-15.07.48*	USD		400 000		400 000	254 593	0.03	
BERKSHIRE HATHAWAY ENERGY CO 2.85000% 20-15.05.51*	USD	600 000		600 000				
BERKSHIRE HATHAWAY FINANCE CORP 3.85000% 22-15.03.52*	USD	200 000			200 000	136 472	0.02	
BHARTI AIRTEL LTD-REG-S 4.37500% 15-10.06.25*	USD	200 000			200 000	178 232	0.02	
BLACKROCK INC 1.90000% 20-28.01.31*	USD	150 000			150 000	108 437	0.01	
BMW US CAPITAL LLC-144A 3.95000% 18-14.08.28*	USD	100 000			100 000	85 546	0.01	
BOARDWALK PIPELINES LP 3.40000% 20-15.02.31*	USD	450 000			450 000	341 847	0.05	
BOEING CO 4.87500% 20-01.05.25*	USD	300 000		300 000				
BOEING CO 5.15000% 20-01.05.30*	USD	300 000		300 000				
BOEING CO 5.70500% 20-01.05.40*	USD	300 000	100 000		400 000	337 599	0.05	
BOEING CO 5.80500% 20-01.05.50*	USD	175 000			175 000	144 964	0.02	
BOEING CO/THE 2.19600% 21-04.02.26*	USD	600 000		300 000	300 000	251 986	0.03	
BOOKING HOLDINGS INC 4.62500% 20-13.04.30*	USD	500 000			500 000	434 209	0.06	
BOOKING HOLDINGS INC 3.55000% 17-15.03.28*	USD	50 000			50 000	42 579	0.01	
BOSTON PROPERTIES LP 3.65000% 16-01.02.26*	USD	100 000			100 000	85 833	0.01	
BOSTON PROPERTIES LP 3.25000% 20-30.01.31*	USD	200 000			200 000	143 897	0.02	
BOSTON PROPERTIES LP 2.45000% 21-01.10.33*	USD	200 000			200 000	124 870	0.02	
BOSTON SCIENTIFIC CORP 4.55000% 19-01.03.39*	USD	500 000			500 000	393 493	0.05	
BOSTON SCIENTIFIC CORP 4.70000% 19-01.03.49*	USD	50 000			50 000	38 479	0.01	
BP CAPITAL MARKETS AMERICA INC 3.00000% 20-24.02.50*	USD	100 000		100 000				
BP CAPITAL MARKETS AMERICA INC 3.37900% 21-08.02.61*	USD	300 000		300 000				
BP CAPITAL MARKETS AMERICA INC 3.06000% 21-17.06.41*	USD	100 000		100 000				
BP CAPITAL MARKETS AMERICA INC 3.00100% 21-17.03.52*	USD		400 000		400 000	224 398	0.03	
BP CAPITAL MARKETS AMERICA INC 2.72100% 22-12.01.32*	USD	300 000		300 000				
BP CAPITAL MARKETS AMERICA INC 4.81200% 23-13.02.33*	USD		400 000		400 000	342 457	0.05	
BP CAPITAL MARKETS PLC 3.27900% 17-19.09.27*	USD		200 000		200 000	169 882	0.02	
BRANCH BANKING & TRUST CO-SUB 3.62500% 15-16.09.25*	USD	250 000			250 000	216 032	0.03	
BRIGHTHOUSE FINANCIAL INC 4.70000% 18-22.06.47*	USD	150 000			150 000	95 303	0.01	
BRISTOL MYERS SQUIBB CO 3.40000% 20-26.07.29*	USD	500 000			500 000	414 372	0.06	
BRISTOL MYERS SQUIBB CO 4.25000% 20-26.10.49*	USD	250 000			250 000	181 175	0.02	
BRISTOL MYERS SQUIBB CO 3.70000% 22-15.03.52*	USD	250 000			250 000	164 222	0.02	
BRITISH TELECOMMUNICATIONS PLC 4.50000% 18-04.12.23*	USD	200 000		200 000				
BRIXMOR OPERATING PARTNERSHIP LP 4.12500% 16-15.06.26*	USD	50 000			50 000	43 075	0.01	
BRIXMOR OPERATING PARTNERSHIP LP 4.05000% 20-01.07.30*	USD	50 000			50 000	39 931	0.01	
BROADCOM CORP/CAYMAN FIN LTD 3.87500% 18-15.01.27*	USD	350 000			350 000	300 843	0.04	
BROOKFIELD FINANCE INC 3.50000% 20-30.03.51*	USD	150 000			150 000	85 348	0.01	
BROOKFIELD FINANCE INC 2.72400% 21-15.04.31*	USD		400 000		400 000	290 585	0.04	
BROOKFIELD FINANCE I UK PLC 2.34000% 21-30.01.32*	USD	600 000			600 000	411 984	0.06	
BUNGE LTD FINANCE CORP 3.25000% 16-15.08.26*	USD	50 000			50 000	42 753	0.01	
BUNGE LTD FINANCE CORP 2.75000% 21-14.05.31*	USD	400 000		200 000	200 000	148 188	0.02	
BURLINGTON NORTHERN SANTA FE LLC 3.25000% 17-15.06.27*	USD	400 000	300 000		700 000	600 759	0.08	
BURLINGTON NORTHERN SANTA FE LLC 3.55000% 19-15.02.50*	USD	325 000			325 000	211 279	0.03	
BURLINGTON NORTHERN SANTA FE LLC 3.30000% 21-15.09.51*	USD	300 000			300 000	183 983	0.03	
CAMPBELL SOUP CO 4.80000% 18-15.03.48*	USD	50 000			50 000	37 019	0.01	
CAPITAL ONE FINANCIAL CORP 3.7500 14-24.04.24*	USD	150 000			150 000	135 260	0.02	
CAPITAL ONE FINANCIAL CORP-SUB 3.75000% 16-28.07.26*	USD	75 000			75 000	63 613	0.01	
CARDINAL HEALTH INC 4.60000% 13-15.03.43*	USD	50 000			50 000	35 582	0.00	
CARDINAL HEALTH INC 3.41000% 17-15.06.27*	USD	50 000			50 000	42 250	0.01	
CARDINAL HEALTH INC 4.36800% 17-15.06.47*	USD	150 000			150 000	103 532	0.01	
CARLSLE COS INC 2.75000% 20-01.03.30*	USD	150 000	100 000		250 000	189 200	0.03	
CATERPILLAR INC 1.90000% 21-12.03.31*	USD	200 000			200 000	148 620	0.02	
CATERPILLAR INC 3.25000% 20-09.04.50*	USD	200 000		100 000	100 000	64 241	0.01	
CATERPILLAR INC 5.20000% 11-27.05.41*	USD	200 000			200 000	176 316	0.02	
CCO LLC/CAPITAL 3.85000% 20-01.04.61*	USD	100 000			100 000	51 125	0.01	
CCO LLC/CAPITAL 3.95000% 21-30.06.62*	USD	250 000			250 000	129 729	0.02	
CCO LLC/CAPITAL 4.90800% 16-23.07.25*	USD	300 000			300 000	268 170	0.04	
CCO LLC/CAPITAL 5.75000% 18-01.04.48*	USD	100 000			100 000	73 043	0.01	
CCO LLC/CAPITAL 6.38400% 16-23.10.35*	USD	250 000			250 000	213 090	0.03	
CCO LLC/CAPITAL 6.48400% 16-23.10.45*	USD	150 000			150 000	119 813	0.02	
CELANESE US HOLDINGS LLC 6.33000% 22-15.07.29*	USD	200 000		200 000				
CENTENE CORP 3.00000% 20-15.10.30*	USD		500 000		500 000	368 943	0.05	
CHARLES SCHWAB CORP 3.45000% 15-13.02.26*	USD	50 000			50 000	43 226	0.01	
CHARLES SCHWAB CORP 1.65000% 20-11.03.31*	USD	150 000			150 000	101 545	0.01	
CHARLES SCHWAB CORP 2.00000% 21-20.03.28*	USD	500 000			500 000	385 977	0.05	
CHARTER COMMUNICATIONS OPERATING 3.50000% 21-01.06.41*	USD	150 000	200 000		350 000	202 475	0.03	
CHARTER COMMUNICATIONS OPERATING LLC / 3.90000% 21-01.06.52*	USD	150 000			150 000	82 041	0.01	
CHENIERE CORPUS CHRISTI HLDGS LLC 2.74200% 22-31.12.39*	USD	400 000		300 000	100 000	68 408	0.01	
CHUBB INA HOLDINGS INC 3.35000% 14-15.05.24*	USD	50 000			50 000	45 041	0.01	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
CHUBB INA HOLDINGS INC 4.35000% 15-03.11.45*	USD	50 000		50 000	37 526	0.01	
CHUBB INA HOLDINGS INC 3.05000% 21-15.12.61*	USD	100 000		100 000	54 706	0.01	
CIGNA CORP 4.90000% 19-15.12.48*	USD	400 000		400 000	308 369	0.04	
CIGNA GROUP/THE 5.40000% 23-15.03.33*	USD		300 000	300 000	266 082	0.04	
CISCO SYSTEMS INC 5.90000% 09-15.02.39*	USD	75 000		75 000	70 756	0.01	
CITIGROUP INC 4.65000% 15-30.07.45*	USD	75 000		75 000	55 121	0.01	
CITIGROUP INC 8.12500% 09-15.07.39*	USD	25 000		25 000	26 890	0.00	
CITIGROUP INC-SUB 4.60000% 16-09.03.26*	USD	450 000		450 000	397 422	0.05	
CITIGROUP INC-SUB 4.12500% 16-25.07.28*	USD	350 000		350 000	291 303	0.04	
CITIGROUP INC-SUB 5.30000% 14-06.05.44*	USD	50 000		50 000	39 075	0.01	
CITIGROUP INC-SUB 6.00000% 03-31.10.33*	USD	250 000		250 000	221 668	0.03	
CK HUTCHISON INTERNATIONAL 20 LTD-144A 3.37500% 20-08.05.50*	USD		200 000	200 000	121 868	0.02	
CK HUTCHISON INTERNATIONAL 21 LTD-144A 2.50000% 21-15.04.31*	USD	300 000		300 000	219 605	0.03	
CK HUTCHISON INTERNATIONAL 21 LTD-144A 3.12500% 21-15.04.41*	USD	200 000		200 000	127 558	0.02	
CLOROX CO 4.60000% 22-01.05.32*	USD		300 000	300 000	255 551	0.04	
CME GROUP INC 2.65000% 22-15.03.32*	USD	300 000		300 000	223 620	0.03	
CME GROUP INC 5.30000% 13-15.09.43*	USD	75 000		75 000	65 801	0.01	
CNA FINANCIAL CORP 3.45000% 17-15.08.27*	USD	75 000		75 000	63 334	0.01	
COCA-COLA CO/THE 1.45000% 20-01.06.27*	USD	400 000		400 000	323 268	0.04	
COCA-COLA CO/THE 2.75000% 20-01.06.60*	USD	150 000		150 000	82 473	0.01	
COCA-COLA CO/THE 2.87500% 21-05.05.41*	USD	200 000		200 000	130 129	0.02	
COCA-COLA CO/THE 3.00000% 21-05.03.51*	USD	200 000		200 000	122 793	0.02	
COLGATE-PALMOLIVE CO 4.60000% 23-01.03.33*	USD		200 000	200 000	176 427	0.02	
COMCAST CORP 1.50000% 20-15.02.31*	USD	200 000		200 000	138 220	0.02	
COMCAST CORP 2.45000% 20-15.08.52*	USD	150 000		150 000	74 414	0.01	
COMCAST CORP 3.70000% 18-15.04.24*	USD	700 000	700 000				
COMCAST CORP 3.75000% 20-01.04.40*	USD	675 000		675 000	478 335	0.07	
COMCAST CORP 4.00000% 17-15.08.47*	USD	150 000		150 000	102 482	0.01	
COMCAST CORP 4.15000% 18-15.10.28*	USD	250 000		250 000	216 637	0.03	
COMCAST CORP 4.25000% 13-15.01.33*	USD	50 000	50 000				
COMCAST CORP 4.60000% 18-15.10.38*	USD	100 000		100 000	80 155	0.01	
COMCAST CORP 4.65000% 23-15.02.33*	USD		200 000	200 000			
COMCAST CORP 4.70000% 18-15.10.48*	USD	250 000	200 000	450 000	348 179	0.05	
COMCAST CORP 4.80000% 23-15.05.33*	USD		300 000	300 000	257 464	0.04	
COMCAST CORP 5.35000% 22-15.11.27*	USD		500 000	500 000	457 161	0.06	
COMCAST CORP 5.50000% 22-15.11.32*	USD		300 000	300 000			
COMCAST CORP 5.50000% 23-15.05.64*	USD		200 000	200 000	166 483	0.02	
CONAGRA BRANDS INC 3.20000% 13-25.01.23*	USD	70 000	70 000				
CONAGRA BRANDS INC 5.40000% 18-01.11.48*	USD	75 000		75 000	58 192	0.01	
CONCENTRIX CORP 6.65000% 23-02.08.26*	USD		100 000	100 000	90 929	0.01	
CONSOLIDATED EDISON CO OF NEW YORK INC 3.95000% 20-01.04.50*	USD	550 000	550 000				
CONSOLIDATED EDISON CO OF NEW YORK INC 3.00000% 20-01.12.60*	USD	200 000	200 000				
CONSOLIDATED EDISON CO OF NEW YORK INC 2.40000% 21-15.06.31*	USD	400 000	400 000				
CONSOLIDATED EDISON CO OF NEW YORK INC 3.60000% 21-15.06.61*	USD	200 000	350 000	200 000	350 000	206 963	0.03
CONSOLIDATED EDISON CO OF NEW YORK INC 6.15000% 22-15.11.52*	USD		550 000	300 000	250 000	230 169	0.03
CONSOLIDATED EDISON CO OF NEW YORK INC 5.20000% 23-01.03.33*	USD		700 000	500 000	200 000	176 636	0.02
CONSTELLATION BRANDS INC 3.70000% 16-06.12.26*	USD	150 000		150 000	129 546	0.02	
CONSTELLATION ENERGY GENERATION LLC 5.80000% 23-01.03.33*	USD		200 000	200 000	178 392	0.02	
CORNING INC 4.37500% 17-15.11.57*	USD	50 000		50 000	34 373	0.00	
CORNING INC 5.45000% 19-15.11.79*	USD	50 000		50 000	38 413	0.01	
COSTCO WHOLESALE CORP 3.00000% 17-18.05.27*	USD	150 000		150 000	127 777	0.02	
COSTCO WHOLESALE CORP 1.60000% 20-20.04.30*	USD	200 000		200 000	146 912	0.02	
CREDIT SUISSE AG/NEW YORK NY 7.95000% 23-09.01.25*	USD		295 000	295 000	274 638	0.04	
CREDIT SUISSE FIRST BOSTON NY 1.00000% 20-05.05.23*	USD	250 000	250 000				
CROWN CASTLE INTERNATIONAL CORP 3.70000% 16-15.05.26*	USD	200 000		200 000	173 015	0.02	
CROWN CASTLE INTERNATIONAL CORP 3.25000% 20-15.01.51*	USD	150 000		150 000	83 369	0.01	
CROWN CASTLE INTERNATIONAL CORP 2.50000% 21-15.07.31*	USD	350 000		350 000	249 702	0.03	
CSX CORP 4.50000% 22-15.11.52*	USD	300 000	300 000				
CUMMINS INC 2.60000% 20-01.09.50*	USD		100 000	100 000	52 831	0.01	
CVS HEALTH CORP 2.12500% 21-15.09.31*	USD	200 000		200 000	139 919	0.02	
CVS HEALTH CORP 3.62500% 20-01.04.27*	USD	250 000		250 000	213 671	0.03	
CVS HEALTH CORP 3.87500% 15-20.07.25*	USD	400 000		400 000	353 550	0.05	
CVS HEALTH CORP 4.12500% 20-01.04.40*	USD	450 000	300 000	150 000	106 648	0.01	
CVS HEALTH CORP 4.30000% 18-25.03.28*	USD	200 000		200 000	173 155	0.02	
CVS HEALTH CORP 5.05000% 18-25.03.48*	USD	300 000	400 000	700 000	532 040	0.07	
CVS HEALTH CORP 5.12500% 15-20.07.45*	USD	50 000		50 000	38 490	0.01	
CVS HEALTH CORP 5.12500% 23-21.02.30*	USD		200 000	200 000	175 975	0.02	
DANAHER CORP 2.80000% 21-10.12.51*	USD	200 000		200 000	111 516	0.02	
DARDEN RESTAURANTS INC 3.85000% 17-01.05.27*	USD	50 000		50 000	42 895	0.01	
DCP MIDSTREAM OPERATING LP 3.25000% 21-15.02.32*	USD		800 000	800 000	590 457	0.08	
DDR CORP 3.62500% 15-01.02.25*	USD	50 000		50 000	43 542	0.01	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
DELL INTERNATIONAL LLC / EMC CORP 6.02000% 21-15.06.26*	USD	100 000	500 000	47 000	553 000	507 857	0.07	
DEUTSCHE BANK AG/NEW YORK NY 4.10000% 18-13.01.26*	USD	100 000			100 000	86 724	0.01	
DEUTSCHE TELEKOM AG-144A 3.62500% 20-21.01.50*	USD	150 000			150 000	93 725	0.01	
DEVON ENERGY CORP 5.00000% 15-15.06.45*	USD	250 000			250 000	184 194	0.03	
DH EUROPE FINANCE II SARL 2.60000% 19-15.11.29*	USD	100 000			100 000	78 612	0.01	
DIAGEO CAPITAL PLC 1.37500% 20-29.09.25*	USD	200 000			200 000	169 104	0.02	
DIGITAL REALTY TRUST LP 3.60000% 19-01.07.29*	USD	200 000			200 000	161 643	0.02	
DISCOVER FINANCIAL SERVICES 6.70000% 22-29.11.32*	USD		200 000		200 000	176 855	0.02	
DISCOVERY COMMUNICATIONS LLC 3.45000% 15-15.03.25*	USD	250 000		250 000				
DISCOVERY COMMUNICATIONS LLC 3.95000% 17-20.03.28*	USD	50 000			50 000	41 670	0.01	
DOLLAR GENERAL CORP 5.20000% 23-05.07.28*	USD		160 000		160 000	141 985	0.02	
DOLLAR GENERAL CORP 5.45000% 23-05.07.33*	USD		250 000		250 000	211 217	0.03	
DOLLAR TREE INC 4.20000% 18-15.05.28*	USD	100 000			100 000	85 070	0.01	
DOW CHEMICAL CO 4.55000% 19-30.11.25*	USD	17 000			17 000	15 096	0.00	
DUKE REALTY LP 1.75000% 21-01.02.31*	USD	350 000		350 000				
DUPONT DE NEMOURS INC 4.72500% 18-15.11.28*	USD	400 000		400 000				
DXC TECHNOLOGY CO 2.37500% 21-15.09.28*	USD	200 000			200 000	148 753	0.02	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.65000% 08-30.04.38*	USD	125 000			125 000	115 173	0.02	
EBAY INC 1.90000% 20-11.03.25*	USD	400 000			400 000	346 047	0.05	
EBAY INC 3.65000% 21-10.05.51*	USD	100 000			100 000	60 585	0.01	
ECOLAB INC 1.30000% 20-30.01.31*	USD	200 000		200 000				
ECOLAB INC 1.65000% 21-01.02.27*	USD	300 000	200 000	250 000	250 000	202 914	0.03	
ECOLAB INC 2.70000% 21-15.12.51*	USD	300 000			300 000	160 341	0.02	
ELEVANCE HEALTH INC 5.12500% 23-15.02.53*	USD		200 000		200 000	161 528	0.02	
ELI LILLY & CO 2.25000% 20-15.05.50*	USD	200 000	200 000		400 000	206 183	0.03	
ELI LILLY & CO 3.37500% 19-15.03.29*	USD	200 000			200 000	168 428	0.02	
EMPRESA NACIONAL DE TELECOM-REG-S 4.75000% 14-01.08.26*	USD	200 000			200 000	175 184	0.02	
ENBRIDGE INC 1.60000% 21-04.10.26*	USD	300 000		300 000				
ENBRIDGE INC 2.50000% 21-01.08.33*	USD	500 000		500 000				
ENBRIDGE INC 3.40000% 21-01.08.51*	USD	300 000		300 000				
ENBRIDGE INC 5.70000% 23-08.03.33*	USD		400 000		400 000	350 551	0.05	
ENERGY TRANSFER LP 2.90000% 20-15.05.25*	USD		350 000		350 000	304 179	0.04	
ENERGY TRANSFER LP 3.75000% 20-15.05.30*	USD		200 000		200 000	159 375	0.02	
ENERGY TRANSFER LP 5.00000% 20-15.05.50*	USD		600 000		600 000	430 568	0.06	
ENGIE ENERGIA CHILE SA-REG-S 3.40000% 20-28.01.30*	USD	200 000			200 000	150 728	0.02	
ENTERPRISE PRODUCTS OPERATING LLC 6.45000% 10-01.09.40*	USD	150 000			150 000	139 848	0.02	
ENTERPRISE PRODUCTS OPERATING LP 2.80000% 20-31.01.30*	USD	200 000			200 000	155 309	0.02	
ENTERPRISE PRODUCTS OPERATING LP 3.70000% 20-31.01.51*	USD	175 000	100 000		275 000	177 927	0.02	
ENTERPRISE PRODUCTS OPERATING LP 3.95000% 20-31.01.60*	USD	100 000			100 000	64 237	0.01	
EQT CORP 5.70000% 22-01.04.28*	USD		1 300 000	600 000	700 000	627 607	0.09	
EQT CORP STEP-UP/DOWN 20-01.02.30*	USD	200 000		200 000				
EQUINIX INC 3.20000% 19-18.11.29*	USD	100 000			100 000	78 338	0.01	
EQUINIX INC 3.90000% 22-15.04.32*	USD		300 000		300 000	234 507	0.03	
ERP OPERATING LTD PARTNERSHIP 2.85000% 16-01.11.26*	USD	100 000			100 000	84 557	0.01	
ESSEX PORTFOLIO LP 1.65000% 20-15.01.31*	USD	75 000			75 000	50 254	0.01	
ESSEX PORTFOLIO LP 2.55000% 21-15.06.31*	USD	200 000			200 000	141 858	0.02	
ESSEX PORTFOLIO LP 3.37500% 16-15.04.26*	USD	50 000			50 000	43 190	0.01	
EVERSOURCE ENERGY 1.40000% 21-15.08.26*	USD	200 000			200 000	162 209	0.02	
EVERSOURCE ENERGY 3.30000% 18-15.01.28*	USD	100 000	200 000		300 000	249 829	0.03	
EVERSOURCE ENERGY 3.45000% 20-15.01.50*	USD	250 000			250 000	149 481	0.02	
EVERSOURCE ENERGY 3.37500% 22-01.03.32*	USD	200 000			200 000	151 766	0.02	
EVERSOURCE ENERGY 4.60000% 22-01.07.27*	USD	200 000	100 000		300 000	263 957	0.04	
EVERSOURCE ENERGY 5.12500% 23-15.05.33*	USD		300 000		300 000	255 262	0.03	
EXELON CORP 5.15000% 23-15.03.28*	USD		200 000		200 000	179 550	0.02	
EXPEDIA GROUP INC-144A 6.25000% 20-01.05.25*	USD	132 000			132 000	120 952	0.02	
EXPEDIA INC 5.00000% 16-15.02.26*	USD	50 000			50 000	44 793	0.01	
EXTERA ENERGY CAPITAL HOLDINGS INC 5.00000% 22-15.07.32*	USD	400 000		200 000	200 000	170 982	0.02	
FEDERAL EXPRESS CORP 3.25000% 21-15.05.41*	USD	300 000		300 000				
FEDEX CORP 2.40000% 21-15.05.31*	USD	150 000		150 000				
FEDEX CORP 3.25000% 16-01.04.26*	USD	50 000		50 000				
FEDEX CORP 4.05000% 18-15.02.48*	USD		200 000		200 000	133 688	0.02	
FEDEX CORP 4.25000% 20-15.05.30*	USD	200 000		200 000				
FEDEX CORP 5.25000% 20-15.05.50*	USD	250 000		250 000				
FIDELITY NATIONAL INFO SERVICES 2.25000% 21-01.03.31*	USD	250 000			250 000	178 872	0.02	
FIFTH THIRD BANCORP 2.55000% 20-05.05.27*	USD	400 000			400 000	321 554	0.04	
FISERV INC 2.65000% 20-01.06.30*	USD	200 000			200 000	150 294	0.02	
FISERV INC 3.50000% 19-01.07.29*	USD	200 000			200 000	163 228	0.02	
FISERV INC 3.85000% 15-01.06.25*	USD	190 000			190 000	168 006	0.02	
FMC CORP 3.45000% 19-01.10.29*	USD	200 000			200 000	154 066	0.02	
FOMENTO ECONOMICO MEXIC SAB DE CV 3.50000% 20-16.01.50*	USD	150 000			150 000	92 193	0.01	
FORTIVE CORP 3.15000% 17-15.06.26*	USD	100 000			100 000	85 522	0.01	

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FOX CORP 3.50000% 20-08.04.30*	USD	50 000	200 000		250 000	198 271	0.03	
FOX CORP 4.03000% 20-25.01.24*	USD	500 000		500 000				
FOXCONN FAR EAST LTD-REG-S 1.62500% 20-28.10.25*	USD	200 000			200 000	167 249	0.02	
FS KKR CAPITAL CORP 3.40000% 20-15.01.26*	USD	175 000			175 000	146 704	0.02	
GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.94000% 21-30.09.40*	USD	200 000			200 000	133 597	0.02	
GATX CORP 3.10000% 21-01.06.51*	USD	100 000			100 000	52 979	0.01	
GATX CORP 3.50000% 17-15.03.28*	USD	100 000			100 000	82 136	0.01	
GE CAPITAL INTL FUNDING CO 4.41800% 16-15.11.35*	USD	200 000		200 000				
GE HEALTHCARE TECHNOLOGIES INC 5.90500% 23-22.11.32*	USD		300 000		300 000	272 272	0.04	
GENERAL MILLS INC 3.65000% 14-15.02.24*	USD	200 000		200 000				
GENERAL MILLS INC 4.20000% 18-17.04.28*	USD	100 000	300 000		400 000	344 970	0.05	
GENERAL MOTORS CO 6.25000% 14-02.10.43*	USD	300 000			300 000	245 882	0.03	
GENERAL MOTORS FINANCIAL CO INC 3.10000% 22-12.01.32*	USD	300 000		300 000				
GENERAL MOTORS FINANCIAL CO INC 4.30000% 22-06.04.29*	USD	200 000		200 000				
GENERAL MOTORS FINANCIAL CO INC 5.00000% 22-09.04.27*	USD	400 000		400 000				
GENERAL MOTORS FINANCIAL CO INC 5.40000% 23-06.04.26*	USD		500 000		500 000	447 936	0.06	
GENERAL MOTORS FINANCIAL CO INC 5.85000% 23-06.04.30*	USD		300 000		300 000	262 879	0.04	
GENERAL MOTORS FINANCIAL CO INC 5.80000% 23-23.06.28*	USD		300 000		300 000	268 107	0.04	
GEORGIA POWER CO 5.12500% 22-15.05.52*	USD	300 000		300 000				
GILEAD SCIENCES INC 3.50000% 14-01.02.25*	USD	250 000		250 000				
GILEAD SCIENCES INC 4.75000% 15-01.03.46*	USD	100 000	200 000		300 000	235 001	0.03	
GILEAD SCIENCES INC 3.65000% 15-01.03.26*	USD	600 000			600 000	525 437	0.07	
GILEAD SCIENCES INC 2.60000% 20-01.10.40*	USD	100 000	200 000		300 000	181 150	0.02	
GLAXOSMITHKLINE CAPITAL INC 4.20000% 13-18.03.43*	USD	50 000			50 000	38 184	0.01	
GLAXOSMITHKLINE CAPITAL INC 3.87500% 18-15.05.28*	USD	100 000			100 000	86 621	0.01	
GLENORE FUNDING LLC-144A 2.50000% 20-01.09.30*	USD	75 000		75 000				
GLENORE FUNDING LLC-144A 2.85000% 21-27.04.31*	USD		400 000		400 000	290 208	0.04	
GLOBAL PAYMENTS INC 2.15000% 21-15.01.27*	USD	500 000			500 000	403 255	0.06	
GLOBAL PAYMENTS INC 4.80000% 16-01.04.26*	USD	50 000			50 000	44 350	0.01	
GOLDMAN SACHS GROUP INC 4.80000% 14-08.07.44*	USD	175 000	150 000		325 000	247 336	0.03	
GOLDMAN SACHS GROUP INC-SUB 6.75000% 07-01.10.37*	USD	250 000	100 000		350 000	324 229	0.04	
GOLDMAN SACHS GROUP INC 3.80000% 20-15.03.30*	USD	200 000	500 000	550 000	150 000	121 084	0.02	
GOLDMAN SACHS GROUP INC 3.50000% 20-01.04.25*	USD	400 000			400 000	352 334	0.05	
GOLDMAN SACHS GROUP INC 3.50000% 15-23.01.25*	USD	200 000			200 000	176 940	0.02	
GRUPO BIMBO SA DE CV-REG-S 3.87500% 14-27.06.24*	USD	200 000			200 000	179 744	0.02	
GSK CONSUMER HEALTHCARE CAPITAL US-144A 4.00000% 22-24.03.52*	USD	250 000		250 000				
GSK CONSUMER HEALTHCARE CAPITAL US 4.00000% 22-24.03.52*	USD		500 000	250 000	250 000	169 532	0.02	
GSK CONSUMER HEALTHCARE CAPITAL UK-144A 3.12500% 22-24.03.25*	USD	400 000		400 000				
GSK CONSUMER HEALTHCARE CAPITAL UK 3.12500% 22-24.03.25*	USD		400 000		400 000	351 460	0.05	
HALLIBURTON CO 2.92000% 20-01.03.30*	USD	500 000		500 000				
HALLIBURTON CO 5.00000% 15-15.11.45*	USD		400 000	400 000				
HARTFORD FINANCIAL SERVICES GROUP INC 4.40000% 18-15.03.48*	USD	50 000			50 000	35 556	0.00	
HARTFORD FINANCIAL SERVICES GROUP 3.60000% 19-19.08.49*	USD	100 000			100 000	62 547	0.01	
HASBRO INC 3.50000% 17-15.09.27*	USD	50 000			50 000	42 168	0.01	
HASBRO INC 5.10000% 14-15.05.44*	USD	50 000			50 000	37 374	0.01	
HCA INC 2.37500% 21-15.07.31*	USD	200 000			200 000	140 036	0.02	
HCA INC 5.25000% 16-15.06.26*	USD	200 000			200 000	179 116	0.02	
HCA INC 5.25000% 19-15.06.49*	USD	250 000			250 000	187 874	0.03	
HEALTHPEAK OP LLC 1.35000% 21-01.02.27*	USD	500 000			500 000	397 742	0.05	
HESS CORP 4.30000% 16-01.04.27*	USD		400 000	400 000				
HESS CORP 5.80000% 16-01.04.47*	USD		200 000	200 000				
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.25*	USD	50 000			50 000	44 902	0.01	
HEWLETT PACKARD ENTERPRISE CO STEP-UP/DOWN 16-15.10.45*	USD	50 000			50 000	44 538	0.01	
HEWLETT PACKARD ENTERPRISE CO 1.45000% 20-01.04.24*	USD	200 000		200 000				
HEWLETT-PACKARD CO 2.20000% 20-17.06.25*	USD	150 000			150 000	129 011	0.02	
HEWLETT-PACKARD CO 6.00000% 11-15.09.41*	USD	50 000			50 000	43 140	0.01	
HOME DEPOT INC 2.70000% 20-15.04.30*	USD	150 000			150 000	117 182	0.02	
HOME DEPOT INC 2.75000% 21-15.09.51*	USD	200 000			200 000	108 668	0.01	
HOME DEPOT INC 3.30000% 20-15.04.40*	USD	500 000	300 000		800 000	545 376	0.07	
HOME DEPOT INC/THE 1.87500% 21-15.09.31*	USD	200 000			200 000	142 035	0.02	
HOME DEPOT INC/THE 3.00000% 16-01.04.26*	USD	400 000			400 000	346 945	0.05	
HOME DEPOT INC/THE 4.50000% 22-15.09.32*	USD		200 000		200 000	172 617	0.02	
HONDA MOTOR CO LTD 2.27100% 22-10.03.25*	USD		400 000		400 000	348 739	0.05	
HONEYWELL INTERNATIONAL INC 2.70000% 19-15.08.29*	USD	600 000			600 000	479 316	0.07	
HONEYWELL INTERNATIONAL INC 2.80000% 20-01.06.50*	USD	600 000			600 000	363 442	0.05	
HONEYWELL INTERNATIONAL INC 1.35000% 20-01.06.25*	USD		600 000		600 000	513 710	0.07	
HOST HOTELS & RESORTS LP 3.50000% 20-15.09.30*	USD	200 000			200 000	151 696	0.02	
HP INC 4.00000% 22-15.04.29*	USD	300 000			300 000	250 774	0.03	
HSBC HOLDINGS PLC-SUB 4.25000% 15-18.08.25*	USD	400 000			400 000	351 916	0.05	
HSBC HOLDINGS PLC-SUB 6.50000% 22-15.09.37*	USD	300 000			300 000	257 629	0.04	
HUMANA INC 2.90000% 17-15.12.22*	USD	200 000		200 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
HUMANA INC 4.95000% 14-01.10.44*	USD	50 000			50 000	38 507	0.01	
HUMANA INC 5.87500% 22-01.03.33*	USD		400 000		400 000	363 768	0.05	
HUNTSMAN ICI CHEMICALS LLC 2.95000% 21-15.06.31*	USD	100 000	100 000		200 000	141 916	0.02	
IMPERIAL BRANDS FINANCE PLC-144A 6.12500% 22-27.07.27*	USD		400 000		400 000	364 910	0.05	
INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 3.39800% 21-09.06.31*	USD	200 000			200 000	146 780	0.02	
ING GROEP NV 4.55000% 18-02.10.28*	USD	200 000			200 000	171 807	0.02	
INTEL CORP 2.80000% 21-12.08.41*	USD	200 000			200 000	119 875	0.02	
INTEL CORP 3.40000% 20-25.03.25*	USD	500 000		500 000				
INTEL CORP 3.75000% 22-05.08.27*	USD		500 000		500 000	431 480	0.06	
INTEL CORP 4.15000% 22-05.08.32*	USD	400 000		200 000	200 000	166 491	0.02	
INTEL CORP 4.60000% 20-25.03.40*	USD	300 000			300 000	238 402	0.03	
INTEL CORP 4.75000% 20-25.03.50*	USD	100 000	200 000		300 000	226 901	0.03	
INTEL CORP 5.90000% 23-10.02.63*	USD		150 000		150 000	130 083	0.02	
INTERCONTINENTAL EXCHANGE INC 3.75000% 18-21.09.28*	USD	100 000			100 000	84 836	0.01	
INTERCONTINENTAL EXCHANGE INC 2.10000% 20-15.06.30*	USD	100 000			100 000	73 295	0.01	
INTERCONTINENTAL EXCHANGE INC 2.65000% 20-15.09.40*	USD	200 000			200 000	119 495	0.02	
INTERCONTINENTAL EXCHANGE INC 3.00000% 20-15.09.60*	USD	150 000			150 000	78 305	0.01	
INTERCONTINENTAL EXCHANGE INC 4.35000% 22-15.06.29*	USD	200 000			200 000	172 142	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 3.00000% 19-15.05.24*	USD	500 000		500 000				
INTERNATIONAL BUSINESS MACHINES CORP 4.25000% 19-15.05.49*	USD	300 000			300 000	211 821	0.03	
INTERNATIONAL BUSINESS MACHINES CORP 1.70000% 20-15.05.27*	USD	200 000			200 000	160 289	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 1.95000% 20-15.05.30*	USD	100 000			100 000	73 477	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 2.85000% 20-15.05.40*	USD	200 000			200 000	123 384	0.02	
INTERNATIONAL BUSINESS MACHINES CORP 4.50000% 23-06.02.28*	USD		400 000		400 000	353 652	0.05	
INTERNATIONAL BUSINESS MACHINES CORP 4.75000% 23-06.02.33*	USD		200 000		200 000	172 143	0.02	
INTERNATIONAL FLAVORS & FRAGRANCES INC 4.37500% 17-01.06.47*	USD	400 000		400 000				
INTERNATIONAL FLAVORS & FRAGRANCES INC 4.45000% 18-26.09.28*	USD	100 000		100 000				
INTERNATIONAL FLAVORS & FRAGRANCES INC 5.00000% 18-26.09.48*	USD	150 000		150 000				
JEFFERIES FINANCIAL GROUP INC 4.85000% 17-15.01.27*	USD	150 000			150 000	131 687	0.02	
JEFFERIES FINANCIAL GROUP INC 4.15000% 18-23.01.30*	USD	75 000			75 000	60 604	0.01	
JEFFERIES FINANCIAL GRP INC 2.62500% 21-15.10.31*	USD	200 000			200 000	139 034	0.02	
JM SMUCKER CO/THE 2.75000% 21-15.09.41*	USD	200 000			200 000	115 064	0.02	
JM SMUCKER CO/THE 4.37500% 15-15.03.45*	USD	50 000			50 000	35 031	0.00	
JOHNSON & JOHNSON 0.55000% 20-01.09.25*	USD	300 000			300 000	251 026	0.03	
JOHNSON & JOHNSON 2.10000% 20-01.09.40*	USD	550 000			550 000	322 085	0.04	
JOHNSON & JOHNSON 2.45000% 20-01.09.60*	USD	50 000			50 000	25 336	0.00	
JOHNSON & JOHNSON 3.70000% 16-01.03.46*	USD	75 000			75 000	53 430	0.01	
JOHNSON & JOHNSON 4.37500% 13-05.12.33*	USD	75 000			75 000	65 288	0.01	
JOHNSON CONTROLS INTERNATIONAL PLC STEP-UP 16-02.07.64*	USD	200 000		200 000				
JOHNSON CONTROLS INTERNATIONAL PLC 3.90000% 16-14.02.26*	USD	300 000		300 000				
JPMORGAN CHASE & CO 6.40000% 08-15.05.38*	USD	50 000			50 000	47 597	0.01	
JPMORGAN CHASE & CO 4.85000% 14-01.02.44*	USD	200 000			200 000	159 361	0.02	
JPMORGAN CHASE & CO 3.30000% 16-01.04.26*	USD	250 000			250 000	215 926	0.03	
JPMORGAN CHASE & CO-SUB 5.62500% 13-16.08.43*	USD	50 000			50 000	43 015	0.01	
JUNIPER NETWORKS INC 5.95000% 11-15.03.41*	USD	50 000			50 000	41 160	0.01	
KAISER FOUNDATION HOSPITALS 4.15000% 17-01.05.47*	USD	200 000			200 000	145 029	0.02	
KELLOGG CO 3.25000% 16-01.04.26*	USD	250 000			250 000	216 430	0.03	
KENAMETAL INC 2.80000% 21-01.03.31*	USD	100 000			100 000	71 845	0.01	
KEURIG DR PEPPER INC 3.13000% 16-15.12.23*	USD	150 000			150 000	136 402	0.02	
KEURIG DR PEPPER INC 4.59700% 19-25.05.28*	USD	150 000			150 000	131 900	0.02	
KEURIG DR PEPPER INC 3.80000% 20-01.05.50*	USD	150 000			150 000	97 485	0.01	
KILROY REALTY LP 3.45000% 17-15.12.24*	USD	50 000			50 000	43 942	0.01	
KIMBERLY-CLARK CORP 2.40000% 13-01.06.23*	USD	100 000		100 000				
KIMBERLY-CLARK CORP 2.87500% 20-07.02.50*	USD	100 000			100 000	58 449	0.01	
KIMCO REALTY CORP 2.70000% 20-01.10.30*	USD	50 000	200 000		250 000	183 785	0.03	
KIMCO REALTY CORP 4.25000% 15-01.04.45*	USD	50 000			50 000	33 019	0.00	
KINDER MORGAN ENERGY PARTNERS LP 5.00000% 13-01.03.43*	USD		500 000		500 000	370 185	0.05	
KINDER MORGAN INC 1.75000% 21-15.11.26*	USD		600 000	300 000	300 000	244 083	0.03	
KINDER MORGAN INC 3.25000% 20-01.08.50*	USD		600 000	600 000				
KINDER MORGAN INC 5.45000% 22-01.08.52*	USD	300 000		300 000				
KLA CORP 3.30000% 20-01.03.50*	USD	300 000		150 000	150 000	91 189	0.01	
KONINKLIJKE PHILIPS NV 6.87500% 08-11.03.38*	USD	100 000			100 000	95 315	0.01	
KRAFT HEINZ FOODS CO 4.37500% 16-01.06.46*	USD	450 000	200 000	150 000	500 000	356 425	0.05	
KRAFT HEINZ FOODS CO 3.75000% 21-01.04.30*	USD	300 000			300 000	244 950	0.03	
KROGER CO 3.95000% 20-15.01.50*	USD	150 000			150 000	98 903	0.01	
KROGER CO 4.00000% 14-01.02.24*	USD	50 000			50 000	45 468	0.01	
KROGER CO 4.65000% 17-15.01.48*	USD	100 000			100 000	73 333	0.01	
LABORATORY CORP AMERICA HOLDINGS 2.30000% 19-01.12.24*	USD	100 000			100 000	87 651	0.01	
LAM RESEARCH CORP 1.90000% 20-15.06.30*	USD	200 000			200 000	146 919	0.02	
LEAR CORP 3.55000% 21-15.01.52*	USD		100 000		100 000	55 767	0.01	
LEGG MASON INC 5.62500% 14-15.01.44*	USD	50 000			50 000	42 043	0.01	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
LEGGETT & PLATT INC 3.80000% 14-15.11.24*	USD	100 000			100 000	89 118	0.01	
LENOVO GROUP LTD-REG-S 6.53600% 22-27.07.32*	USD		200 000		200 000	180 519	0.02	
LIFE STORAGE LP 2.20000% 20-15.10.30*	USD	75 000		75 000				
LINCOLN NATIONAL CORP 4.35000% 18-01.03.48*	USD	50 000			50 000	31 748	0.00	
LINCOLN NATIONAL CORP 3.40000% 20-15.01.31*	USD	200 000			200 000	147 914	0.02	
LLOYDS BANKING GROUP PLC 3.90000% 19-12.03.24*	USD	200 000			200 000	181 126	0.02	
LOEWS CORP 2.62500% 13-15.05.23*	USD	100 000		100 000				
LOWE'S COS IN 4.25000% 22-01.04.52*	USD		200 000	200 000				
LOWE'S COS INC 1.70000% 21-15.09.28*	USD	300 000			300 000	229 133	0.03	
LOWE'S COS INC 2.80000% 21-15.09.41*	USD		350 000		350 000	206 807	0.03	
LOWE'S COS INC 3.37500% 15-15.09.25*	USD	75 000			75 000	65 588	0.01	
LOWE'S COS INC 4.00000% 20-15.04.25*	USD	300 000			300 000	267 419	0.04	
LOWE'S COS INC 4.45000% 22-01.04.62*	USD	200 000			200 000	133 586	0.02	
LOWE'S COS INC 5.00000% 20-15.04.40*	USD	250 000			250 000	200 644	0.03	
LSEGA FINANCING PLC-144A 1.37500% 21-06.04.26*	USD	600 000			600 000	491 502	0.07	
MAGALLANES INC-144A 5.14100% 22-15.03.52*	USD	200 000		200 000				
MAGELLAN MIDSTREAM PARTNERS LP 5.15000% 13-15.10.43*	USD	50 000			50 000	37 018	0.01	
MANULIFE FINANCIAL CORP 4.15000% 16-04.03.26*	USD	50 000			50 000	44 174	0.01	
MARRIOTT INTERNATIONAL INC/MD 3.75000% 15-01.10.25*	USD	75 000			75 000	65 957	0.01	
MARRIOTT INTERNATIONAL INC/MD 5.75000% 20-01.05.25*	USD	16 000			16 000	14 608	0.00	
MARS INC-144A 2.37500% 20-16.07.40*	USD	100 000			100 000	57 859	0.01	
MARS INC-144A 2.45000% 20-16.07.50*	USD	150 000			150 000	74 390	0.01	
MARSH & MCLENNAN COS INC 3.87500% 19-15.03.24*	USD	350 000		350 000				
MARSH & MCLENNAN COS INC 4.90000% 19-15.03.49*	USD	50 000			50 000	39 632	0.01	
MARSH & MCLENNAN COS INC 2.25000% 20-15.11.30*	USD	100 000			100 000	73 204	0.01	
MARSH & MCLENNAN COS INC 5.75000% 22-01.11.32*	USD		400 000		400 000	366 305	0.05	
MASCO CORP 3.50000% 17-15.11.27*	USD	200 000	100 000		300 000	250 956	0.03	
MASTERCARD INC 1.90000% 21-15.03.31*	USD	200 000			200 000	145 331	0.02	
MASTERCARD INC 3.50000% 18-26.02.28*	USD	200 000			200 000	171 329	0.02	
MASTERCARD INC 3.85000% 20-26.03.50*	USD	150 000			150 000	105 678	0.01	
MCKESSON CORP 0.90000% 20-03.12.25*	USD	400 000			400 000	330 582	0.05	
MCKESSON CORP 3.95000% 18-16.02.28*	USD	50 000			50 000	43 312	0.01	
MEDTRONIC INC 4.62500% 15-15.03.45*	USD	50 000			50 000	40 117	0.01	
MEITUAN DIANPING-REG-S 3.05000% 20-28.10.30*	USD		200 000		200 000	142 023	0.02	
MERCEDES-BENZ FINANCE NORTH AMERIC-144A 5.37500% 22-26.11.25*	USD		500 000		500 000	454 855	0.06	
MERCK & CO INC 1.90000% 21-10.12.28*	USD	350 000			350 000	273 157	0.04	
MERCK & CO INC 2.35000% 20-24.06.40*	USD	275 000			275 000	164 770	0.02	
MERCK & CO INC 2.75000% 21-10.12.51*	USD	200 000			200 000	110 499	0.02	
MERCK & CO INC 2.90000% 19-07.03.24*	USD	350 000		350 000				
MERCK & CO INC 3.40000% 19-07.03.29*	USD	100 000			100 000	83 608	0.01	
MERCK & CO INC 3.70000% 15-10.02.45*	USD	50 000			50 000	34 988	0.00	
MERCK & CO INC 4.90000% 23-17.05.44*	USD		350 000		350 000	292 049	0.04	
META PLATFORMS INC 3.50000% 22-15.08.27*	USD	400 000			400 000	345 102	0.05	
META PLATFORMS INC 3.85000% 22-15.08.32*	USD	200 000			200 000	162 321	0.02	
META PLATFORMS INC 4.45000% 22-15.08.52*	USD	200 000			200 000	144 825	0.02	
META PLATFORMS INC 5.75000% 23-15.05.63*	USD	200 000			200 000	172 466	0.02	
META PLATFORMS INC-144A 3.50000% 22-15.08.27*	USD	400 000		400 000				
METLIFE INC 3.00000% 15-01.03.25*	USD	100 000			100 000	88 038	0.01	
METLIFE INC 4.60000% 15-13.05.46*	USD	150 000			150 000	113 489	0.02	
METLIFE INC 4.87500% 13-13.11.43*	USD	100 000			100 000	79 065	0.01	
METLIFE INC 5.25000% 23-15.01.54*	USD		150 000		150 000	122 406	0.02	
MICRON TECHNOLOGY INC 4.97500% 19-06.02.26*	USD		400 000		400 000	358 028	0.05	
MICRON TECHNOLOGY INC 3.47700% 21-01.11.51*	USD	200 000			200 000	111 902	0.02	
MICROSOFT CORP 2.52500% 20-01.06.50*	USD	200 000	250 000	150 000	300 000	167 105	0.02	
MICROSOFT CORP 2.67500% 20-01.06.60*	USD	17 000			17 000	9 132	0.00	
MICROSOFT CORP 2.92100% 21-17.03.52*	USD	400 000	750 000	350 000	800 000	480 020	0.07	
MICROSOFT CORP 3.04100% 21-17.03.62*	USD	250 000			250 000	144 794	0.02	
MICROSOFT CORP 3.12500% 15-03.11.25*	USD	300 000			300 000	262 937	0.04	
MITSUBISHI HC CAPITAL INC-REG-S 5.08000% 22-15.09.27*	USD	400 000			400 000	354 902	0.05	
MITSUBISHI UFJ FINANCIAL GROUP INC 3.85000% 16-01.03.26*	USD	200 000			200 000	174 783	0.02	
MITSUBISHI UFJ FINANCIAL GROUP INC 3.96100% 18-02.03.28*	USD	300 000			300 000	256 421	0.04	
MITSUBISHI UFJ FINANCIAL GROUP INC 1.41200% 20-17.07.25*	USD	250 000			250 000	210 632	0.03	
MITSUBISHI UFJ FINANCIAL GROUP INC 2.04800% 20-17.07.30*	USD	300 000			300 000	214 555	0.03	
MIZUHO BANK LTD-REG-S 3.60000% 14-25.09.24*	USD	200 000			200 000	178 916	0.02	
MIZUHO FINANCIAL GROUP INC-SUB 2.56400% 21-13.09.31*	USD	400 000			400 000	276 918	0.04	
MIZUHO FINANCIAL GROUP INC 5.66700% 23-27.05.29*	USD		500 000		500 000	450 814	0.06	
MOLSON COORS BREWING CO 5.00000% 12-01.05.42*	USD	25 000			25 000	19 726	0.00	
MOLSON COORS BREWING CO 3.00000% 16-15.07.26*	USD	50 000			50 000	42 509	0.01	
MONDELEZ INTERNATIONAL INC 2.75000% 20-13.04.30*	USD	115 000			115 000	88 505	0.01	
MONDELEZ INTERNATIONAL INC 2.62500% 20-04.09.50*	USD	100 000	200 000		300 000	158 395	0.02	
MONDELEZ INTERNATIONAL INC 3.00000% 22-17.03.32*	USD	300 000		300 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
MOODY'S CORP 3.25000% 20-20.05.50*	USD	50 000	150 000		200 000	117 259	0.02	
MOODY'S CORP 4.25000% 18-01.02.29*	USD	100 000			100 000	86 438	0.01	
MORGAN STANLEY 3.70000% 14-23.10.24*	USD	300 000			300 000	268 163	0.04	
MORGAN STANLEY 4.30000% 15-27.01.45*	USD	100 000			100 000	72 279	0.01	
MORGAN STANLEY-SUB 5.00000% 13-24.11.25*	USD	450 000			450 000	403 482	0.06	
MOTOROLA SOLUTIONS INC 5.60000% 22-01.06.32*	USD	300 000			300 000	262 545	0.04	
MYLAN INC 5.20000% 19-15.04.48*	USD	50 000			50 000	33 196	0.00	
NASDAQ INC 2.50000% 20-21.12.40*	USD	125 000	300 000		425 000	239 100	0.03	
NASDAQ INC 3.85000% 16-30.06.26*	USD	50 000			50 000	43 610	0.01	
NATIONAL AUSTRALIA BANK LTD/NY 3.00000% 13-20.01.23*	USD	250 000		250 000				
NATIONAL FUEL GAS CO 4.75000% 18-01.09.28*	USD	300 000			300 000	257 257	0.04	
NATIONAL GRID PLC 5.60200% 23-12.06.28*	USD		300 000		300 000	271 451	0.04	
NATIONAL OILWELL VARCO INC 3.60000% 19-01.12.29*	USD	100 000	100 000		200 000	160 268	0.02	
NATIONAL RETAIL PROPERTIES INC 4.80000% 18-15.10.48*	USD	50 000			50 000	35 377	0.00	
NATL RURAL UTIL COOPERAT FIN CORP 0.35000% 21-08.02.24*	USD	150 000			150 000	134 638	0.02	
NATWEST MARKETS PLC-144A 1.60000% 21-29.09.26*	USD	300 000			300 000	241 212	0.03	
NBC UNIVERSAL MEDIA LLC 4.45000% 12-15.01.43*	USD	150 000			150 000	112 819	0.02	
NEWMONT CORP 2.25000% 20-01.10.30*	USD	650 000	100 000		750 000	546 246	0.07	
NEXTERA ENERGY CAPITAL HOLDINGS INC 4.62500% 22-15.07.27*	USD		400 000	200 000	200 000	176 347	0.02	
NEXTERA ENERGY CAPITAL HOLDINGS INC 5.25000% 23-28.02.53*	USD		300 000		300 000	237 634	0.03	
NIKE INC 2.37500% 16-01.11.26*	USD	50 000			50 000	42 087	0.01	
NIKE INC 2.85000% 20-27.03.30*	USD	300 000			300 000	237 724	0.03	
NIKE INC 3.37500% 20-27.03.50*	USD	100 000			100 000	65 273	0.01	
NISSAN MOTOR CO LTD-144A 3.52200% 20-17.09.25*	USD	300 000	400 000	700 000				
NISSAN MOTOR CO LTD-144A 4.81000% 20-17.09.30*	USD	350 000		350 000				
NOMURA HOLDINGS INC 2.64800% 20-16.01.25*	USD	500 000			500 000	436 456	0.06	
NOMURA HOLDINGS INC 2.60800% 21-14.07.31*	USD	250 000			250 000	175 341	0.02	
NORFOLK SOUTHERN CORP 3.05000% 20-15.05.50*	USD	200 000			200 000	113 495	0.02	
NORFOLK SOUTHERN CORP 3.70000% 22-15.03.53*	USD	300 000		300 000				
NOVARTIS CAPITAL CORP 3.10000% 17-17.05.27*	USD	200 000			200 000	171 078	0.02	
NOVARTIS CAPITAL CORP 1.75000% 20-14.02.25*	USD	700 000			700 000	609 312	0.08	
NOVARTIS CAPITAL CORP 2.75000% 20-14.08.50*	USD	125 000			125 000	72 954	0.01	
NSTAR ELECTRIC CO 1.95000% 21-15.08.31*	USD	200 000			200 000	139 860	0.02	
NSTAR ELECTRIC CO 4.55000% 22-01.06.52*	USD	100 000			100 000	74 175	0.01	
NVIDIA CORP 0.58400% 21-14.06.24*	USD	280 000		280 000				
NVIDIA CORP 3.20000% 16-16.09.26*	USD	50 000	450 000		500 000	433 159	0.06	
NVIDIA CORP 3.50000% 20-01.04.40*	USD	200 000			200 000	144 048	0.02	
O'REILLY AUTOMOTIVE INC 3.60000% 17-01.09.27*	USD	50 000			50 000	42 714	0.01	
OHIO POWER CO 4.15000% 18-01.04.48*	USD	200 000			200 000	137 200	0.02	
OMEGA HEALTHCARE INVESTORS INC 4.50000% 15-01.04.27*	USD	100 000			100 000	85 221	0.01	
OMEGA HEALTHCARE INVESTORS 3.25000% 21-15.04.33*	USD	200 000			200 000	133 890	0.02	
OMNICOM GROUP INC 4.20000% 20-01.06.30*	USD	150 000			150 000	122 906	0.02	
ORACLE CORP 1.65000% 21-25.03.26*	USD	750 000		550 000	200 000	165 723	0.02	
ORACLE CORP 2.30000% 21-25.03.28*	USD	200 000			200 000	158 510	0.02	
ORACLE CORP 2.95000% 17-15.11.24*	USD	400 000			400 000	354 574	0.05	
ORACLE CORP 2.95000% 20-01.04.30*	USD	200 000			200 000	153 958	0.02	
ORACLE CORP 3.60000% 20-01.04.40*	USD	400 000			400 000	264 392	0.04	
ORACLE CORP 3.65000% 21-25.03.41*	USD	200 000	500 000		700 000	456 951	0.06	
ORACLE CORP 4.00000% 17-15.11.47*	USD	50 000			50 000	32 146	0.00	
ORACLE CORP 4.37500% 15-15.05.55*	USD	200 000			200 000	131 842	0.02	
ORACLE CORP 5.55000% 23-06.02.53*	USD		150 000		150 000	120 227	0.02	
ORACLE CORP 6.12500% 09-08.07.39*	USD	325 000			325 000	287 227	0.04	
ORACLE CORP 6.25000% 22-09.11.32*	USD		400 000	200 000	200 000	185 220	0.03	
ORANGE STEP-UP/DOWN 01-01.03.31*	USD	150 000			150 000	162 098	0.02	
ORIX CORP 3.70000% 17-18.07.27*	USD	75 000			75 000	64 201	0.01	
OWL ROCK CAPITAL CORP 3.40000% 20-15.07.26*	USD	200 000			200 000	164 035	0.02	
PARKER-HANNIFIN CORP 3.65000% 22-15.06.24*	USD	300 000		300 000				
PAYPAL HOLDINGS INC 2.85000% 19-01.10.29*	USD	100 000			100 000	79 302	0.01	
PAYPAL HOLDINGS INC 3.90000% 22-01.06.27*	USD		400 000		400 000	349 579	0.05	
PAYPAL HOLDINGS INC 5.25000% 22-01.06.62*	USD	200 000		100 000	100 000	81 149	0.01	
PENTAIR FINANCE SARL 4.50000% 19-01.07.29*	USD		200 000		200 000	167 649	0.02	
PEPSICO INC 0.40000% 20-07.10.23*	USD	350 000		350 000				
PEPSICO INC 0.75000% 20-01.05.23*	USD	150 000		150 000				
PEPSICO INC 1.95000% 21-21.10.31*	USD	200 000			200 000	144 125	0.02	
PEPSICO INC 2.62500% 19-29.07.29*	USD	100 000			100 000	80 281	0.01	
PEPSICO INC 2.75000% 13-01.03.23*	USD	100 000		100 000				
PEPSICO INC 2.75000% 21-21.10.51*	USD	150 000	150 000		300 000	171 605	0.02	
PEPSICO INC 2.87500% 19-15.10.49*	USD	200 000			200 000	119 582	0.02	
PEPSICO INC 4.45000% 23-15.05.28*	USD		350 000		350 000	314 336	0.04	
PERKINELMER INC 3.30000% 19-15.09.29*	USD	50 000			50 000	39 688	0.01	
PERKINELMER INC 3.62500% 21-15.03.51*	USD	100 000			100 000	58 253	0.01	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
PFIZER INC 0.80000% 20-28.05.25*	USD	150 000		150 000				
PFIZER INC 1.75000% 21-18.08.31*	USD		300 000		300 000	212 647	0.03	
PFIZER INC 2.55000% 20-28.05.40*	USD	500 000	200 000		700 000	430 724	0.06	
PFIZER INC 2.75000% 16-03.06.26*	USD	100 000			100 000	85 813	0.01	
PFIZER INC 4.00000% 19-15.03.49*	USD	250 000			250 000	181 380	0.02	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.65000% 23-19.05.25*	USD		500 000	250 000	250 000	225 540	0.03	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.26*	USD		500 000		500 000	446 837	0.06	
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75000% 23-19.05.33*	USD		200 000		200 000	173 772	0.02	
PFIZER INVESTMENT ENTERPRISES PTE LTD 5.11000% 23-19.05.43*	USD		600 000		600 000	504 062	0.07	
PHILIP MORRIS INTERNATIONAL INC 4.87500% 13-15.11.43*	USD	200 000			200 000	152 424	0.02	
PHILIP MORRIS INTERNATIONAL INC 2.75000% 16-25.02.26*	USD	150 000		150 000				
PHILIP MORRIS INTERNATIONAL INC 1.75000% 20-01.11.30*	USD	250 000			250 000	174 108	0.02	
PHILIP MORRIS INTERNATIONAL INC 5.00000% 22-17.11.25*	USD		400 000		400 000	361 564	0.05	
PHILIP MORRIS INTERNATIONAL INC 5.12500% 23-15.02.30*	USD		200 000		200 000	175 466	0.02	
PHILLIPS 66 2.15000% 20-15.12.30*	USD	200 000		200 000				
PHILLIPS 66 3.30000% 21-15.03.52*	USD	400 000	200 000	400 000	200 000	114 952	0.02	
PIONEER NATURAL RESOURCES CO 2.15000% 21-15.01.31*	USD	200 000		100 000	100 000	72 187	0.01	
PLAINS ALL AMERICAN PIPELINE LP 4.70000% 14-15.06.44*	USD	150 000			150 000	101 338	0.01	
PLAINS ALL AMERICAN PIPELINE LP 3.80000% 20-15.09.30*	USD	100 000			100 000	78 577	0.01	
PNC FINANCIAL SERVICES GROUP INC/THE 2.60000% 19-23.07.26*	USD	500 000			500 000	422 142	0.06	
PNC FINANCIAL SERVICES GROUP INC/THE 2.55000% 20-22.01.30*	USD	150 000			150 000	111 353	0.02	
PPG INDUSTRIES INC 1.20000% 21-15.03.26*	USD	500 000		500 000				
PROCTER & GAMBLE CO 2.70000% 16-02.02.26*	USD	50 000			50 000	43 310	0.01	
PROCTER & GAMBLE CO 3.55000% 20-25.03.40*	USD	300 000			300 000	222 017	0.03	
PROCTER & GAMBLE CO 0.55000% 20-29.10.25*	USD	350 000			350 000	291 153	0.04	
PROGRESSIVE CORP 3.20000% 20-26.03.30*	USD	250 000			250 000	199 009	0.03	
PROLOGIS LP 2.12500% 20-15.10.50*	USD	150 000			150 000	68 741	0.01	
PROSUS NV-REG S 3.83200% 20-08.02.51*	USD	200 000			200 000	100 465	0.01	
PROSUS NV-REG-S 3.68000% 20-21.01.30*	USD	200 000			200 000	147 330	0.02	
PROSUS NV-REG-S 4.19300% 22-19.01.32*	USD	200 000			200 000	145 830	0.02	
PUBLIC SERVICE ELECTRIC AND GAS CO 4.65000% 23-15.03.33*	USD		300 000	300 000				
PUBLIC SERVICE ELECTRIC AND GAS CO 5.12500% 23-15.03.53*	USD		300 000		300 000	250 121	0.03	
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45000% 21-15.11.31*	USD	300 000			300 000	212 832	0.03	
PUBLIC SERVICE ENTERPRISE GROUP INC 5.85000% 22-15.11.27*	USD		300 000	300 000				
PUBLIC STORAGE 0.87500% 21-15.02.26*	USD		400 000		400 000	328 557	0.05	
QUALCOMM INC 1.30000% 21-20.05.28*	USD		300 000		300 000	230 856	0.03	
QUALCOMM INC 1.65000% 21-20.05.32*	USD	113 000			113 000	77 429	0.01	
QUALCOMM INC 2.60000% 17-30.01.23*	USD	200 000		200 000				
QUALCOMM INC 2.90000% 17-20.05.24*	USD	300 000		300 000				
QUALCOMM INC 4.50000% 22-20.05.52*	USD		200 000		200 000	150 029	0.02	
QUALCOMM INC 4.80000% 15-20.05.45*	USD	50 000			50 000	40 527	0.01	
QUEST DIAGNOSTICS INC 4.70000% 15-30.03.45*	USD	50 000			50 000	37 394	0.01	
QUEST DIAGNOSTICS INC 2.80000% 20-30.06.31*	USD	250 000			250 000	187 926	0.03	
RABOBANK NEDERLAND NV-SUB 5.25000% 15-04.08.45*	USD	250 000			250 000	196 343	0.03	
RABOBANK NEDERLAND NV/NV 3.37500% 15-21.05.25*	USD	250 000			250 000	220 281	0.03	
RAYTHEON TECHNOLOGIES CORP 2.37500% 21-15.03.32*	USD		500 000		500 000	353 167	0.05	
RAYTHEON TECHNOLOGIES 3.03000% 21-15.03.52*	USD		300 000		300 000	165 084	0.02	
RAYTHEON TECHNOLOGIES CORP 5.15000% 23-27.02.33*	USD		400 000		400 000	346 513	0.05	
RAYTHEON TECHNOLOGIES CORP 5.37500% 23-27.02.53*	USD		250 000		250 000	206 970	0.03	
REALTY INCOME CORP 3.87500% 14-15.07.24*	USD	100 000			100 000	89 992	0.01	
REALTY INCOME CORP 3.00000% 16-15.01.27*	USD	50 000			50 000	41 929	0.01	
REALTY INCOME CORP 4.70000% 23-15.12.28*	USD		400 000		400 000	348 917	0.05	
RECKITT BENCKISER TREAS SERV-144A 2.75000% 17-26.06.24*	USD	600 000		600 000				
RELIANCE INDUSTRIES LTD-REG-S 4.87500% 15-10.02.45*	USD	250 000			250 000	188 719	0.03	
RELIANCE INDUSTRIES LTD-REG-S 3.66700% 17-30.11.27*	USD	250 000			250 000	211 968	0.03	
RELIANCE INDUSTRIES LTD-REG-S 2.87500% 22-12.01.32*	USD	400 000		400 000				
RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52*	USD	250 000			250 000	146 206	0.02	
ROGERS COMMUNICATIONS INC 4.35000% 19-01.05.49*	USD	100 000			100 000	65 171	0.01	
ROPER TECHNOLOGIES INC 2.95000% 19-15.09.29*	USD	100 000			100 000	79 296	0.01	
ROPER TECHNOLOGIES INC 1.75000% 20-15.02.31*	USD	200 000			200 000	138 807	0.02	
ROPER TECHNOLOGIES INC 1.00000% 20-15.09.25*	USD	450 000			450 000	376 240	0.05	
ROPER TECHNOLOGIES INC 1.40000% 20-15.09.27*	USD	350 000		200 000	150 000	117 404	0.02	
RPM INTERNATIONAL INC 3.75000% 17-15.03.27*	USD	200 000			200 000	170 365	0.02	
SABINE PASS LIQUEFACTION LLC 5.87500% 17-30.06.26*	USD	300 000		300 000				
SALESFORCE.COM INC 1.50000% 21-15.07.28*	USD	555 000			555 000	431 779	0.06	
SANTANDER HOLDINGS USA INC/PA 4.50000% 15-17.07.25*	USD	100 000			100 000	88 702	0.01	
SANTANDER UK PLC 4.00000% 14-13.03.24*	USD	150 000			150 000	135 874	0.02	
SCHLUMBERGER INVESTMENT SA 2.65000% 20-26.06.30*	USD	400 000		400 000				
SF HOLDING INVESTMENT LTD-REG-S 2.87500% 20-20.02.30*	USD		200 000		200 000	152 947	0.02	
SHELL INTERNATIONAL FINANCE BV 2.00000% 19-07.11.24*	USD	200 000		200 000				
SHELL INTERNATIONAL FINANCE BV 2.75000% 20-06.04.30*	USD	300 000		300 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
SHELL INTERNATIONAL FINANCE BV 2.875000% 21-26.11.41*	USD	200 000		200 000				
SHELL INTERNATIONAL FINANCE BV 3.000000% 21-26.11.51*	USD	250 000		250 000				
SHERWIN-WILLIAMS CO 4.500000% 17-01.06.47*	USD	275 000			275 000	201 174	0.03	
SHERWIN-WILLIAMS CO 2.300000% 20-15.05.30*	USD	600 000			600 000	446 605	0.06	
SHERWIN-WILLIAMS CO 3.300000% 20-15.05.50*	USD	125 000	550 000		675 000	392 196	0.05	
SHERWIN-WILLIAMS CO/THE 4.250000% 22-08.08.25*	USD		200 000		200 000	177 916	0.02	
SIMON PROPERTY GROUP LP 3.750000% 14-01.02.24*	USD	200 000		200 000				
SIMON PROPERTY GROUP LP 2.450000% 19-13.09.29*	USD	50 000			50 000	38 038	0.01	
SIMON PROPERTY GROUP LP 3.250000% 19-13.09.49*	USD	50 000			50 000	28 317	0.00	
SIMON PROPERTY GROUP LP 3.800000% 20-15.07.50*	USD	50 000			50 000	31 065	0.00	
SIMON PROPERTY GROUP LP 1.750000% 21-01.02.28*	USD		400 000		400 000	310 407	0.04	
SIMON PROPERTY GROUP LP 2.200000% 21-01.02.31*	USD	350 000			350 000	247 502	0.03	
SK HYNIX INC-REG-S 6.250000% 23-17.01.26*	USD		500 000		500 000	457 217	0.06	
SOUTHERN COPPER CORP 3.875000% 15-23.04.25*	USD		400 000	200 000	200 000	175 329	0.02	
SOUTHERN COPPER CORP 5.875000% 15-23.04.45*	USD		800 000		800 000	680 904	0.09	
STANDARD CHARTERED PLC-144A-SUB 5.700000% 14-26.03.44*	USD	200 000			200 000	158 441	0.02	
STANLEY BLACK & DECKER INC 2.300000% 20-15.03.30*	USD	500 000		250 000	250 000	183 650	0.03	
STANLEY BLACK & DECKER INC 2.750000% 20-15.11.50*	USD	100 000			100 000	49 408	0.01	
STANLEY BLACK & DECKER INC 3.000000% 22-15.05.32*	USD	250 000		250 000				
STARBUCKS CORP 2.550000% 20-15.11.30*	USD	200 000			200 000	150 231	0.02	
STARBUCKS CORP 3.100000% 18-01.03.23*	USD	200 000		200 000				
STARBUCKS CORP 3.500000% 20-15.11.50*	USD	100 000			100 000	61 783	0.01	
STARBUCKS CORP 3.750000% 17-01.12.47*	USD	50 000	300 000		350 000	226 245	0.03	
STATE STREET CORP-SUB 2.200000% 21-03.03.31*	USD	200 000			200 000	140 114	0.02	
STRYKER CORP 2.900000% 20-15.06.50*	USD	100 000			100 000	56 046	0.01	
STRYKER CORP 3.375000% 14-15.05.24*	USD	200 000		200 000				
STRYKER CORP 4.625000% 16-15.03.46*	USD	50 000			50 000	38 521	0.01	
SUMITOMO MITSUI FIN GP INC-SUB 3.202000% 19-17.09.29*	USD	150 000			150 000	117 960	0.02	
SUMITOMO MITSUI FIN GP INC 2.348000% 20-15.01.25*	USD	200 000		200 000				
SUMITOMO MITSUI FIN GP INC 1.474000% 20-08.07.25*	USD	500 000			500 000	422 201	0.06	
SUMITOMO MITSUI FIN GRP INC 2.130000% 20-08.07.30*	USD	200 000			200 000	143 184	0.02	
SUMITOMO MITSUI FIN GP INC 1.902000% 21-17.09.28*	USD	200 000			200 000	151 254	0.02	
SUMITOMO MITSUI FINANCIAL GROUP INC 2.296000% 21-12.01.41*	USD	200 000			200 000	111 960	0.02	
SUMITOMO MITSUI FINANCIAL GROUP INC 5.800000% 23-13.07.28*	USD		400 000		400 000	363 757	0.05	
SUZANO AUSTRIA GMBH 3.750000% 20-15.01.31*	USD	350 000			350 000	263 748	0.04	
SYNCHRONY FINANCIAL 5.150000% 19-19.03.29*	USD	150 000			150 000	122 901	0.02	
SYSCO CORP 3.300000% 16-15.07.26*	USD	250 000			250 000	214 693	0.03	
SYSCO CORP 3.750000% 15-01.10.25*	USD	50 000			50 000	43 955	0.01	
SYSCO CORP 4.450000% 18-15.03.48*	USD	100 000			100 000	70 989	0.01	
T-MOBILE USA INC 2.400000% 21-15.03.29*	USD		400 000		400 000	307 909	0.04	
T-MOBILE USA INC 3.000000% 21-15.02.41*	USD	150 000			150 000	90 928	0.01	
T-MOBILE USA INC 3.500000% 21-15.04.25*	USD	300 000			300 000	264 809	0.04	
T-MOBILE USA INC 3.600000% 21-15.11.60*	USD	200 000			200 000	113 180	0.02	
T-MOBILE USA INC 3.875000% 21-15.04.30*	USD	400 000			400 000	324 194	0.04	
T-MOBILE USA INC 4.500000% 21-15.04.50*	USD	300 000		300 000				
T-MOBILE USA INC 4.950000% 23-15.03.28*	USD		500 000		500 000	443 891	0.06	
TAKEDA PHARMACEUTICAL CO LTD 4.400000% 19-26.11.23*	USD	300 000		300 000				
TAKEDA PHARMACEUTICAL CO LTD 2.050000% 20-31.03.30*	USD	200 000			200 000	147 584	0.02	
TAKEDA PHARMACEUTICAL CO LTD 3.025000% 20-09.07.40*	USD	300 000			300 000	191 228	0.03	
TARGET CORP 2.650000% 20-15.09.30*	USD	300 000			300 000	231 860	0.03	
TARGET CORP 3.500000% 14-01.07.24*	USD	175 000			175 000	157 434	0.02	
TARGET CORP 3.900000% 17-15.11.47*	USD	100 000	200 000		300 000	209 675	0.03	
TELEFONICA EMISIONES SA 4.665000% 18-06.03.38*	USD	300 000			300 000	220 581	0.03	
TEXAS INSTRUMENTS INC 4.150000% 18-15.05.48*	USD	50 000			50 000	36 876	0.01	
TEXAS INSTRUMENTS INC 1.375000% 20-12.03.25*	USD	390 000		390 000				
TEXAS INSTRUMENTS INC 1.125000% 21-15.09.26*	USD	160 000			160 000	130 649	0.02	
TEXAS INSTRUMENTS INC 5.050000% 23-18.05.63*	USD		250 000		250 000	202 703	0.03	
THERMO FISHER SCIENTIFIC INC 5.300000% 13-01.02.44*	USD	50 000			50 000	42 911	0.01	
THERMO FISHER SCIENTIFIC INC 1.215000% 21-18.10.24*	USD	750 000			750 000	654 113	0.09	
THOMSON REUTERS CORP 4.300000% 13-23.11.23*	USD	50 000			50 000	45 613	0.01	
TJX COS INC/THE 1.600000% 20-15.05.31*	USD	50 000			50 000	35 535	0.00	
TOTAL CAPITAL INTERNATIONAL SA 2.434000% 19-10.01.25*	USD		1 000 000	500 000	500 000	439 619	0.06	
TOTAL CAPITAL INTERNATIONAL SA 3.127000% 20-29.05.50*	USD	200 000			200 000	119 247	0.02	
TOTAL CAPITAL INTERNATIONAL SA 2.986000% 20-29.06.41*	USD	150 000			150 000	95 633	0.01	
TOTAL CAPITAL SA 3.883000% 18-11.10.28*	USD	350 000			350 000	300 903	0.04	
TOYOTA MOTOR CORP 0.681000% 21-25.03.24*	USD	150 000			150 000	133 916	0.02	
TOYOTA MOTOR CORP 2.760000% 19-02.07.29*	USD	100 000			100 000	80 631	0.01	
TOYOTA MOTOR CORP 5.118000% 23-13.07.28*	USD		400 000		400 000	364 249	0.05	
TOYOTA MOTOR CREDIT CORP 1.900000% 21-12.09.31*	USD	300 000			300 000	212 831	0.03	
TRANE TECHNOLOGIES FINANCING LTD 3.500000% 19-21.03.26*	USD		400 000		400 000	347 311	0.05	
TRANE TECHNOLOGIES FINANCING LTD 5.250000% 23-03.03.33*	USD		400 000		400 000	353 788	0.05	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
TRANSCANADA PIPELINES LTD 2.50000% 21-12.10.31*	USD	350 000		350 000				
TRAVELERS COMPANIES INC 4.00000% 17-30.05.47*	USD	75 000	150 000		225 000	158 494	0.02	
TRAVELERS COS INC 2.55000% 20-27.04.50*	USD	200 000			200 000	106 587	0.01	
TRINITY ACQUISITION PLC 4.40000% 16-15.03.26*	USD	50 000			50 000	43 916	0.01	
TRUIST BANK 1.25000% 20-09.03.23*	USD	250 000		250 000				
TRUST F/1401-REG-S 4.86900% 19-15.01.30*	USD	200 000			200 000	154 753	0.02	
TSMC ARIZONA CORP 3.12500% 21-25.10.41*	USD	300 000			300 000	197 270	0.03	
TSMC ARIZONA CORP 4.12500% 22-22.04.29*	USD	300 000			300 000	257 985	0.04	
TUCSON ELECTRIC POWER CO 1.50000% 20-01.08.30*	USD		450 000		450 000	312 664	0.04	
TYSON FOODS INC 4.87500% 14-15.08.34*	USD	100 000		100 000				
TYSON FOODS INC 5.10000% 18-28.09.48*	USD	200 000			200 000	148 785	0.02	
UBS GROUP AG 4.55000% 16-17.04.26*	USD	250 000		250 000				
UBS GROUP AG 4.55000% 23-17.04.26*	USD		250 000		250 000	219 656	0.03	
UBS GROUP AG-144A 2.74600% 22-11.02.33*	USD	200 000	400 000		600 000	414 977	0.06	
UBS GROUP AG-144A 4.12500% 15-24.09.25*	USD	400 000			400 000	350 715	0.05	
UNILEVER CAPITAL CORP 2.90000% 17-05.05.27*	USD	200 000			200 000	168 628	0.02	
UNILEVER CAPITAL CORP 3.37500% 18-22.03.25*	USD	150 000			150 000	133 070	0.02	
UNILEVER CAPITAL CORP 1.75000% 21-12.08.31*	USD		300 000		300 000	212 686	0.03	
UNION PACIFIC CORP 2.80000% 22-14.02.32*	USD	200 000		200 000				
UNION PACIFIC CORP 3.20000% 21-20.05.41*	USD	175 000		175 000				
UNION PACIFIC CORP 3.50000% 22-14.02.53*	USD	400 000		200 000	200 000	126 915	0.02	
UNITED PARCEL SERVICE INC 5.20000% 20-01.04.40*	USD	100 000			100 000	87 001	0.01	
UNITED PARCEL SERVICE INC 5.30000% 20-01.04.50*	USD	200 000	150 000		350 000	304 937	0.04	
UNITED PARCEL SERVICE INC 3.90000% 20-01.04.25*	USD	150 000			150 000	133 870	0.02	
UNITED PARCEL SERVICE INC 4.87500% 23-03.03.33*	USD		200 000		200 000	176 255	0.02	
UNITEDHEALTH GROUP INC 6.50000% 07-15.06.37*	USD	50 000			50 000	48 961	0.01	
UNITEDHEALTH GROUP INC 4.25000% 17-15.04.47*	USD	200 000			200 000	145 536	0.02	
UNITEDHEALTH GROUP INC 2.37500% 17-15.10.22*	USD	400 000		400 000				
UNITEDHEALTH GROUP INC 3.85000% 18-15.06.28*	USD	50 000			50 000	43 156	0.01	
UNITEDHEALTH GROUP INC 3.87500% 19-15.08.59*	USD	50 000			50 000	32 539	0.00	
UNITEDHEALTH GROUP INC 1.25000% 20-15.01.26*	USD	250 000			250 000	208 377	0.03	
UNITEDHEALTH GROUP INC 2.00000% 20-15.05.30*	USD	200 000			200 000	148 151	0.02	
UNITEDHEALTH GROUP INC 2.75000% 20-15.05.40*	USD	450 000	150 000		600 000	372 927	0.05	
UNITEDHEALTH GROUP INC 3.05000% 21-15.05.41*	USD		250 000		250 000	161 360	0.02	
UNITEDHEALTH GROUP INC 3.25000% 21-15.05.51*	USD	200 000			200 000	120 234	0.02	
UNITEDHEALTH GROUP INC 4.20000% 22-15.05.32*	USD	200 000			200 000	166 991	0.02	
UNITEDHEALTH GROUP INC 4.25000% 23-15.01.29*	USD		400 000		400 000	348 369	0.05	
US BANCORP 2.40000% 19-30.07.24*	USD	300 000		300 000				
US BANK NA/CINCINNATI OH 2.80000% 15-27.01.25*	USD	350 000			350 000	306 885	0.04	
VALE OVERSEAS LTD 3.75000% 20-08.07.30*	USD	300 000		300 000				
VALERO ENERGY CORP 3.40000% 16-15.09.26*	USD		300 000	300 000				
VALERO ENERGY CORP 4.00000% 22-01.06.52*	USD		300 000	300 000				
VALERO ENERGY CORP 6.62500% 07-15.06.37*	USD	150 000		150 000				
VENTAS REALTY LP 3.75000% 14-01.05.24*	USD	50 000			50 000	45 103	0.01	
VENTAS REALTY LP 4.37500% 15-01.02.45*	USD	50 000			50 000	32 845	0.00	
VENTAS REALTY LP 4.75000% 20-15.11.30*	USD	200 000			200 000	167 324	0.02	
VERIZON COMMUNICATIONS INC 4.86200% 15-21.08.46*	USD	250 000			250 000	189 004	0.03	
VERIZON COMMUNICATIONS INC 4.32900% 18-21.09.28*	USD	100 000			100 000	85 958	0.01	
VERIZON COMMUNICATIONS INC 4.01600% 19-03.12.29*	USD	100 000			100 000	82 951	0.01	
VERIZON COMMUNICATIONS INC 3.15000% 20-22.03.30*	USD	200 000		200 000				
VERIZON COMMUNICATIONS INC 0.85000% 20-20.11.25*	USD	25 000			25 000	20 691	0.00	
VERIZON COMMUNICATIONS INC 2.87500% 20-20.11.50*	USD		300 000		300 000	158 653	0.02	
VERIZON COMMUNICATIONS INC 3.00000% 20-20.11.60*	USD	100 000			100 000	49 532	0.01	
VERIZON COMMUNICATIONS INC 3.55000% 21-22.03.51*	USD	400 000		150 000	250 000	150 490	0.02	
VERIZON COMMUNICATIONS INC 1.45000% 21-20.03.26*	USD	750 000			750 000	619 480	0.08	
VERIZON COMMUNICATIONS INC 2.55000% 21-21.03.31*	USD	310 000			310 000	225 803	0.03	
VERIZON COMMUNICATIONS INC 3.40000% 21-22.03.41*	USD	200 000			200 000	129 708	0.02	
VERIZON COMMUNICATIONS INC 2.85000% 21-03.09.41*	USD	300 000			300 000	177 422	0.02	
VERIZON COMMUNICATIONS INC 3.87500% 22-01.03.52*	USD		200 000		200 000	128 804	0.02	
VERIZON COMMUNICATIONS INC 5.05000% 23-09.05.33*	USD		400 000		400 000	341 840	0.05	
VIACOMCBS INC 4.20000% 20-19.05.32*	USD	100 000			100 000	72 723	0.01	
VIACOMCBS INC 4.75000% 20-15.05.25*	USD	139 000			139 000	123 677	0.02	
VIACOMCBS INC 5.25000% 14-01.04.44*	USD	100 000			100 000	63 877	0.01	
VICI PROPERTIES LP 4.75000% 22-15.02.28*	USD	600 000			600 000	513 351	0.07	
VIRGINIA ELECTRIC AND POWER CO 4.62500% 22-15.05.52*	USD	300 000		300 000				
VISA INC 1.10000% 20-15.02.31*	USD	200 000			200 000	138 080	0.02	
VISA INC 1.90000% 20-15.04.27*	USD	350 000			350 000	287 200	0.04	
VISA INC 2.80000% 15-14.12.22*	USD	150 000		150 000				
VISA INC 4.30000% 15-14.12.45*	USD	125 000	250 000		375 000	290 293	0.04	
VMWARE INC 2.20000% 21-15.08.31*	USD	250 000			250 000	172 584	0.02	
VODAFONE GROUP PLC 4.37500% 18-30.05.28*	USD	100 000		100 000				



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
VODAFONE GROUP PLC 5.25000% 18-30.05.48*	USD	150 000	200 000	350 000				
VODAFONE GROUP PLC 5.12500% 19-19.06.59*	USD	200 000			200 000	144 820	0.02	
VODAFONE GROUP PLC 5.62500% 23-10.02.53*	USD		350 000		350 000	283 736	0.04	
VORNADO REALTY LP 3.40000% 21-01.06.31*	USD	100 000			100 000	66 307	0.01	
VOYA FINANCIAL INC 3.65000% 16-15.06.26*	USD	100 000			100 000	86 169	0.01	
WALGREENS BOOTS ALLIANCE INC 3.45000% 16-01.06.26*	USD	300 000			300 000	254 245	0.03	
WALGREENS BOOTS ALLIANCE INC 4.10000% 20-15.04.50*	USD	100 000			100 000	56 894	0.01	
WALMART INC 1.50000% 21-22.09.28*	USD	400 000			400 000	310 328	0.04	
WALMART INC 2.50000% 21-22.09.41*	USD	300 000			300 000	183 666	0.03	
WALMART INC 3.95000% 22-09.09.27*	USD		400 000		400 000	353 095	0.05	
WALMART INC 4.05000% 18-29.06.48*	USD	125 000	150 000		275 000	206 211	0.03	
WALMART INC 4.50000% 23-15.04.53*	USD		200 000		200 000	157 481	0.02	
WALT DISNEY CO 1.75000% 20-13.01.26*	USD	500 000			500 000	421 259	0.06	
WALT DISNEY CO 2.65000% 20-13.01.31*	USD	250 000			250 000	189 368	0.03	
WALT DISNEY CO 3.50000% 20-13.05.40*	USD	350 000			350 000	239 815	0.03	
WALT DISNEY CO 3.70000% 19-15.10.25*	USD	150 000			150 000	132 479	0.02	
WALT DISNEY CO 4.70000% 20-23.03.50*	USD	100 000	200 000		300 000	232 450	0.03	
WALT DISNEY CO 6.15000% 19-01.03.37*	USD	75 000			75 000	69 458	0.01	
WARNERMEDIA HOLDINGS INC 3.63800% 23-15.03.25*	USD		200 000		200 000	176 463	0.02	
WARNERMEDIA HOLDINGS INC 5.14100% 23-15.03.52*	USD		200 000		200 000	135 947	0.02	
WASTE CONNECTIONS INC 3.05000% 20-01.04.50*	USD	100 000		100 000				
WASTE CONNECTIONS INC 3.20000% 22-01.06.32*	USD	100 000	100 000	200 000				
WASTE MANAGEMENT INC 4.15000% 19-15.07.49*	USD	100 000			100 000	72 765	0.01	
WASTE MANAGEMENT INC 2.50000% 20-15.11.50*	USD	100 000			100 000	51 857	0.01	
WASTE MANAGEMENT INC 2.00000% 21-01.06.29*	USD	350 000			350 000	266 851	0.04	
WASTE MANAGEMENT INC 2.95000% 21-01.06.41*	USD		200 000		200 000	125 522	0.02	
WASTE MANAGEMENT INC 4.62500% 23-15.02.30*	USD		200 000		200 000	174 745	0.02	
WELLS FARGO & CO 3.00000% 16-22.04.26*	USD	600 000			600 000	511 277	0.07	
WELLS FARGO & CO 3.00000% 16-23.10.26*	USD	250 000			250 000	210 036	0.03	
WELLTOWER INC 2.75000% 20-15.01.31*	USD	350 000			350 000	257 353	0.04	
WELLTOWER INC 6.50000% 11-15.03.41*	USD	75 000			75 000	67 367	0.01	
WESTERN MIDSTREAM OPERATING LP 6.15000% 23-01.04.33*	USD		300 000		300 000	264 672	0.04	
WESTERN UNION CO 6.20000% 06-17.11.36*	USD	50 000			50 000	44 574	0.01	
WESTPAC BANKING CORP 2.65000% 20-16.01.30*	USD	100 000			100 000	78 254	0.01	
WESTPAC BANKING CORP 2.15000% 21-03.06.31*	USD	300 000			300 000	218 625	0.03	
WEYERHAEUSER CO 4.00000% 19-15.11.29*	USD	200 000			200 000	164 671	0.02	
WEYERHAEUSER CO 4.00000% 20-15.04.30*	USD	200 000	200 000		400 000	324 317	0.04	
WEYERHAEUSER CO 4.00000% 22-09.03.52*	USD	100 000	100 000		200 000	132 446	0.02	
WEYERHAEUSER CO 4.75000% 23-15.05.26*	USD		100 000		100 000	89 273	0.01	
WHIRLPOOL CORP 4.60000% 20-15.05.50*	USD	250 000			250 000	178 253	0.02	
WILLIAMS COMPANIES INC 2.60000% 21-15.03.31*	USD	900 000	150 000	500 000	550 000	400 728	0.05	
WILLIAMS COS INC/THE 3.50000% 21-15.10.51*	USD	600 000		250 000	350 000	204 203	0.03	
WILLIAMS COS INC/THE 5.30000% 22-15.08.52*	USD		350 000		350 000	272 123	0.04	
WP CAREY INC 2.45000% 21-01.02.32*	USD	200 000			200 000	137 906	0.02	
WPP FINANCE 2010 3.75000% 14-19.09.24*	USD	100 000			100 000	89 142	0.01	
WW GRAINGER INC 1.85000% 20-15.02.25*	USD	300 000		300 000				
ZIMMER BIOMET HOLDINGS INC 4.45000% 15-15.08.45*	USD	50 000			50 000	35 754	0.00	
ZOETIS INC 3.00000% 17-12.09.27*	USD	200 000			200 000	167 947	0.02	
<b>TOTAL USD</b>						<b>146 131 315</b>	<b>20.03</b>	
<b>Total Notes, fixed rate</b>						<b>157 983 690</b>	<b>21.65</b>	

### Notes, zero coupon

#### EUR

CNH INDUSTRIAL FINANCE EUROPE SA-REG-S 0.00000% 20-01.04.24*	EUR	200 000		200 000				
MEDTRONIC GLOBAL HOLDINGS SCA 0.00000% 20-15.10.25*	EUR	350 000			350 000	312 691	0.04	
MONDELEZ INTER HOLD NZ BV-REG-S 0.00000% 20-22.09.26*	EUR	300 000			300 000	259 841	0.04	
NOVARTIS FINANCE SA-REG-S 0.00000% 20-23.09.28*	EUR	100 000			100 000	81 454	0.01	
<b>TOTAL EUR</b>						<b>653 986</b>	<b>0.09</b>	
<b>Total Notes, zero coupon</b>						<b>653 986</b>	<b>0.09</b>	

### Notes, floating rate

#### EUR

ADECCO INTERNATIONAL-REG-S-SUB 1.000%/VAR 21-21.03.82*	EUR		100 000		100 000	77 120	0.01	
AEGON NV-REG-S-SUB 4.000%/VAR 14-25.04.44*	EUR	100 000		100 000				
AIB GROUP PLC-REG-S 5.750%/VAR 22-16.02.29*	EUR		400 000		400 000	398 664	0.05	
ALLIANZ SE-REG-S-SUB 2.121%/VAR 20-08.07.50*	EUR	200 000			200 000	157 777	0.02	
BANCO DE SABADELL SA-REG-S 0.625%/VAR 19-07.11.25*	EUR	300 000			300 000	277 916	0.04	

Security		30.9.2022			30.9.2023			Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	
BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28*	EUR		105 000		105 000	102 320	0.01	
ENEL SPA-REG-S-SUB 1.375%/VAR 21-PRP*	EUR	300 000		200 000	100 000	79 432	0.01	
ENEL SPA-REG-S-SUB 1.875%/VAR 21-PRP*	EUR	100 000			100 000	70 837	0.01	
ENEL SPA-REG-S-SUB 2.250%/VAR 20-PRP*	EUR	200 000			200 000	169 737	0.02	
ENGIE SA-REG-S-SUB 1.500%/VAR 20-PRP*	EUR	200 000			200 000	158 879	0.02	
ENI SPA-REG-S-SUB 2.625%/VAR 20-PRP*	EUR	200 000		100 000	100 000	89 747	0.01	
ENI SPA-REG-S-SUB 2.750%/VAR 21-PRP*	EUR	250 000			250 000	190 214	0.03	
ENI SPA-REG-S-SUB 2.000%/VAR 21-PRP*	EUR		100 000	100 000				
HANNOVER RUECK SE-REG-S-SUB 1.750%/VAR 20-08.10.40*	EUR	200 000			200 000	152 597	0.02	
HSBC HOLDINGS PLC-REG-S 0.309%/VAR 20-13.11.26*	EUR	300 000			300 000	266 019	0.04	
HSBC HOLDINGS PLC-REG-S 3.019%/VAR 22-15.06.27*	EUR		600 000		600 000	556 929	0.08	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 3.250%/VAR 19-PRP*	EUR	300 000			300 000	282 428	0.04	
IBERDROLA INTERNATIONAL BV-REG-S 2.250%/VAR 20-PRP*	EUR	200 000			200 000	158 702	0.02	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 1.825%/VAR 21-PRP*	EUR	100 000			100 000	74 930	0.01	
ING GROEP NV-REG-S 0.125%/VAR 21-29.11.25*	EUR		500 000		500 000	461 098	0.06	
ING GROEP NV-REG-S 1.750%/VAR 22-16.02.31*	EUR	200 000			200 000	162 703	0.02	
MORGAN STANLEY 0.495%/VAR 20-26.10.29*	EUR	150 000			150 000	118 780	0.02	
MORGAN STANLEY 0.497%/VAR 21-07.02.31*	EUR	100 000			100 000	74 813	0.01	
OMV AG-REG-S-SUB 2.500%/VAR 20-PRP*	EUR	300 000	200 000	200 000	300 000	261 507	0.04	
OMV AG-REG-S-SUB 2.875%/VAR 20-PRP*	EUR	400 000			400 000	324 259	0.04	
REPSOL INTERNATIONAL FINANCE BV-REG-S-SUB 2.500%/VAR 21-PRP*	EUR		500 000		500 000	426 160	0.06	
SAMPO OYJ-REG-S-SUB 2.500%/VAR 20-03.09.52*	EUR	200 000			200 000	148 024	0.02	
STANDARD CHARTERED PLC-REG-S-SUB 2.500%/VAR 20-09.09.30*	EUR	200 000			200 000	182 786	0.03	
SWEDBANK AB-REG-S 0.300%/VAR 21-20.05.27*	EUR	395 000			395 000	342 601	0.05	
TOTALENERGIES SE-REG-S-SUB 2.000%/VAR 22-PRP*	EUR		200 000		200 000	169 011	0.02	
TOTALENERGIES SE-REG-S-SUB 3.250%/VAR 22-PRP*	EUR		200 000		200 000	142 765	0.02	
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.500%/VAR 20-PRP*	EUR	400 000		400 000				
<b>TOTAL EUR</b>						<b>6 078 755</b>	<b>0.83</b>	
<b>GBP</b>								
AVIVA PLC-REG-S-SUB 4.000%/VAR 20-03.06.55*	GBP	100 000			100 000	83 668	0.01	
CREDIT AGRICOLE SA-REG-S 5.750%/VAR 22-29.11.27*	GBP		300 000		300 000	330 135	0.05	
LEGAL & GENERAL GROUP PLC-REG-S-SUB 4.500%/VAR 20-01.11.50*	GBP	100 000			100 000	94 856	0.01	
LLOYDS BANKING GROUP-REG-S-SUB 2.707%/VAR 20-03.12.35*	GBP	100 000			100 000	82 655	0.01	
MORGAN STANLEY 5.789%/VAR 22-18.11.33*	GBP		200 000		200 000	216 219	0.03	
RL FINANCE BONDS NO 4 PLC-REG-S-SUB 4.875%/VAR 19-07.10.49*	GBP	100 000			100 000	81 499	0.01	
<b>TOTAL GBP</b>						<b>889 033</b>	<b>0.12</b>	
<b>USD</b>								
BANCO DE CREDITO DEL PERU-REG-S-SUB 3.125%/VAR 20-01.07.30*	USD	100 000			100 000	84 070	0.01	
BANCO SANTANDER SA 1.722%/VAR 21-14.09.27*	USD	600 000			600 000	479 942	0.07	
BANK OF AMERICA CORP 3.419%/VAR 18-20.12.28*	USD	150 000			150 000	123 093	0.02	
BANK OF AMERICA CORP 1.734%/VAR 21-22.07.27*	USD	500 000			500 000	405 329	0.06	
BANK OF AMERICA CORP 3.311%/VAR 21-22.04.42*	USD	450 000			450 000	286 535	0.04	
BANK OF AMERICA CORP 2.299%/VAR 21-21.07.32*	USD	200 000			200 000	138 634	0.02	
BANK OF AMERICA CORP 2.972%/VAR 21-21.07.52*	USD	200 000			200 000	110 387	0.02	
BANK OF AMERICA CORP 2.572%/VAR 21-20.10.32*	USD	200 000			200 000	140 585	0.02	
BANK OF AMERICA CORP 2.551%/VAR 22-04.02.28*	USD	500 000			500 000	407 852	0.06	
BANK OF AMERICA CORP-SUB 3.846%/VAR 22-08.03.37*	USD		400 000		400 000	297 623	0.04	
BANK OF AMERICA CORP 4.948%/VAR 22-22.07.28*	USD		400 000		400 000	351 599	0.05	
BANK OF AMERICA CORP 5.288%/VAR 23-25.04.34*	USD		400 000		400 000	340 493	0.05	
BARCLAYS PLC 1.007%/VAR 20-10.12.24*	USD	350 000		350 000				
BARCLAYS PLC 2.279%/VAR 21-24.11.27*	USD	400 000			400 000	322 400	0.04	
BARCLAYS PLC 7.437%/VAR 22-02.11.33*	USD		400 000		400 000	375 755	0.05	
BARCLAYS PLC-SUB 3.564%/VAR 20-23.09.35*	USD	300 000		300 000				
BARCLAYS PLC-SUB 3.811%/VAR 21-10.03.42*	USD	200 000			200 000	119 446	0.02	
CAPITAL ONE FINANCIAL CORP 5.268%/VAR 22-10.05.2033*	USD	450 000			450 000	364 108	0.05	
CAPITAL ONE FINANCIAL CORP 6.312%/VAR 23-08.06.29*	USD		300 000		300 000	268 209	0.04	
CITIGROUP INC 1.122%/VAR 21-28.01.27*	USD	300 000			300 000	244 558	0.03	
CITIGROUP INC 1.462%/VAR 21-09.06.27*	USD	500 000		300 000	200 000	161 725	0.02	
CITIGROUP INC 2.561%/VAR 21-01.05.32*	USD	300 000			300 000	212 443	0.03	
CITIGROUP INC 2.572%/VAR 20-03.06.31*	USD	375 000			375 000	273 551	0.04	
CITIGROUP INC 3.106%/VAR 20-08.04.26*	USD	200 000			200 000	174 601	0.02	
CITIGROUP INC 4.075%/VAR 18-23.04.29*	USD	50 000			50 000	42 096	0.01	
CITIGROUP INC 4.658%/VAR 22-24.05.28*	USD		400 000	200 000	200 000	174 876	0.02	
CITIGROUP INC 4.910%/VAR 22-24.05.33*	USD	250 000			250 000	208 096	0.03	
CITIGROUP INC 5.316%/VAR 20-26.03.41*	USD	300 000			300 000	247 834	0.03	
CITIGROUP INC 5.610%/VAR 22-29.09.26*	USD		400 000		400 000	362 199	0.05	
CITIGROUP INC-SUB 6.174%/VAR 23-25.05.34*	USD		400 000		400 000	349 682	0.05	
DEUTSCHE BANK AG/NEW YORK NY 3.547%/VAR 20-18.09.31*	USD	300 000			300 000	221 255	0.03	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
DEUTSCHE BANK AG/NEW YORK NY 6.720%/VAR 23-18.01.29*	USD		300 000			300 000	272 809	0.04	
DNB BANK ASA-REG-S 1.605%/VAR 21-30.03.28*	USD	500 000				500 000	392 890	0.05	
GOLDMAN SACHS GROUP 4.411%/VAR 18-23.04.39*	USD	50 000				50 000	37 647	0.01	
GOLDMAN SACHS GROUP INC/THE 1.093%/VAR 20-09.12.26*	USD	200 000				200 000	163 701	0.02	
GOLDMAN SACHS GROUP INC 2.615%/VAR 21-22.04.32*	USD	350 000				350 000	250 085	0.03	
GOLDMAN SACHS GROUP 2.908%/VAR 21-21.07.42*	USD	350 000				350 000	206 783	0.03	
GOLDMAN SACHS GROUP INC 1.948%/VAR 21-21.10.27*	USD	400 000				400 000	323 090	0.04	
GOLDMAN SACHS GROUP INC/THE 3.102%/VAR 22-24.02.33*	USD	100 000	200 000			300 000	219 472	0.03	
GOLDMAN SACHS GROUP INC 3.615%/VAR 22-15.03.28*	USD	500 000				500 000	422 031	0.06	
HSBC HOLDINGS PLC 1.162%/VAR 21-22.11.24*	USD	200 000		200 000					
HSBC HOLDINGS PLC 2.099%/VAR 20-04.06.26*	USD	400 000				400 000	341 062	0.05	
HSBC HOLDINGS PLC 2.357%/VAR 20-18.08.31*	USD	200 000				200 000	140 532	0.02	
HSBC HOLDINGS PLC 2.013%/VAR 20-22.09.28*	USD	600 000				600 000	465 875	0.06	
HSBC HOLDINGS PLC 2.804%/VAR 21-24.05.32*	USD	250 000				250 000	177 139	0.02	
HSBC HOLDINGS PLC 2.871%/VAR 21-22.11.32*	USD	200 000				200 000	140 622	0.02	
HSBC HOLDINGS PLC 6.254%/VAR 23-09.03.34*	USD		400 000			400 000	357 632	0.05	
ING GROEP NV 6.083%/VAR 23-11.09.27*	USD		200 000			200 000	182 147	0.02	
JP MORGAN CHASE & CO 1.470%/VAR 21-22.09.27*	USD	400 000				400 000	320 578	0.04	
JPMORGAN CHASE & CO 2.739%/VAR 19-15.10.30*	USD	300 000				300 000	229 505	0.03	
JPMORGAN CHASE & CO 2.301%/VAR 19-15.10.25*	USD	200 000				200 000	175 486	0.02	
JPMORGAN CHASE & CO 2.182%/VAR 20-01.06.28*	USD	500 000		300 000		200 000	160 311	0.02	
JPMORGAN CHASE & CO 2.525%/VAR 20-19.11.41*	USD	300 000		300 000					
JPMORGAN CHASE & CO 1.953%/VAR 21-04.02.32*	USD	350 000				350 000	242 816	0.03	
JPMORGAN CHASE & CO 3.157%/VAR 21-22.04.42*	USD	550 000				550 000	345 708	0.05	
JPMORGAN CHASE & CO 2.545%/VAR 21-08.11.32*	USD	300 000				300 000	212 387	0.03	
JPMORGAN CHASE & CO 2.947%/VAR 22-24.02.28*	USD	400 000				400 000	331 945	0.05	
JPMORGAN CHASE & CO 4.565%/VAR 22-14.06.30*	USD		1 300 000	850 000		450 000	384 011	0.05	
JPMORGAN CHASE & CO 4.851%/VAR 22-25.07.28*	USD		500 000			500 000	440 918	0.06	
JPMORGAN CHASE & CO 4.912%/VAR 22-25.07.33*	USD		300 000			300 000	252 498	0.03	
JPMORGAN CHASE & CO 5.299%/VAR 23-24.07.29*	USD		400 000			400 000	356 034	0.05	
JPMORGAN CHASE & CO-SUB 2.956%/VAR 20-13.05.31*	USD	100 000				100 000	75 162	0.01	
JPMORGAN CHASE & CO 3.109%/VAR 20-22.04.51*	USD	175 000				175 000	99 397	0.01	
JPMORGAN CHASE 2.595%/VAR 22-24.02.26*	USD		400 000			400 000	348 367	0.05	
JPMORGAN CHASE-SUB 5.717%/VAR 22-14.09.33*	USD		300 000			300 000	263 814	0.04	
LLOYDS BANKING GROUP PLC 3.574%/3M LIBOR+120.5BP 17-07.11.28*	USD	300 000				300 000	245 138	0.03	
LLOYDS BANKING GROUP PLC 2.438%/VAR 20-05.02.26*	USD	400 000				400 000	346 717	0.05	
M&T BANK CORP 5.053%/VAR 23-27.01.34*	USD		200 000			200 000	158 217	0.02	
METLIFE INC-SUB 6.400%/3M LIBOR+220.5BP 06-15.12.36*	USD	200 000				200 000	178 774	0.02	
MIYUBISHI UFJ FINANCIAL GROUP INC 5.406%/VAR 23-19.04.34*	USD		400 000			400 000	348 751	0.05	
MIZUHO FINANCIAL GROUP INC 2.201%/VAR 20-10.07.31*	USD	200 000				200 000	141 745	0.02	
MIZUHO FINANCIAL GROUP INC 1.554%/VAR 21-09.07.27*	USD	200 000				200 000	161 805	0.02	
MORGAN STANLEY 0.790%/VAR 21-30.05.25*	USD	500 000		500 000					
MORGAN STANLEY 0.985%/VAR 20-10.12.26*	USD	200 000				200 000	163 228	0.02	
MORGAN STANLEY 3.591%/VAR 17-22.07.28*	USD	150 000				150 000	125 197	0.02	
MORGAN STANLEY 3.737%/VAR 18-24.04.24*	USD	125 000		125 000					
MORGAN STANLEY 5.164%/VAR 23-20.04.29*	USD		400 000			400 000	352 035	0.05	
MORGAN STANLEY 5.250%/VAR 23-21.04.34*	USD		400 000			400 000	339 749	0.05	
MORGAN STANLEY 5.597%/VAR 20-24.03.51*	USD	400 000				400 000	342 825	0.05	
MORGAN STANLEY-SUB 2.484%/VAR 21-16.09.36*	USD	200 000				200 000	132 900	0.02	
NATWEST GROUP PLC 3.073%/VAR 20-22.05.28*	USD	400 000				400 000	326 389	0.04	
NATWEST GROUP PLC 5.516%/VAR 22-30.09.28*	USD		300 000			300 000	265 552	0.04	
NIPPON LIFE INS-144A-SUB 3.400%/VAR 20-23.01.50*	USD	400 000				400 000	311 352	0.04	
OVERSEA-CHINESE BKNG-REG-S-SUB 1.832%/VAR 20-10.09.30*	USD	200 000				200 000	168 130	0.02	
PRUDENTIAL FINANCIAL INC-SUB 5.700%/VAR 18-15.09.48*	USD	100 000				100 000	83 859	0.01	
SANTANDER HOLDINGS USA INC 6.499%/VAR 23-09.03.29*	USD		400 000			400 000	356 868	0.05	
SANTANDER UK GROUP HOLD PLC 2.469%/VAR 22-11.01.28*	USD	500 000				500 000	398 079	0.05	
SANTANDER UK GROUP HOLDINGS 6.833%/VAR 22-21.11.26*	USD		200 000			200 000	183 985	0.03	
SEMPRA ENERGY-SUB 4.125%/VAR 21-01.04.52*	USD	100 000				100 000	73 996	0.01	
SOCIETE GENERALE SA-144A 2.889%/VAR 21-09.06.32*	USD	200 000				200 000	138 432	0.02	
STANDARD CHARTERED PLC-144A 4.305%/VAR 19-21.05.30*	USD	200 000				200 000	163 864	0.02	
STANDARD CHARTERED PLC-144A-SUB 3.265%/VAR 20-18.02.36*	USD	200 000		200 000					
STANDARD CHARTERED PLC-144A 1.456%/VAR 21-14.01.27*	USD	400 000				400 000	326 671	0.04	
STANDARD CHARTERED PLC-144A 6.296%/VAR 23-06.07.34*	USD		300 000			300 000	264 739	0.04	
TYCO ELECTRONICS GROUP SA 7.125%/RATING LKD 08-01.10.37*	USD	50 000				50 000	50 342	0.01	
UBS GROUP AG-144A 2.193%/VAR 20-05.06.26*	USD	250 000				250 000	212 705	0.03	
UBS GROUP AG-144A 4.194%/VAR 20-01.04.31*	USD	350 000				350 000	279 595	0.04	
UBS GROUP AG-144A 5.711%/VAR 23-12.01.27*	USD		500 000			500 000	451 592	0.06	
WELLS FARGO & CO 5.389%/VAR 23-24.04.34*	USD		500 000			500 000	427 627	0.06	
WELLS FARGO & CO 5.574%/VAR 23-25.07.29*	USD		600 000			600 000	535 483	0.07	
WESTPAC BANKING CORP-SUB 2.668%/VAR 20-15.11.35*	USD	400 000				400 000	274 782	0.04	
<b>TOTAL USD</b>							<b>23 952 550</b>	<b>3.28</b>	
<b>Total Notes, floating rate</b>							<b>30 920 338</b>	<b>4.24</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, fixed rate</b>								
<b>AUD</b>								
AUSNET SERVICES HOLDINGS PTY LTD 2.60000% 19-31.07.29*	AUD	100 000			100 000	48 970	0.01	
AUSNET SERVICES HOLDINGS PTY LTD-REG-S 4.30100% 22-30.03.28*	AUD	800 000			800 000	446 942	0.06	
LEND LEASE FINANCE LTD-REG-S 3.7000% 21-31.03.31*	AUD	200 000			200 000	91 298	0.01	
QANTAS AIRWAYS LTD 3.15000% 21-27.09.28*	AUD	300 000			300 000	154 655	0.02	
TELSTRA GROUP LTD-REG-S 4.00000% 17-19.04.27*	AUD	200 000			200 000	114 140	0.02	
WESTPAC BANKING CORP-REG-S 2.25000% 19-16.08.24*	AUD	300 000			300 000	173 299	0.02	
<b>TOTAL AUD</b>						<b>1 029 304</b>	<b>0.14</b>	
<b>CAD</b>								
TELUS CORP 4.40000% 15-29.01.46*	CAD	75 000			75 000	39 490	0.01	
TOYOTA CREDIT CANADA INC 3.04000% 18-12.07.23*	CAD	200 000		200 000				
<b>TOTAL CAD</b>						<b>39 490</b>	<b>0.01</b>	
<b>EUR</b>								
ABERTIS INFRAESTRUCTURAS SA-REG-S 3.00000% 19-27.03.31*	EUR	400 000		400 000				
ABERTIS INFRAESTRUCTURAS SA-REG-S 1.25000% 20-07.02.28*	EUR	400 000		400 000				
ABN AMRO BANK NV-REG-S 2.50000% 13-29.11.23*	EUR	150 000			150 000	144 878	0.02	
ABN AMRO BANK NV-REG-S-SUB 5.50000% 23-21.09.33*	EUR		300 000		300 000	287 568	0.04	
ACCIONA ENERGIA FINANCIACION-REG-S 1.37500% 22-26.01.32*	EUR		100 000		100 000	77 473	0.01	
ACHMEA BV-REG-S 1.50000% 20-26.05.27*	EUR		100 000		100 000	88 815	0.01	
AEROPORTI DI ROMA SPA-REG-S 4.87500% 23-10.07.33*	EUR		200 000		200 000	186 719	0.03	
AIRBUS SE-REG-S 1.37500% 16-13.05.31*	EUR	150 000		150 000				
AIRBUS SE-REG-S 1.37500% 20-09.06.26*	EUR	200 000		200 000				
AIRBUS SE-REG-S 1.62500% 20-09.06.30*	EUR	375 000		200 000	175 000	146 252	0.02	
AIRBUS SE-REG-S 2.37500% 20-09.06.40*	EUR	200 000			200 000	144 162	0.02	
AKELIUS RESIDENTIAL PROP FIN BV-REG-S 1.12500% 20-11.01.29*	EUR	200 000			200 000	152 561	0.02	
AKZO NOBEL NV-REG-S 1.62500% 20-14.04.30*	EUR	100 000			100 000	82 189	0.01	
AKZO NOBEL NV-REG-S 1.50000% 22-28.03.28*	EUR	200 000	200 000		400 000	347 260	0.05	
ALLIANZ FINANCE II BV-REG-S 0.87500% 17-06.12.27*	EUR	100 000			100 000	87 130	0.01	
AMADEUS IT GROUP SA-REG-S 1.87500% 20-24.09.28*	EUR	200 000			200 000	176 432	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 12-25.09.24*	EUR	150 000			150 000	143 760	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.75000% 16-17.03.36*	EUR	150 000			150 000	124 791	0.02	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.12500% 20-02.12.27*	EUR	100 000			100 000	90 709	0.01	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.87500% 20-02.04.32*	EUR	200 000			200 000	178 779	0.02	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.37500% 19-17.09.29*	EUR	100 000			100 000	78 770	0.01	
APPLE INC 1.00000% 14-10.11.22*	EUR	100 000		100 000				
APRR SA-REG-S 0.12500% 20-18.01.29*	EUR	100 000			100 000	79 610	0.01	
APRR SA-REG-S 1.25000% 20-14.01.27*	EUR	100 000			100 000	89 230	0.01	
APRR SA-REG-S 1.50000% 17-17.01.33*	EUR	200 000			200 000	157 555	0.02	
APRR SA-REG-S 1.87500% 22-03.01.29*	EUR		200 000		200 000	175 034	0.02	
AROUNDTOWN SA-REG-S 1.00000% 17-07.01.25*	EUR	400 000		400 000				
ARVAL SERVICE LEASE SA/FRANCE-REG-S 3.37500% 22-04.01.26*	EUR		400 000		400 000	377 762	0.05	
ASB BANK LTD-REG-S 4.50000% 23-16.03.27*	EUR		135 000		135 000	131 501	0.02	
ASML HOLDING NV-REG-S 2.25000% 22-17.05.32*	EUR	200 000			200 000	174 301	0.02	
ASSICURAZIONI GENERALI SPA 5.12500% 09-16.09.24*	EUR	50 000			50 000	48 729	0.01	
ASSICURAZIONI GENERALI SPA-REG-S-SUB 2.42900% 20-14.07.31*	EUR	200 000			200 000	156 805	0.02	
AUCHAN HOLDING SA-REG-S 2.87500% 20-29.01.26*	EUR	100 000			100 000	92 442	0.01	
AUTOROUTES DU SUD DE LA FRANCE SA-REG-S 3.25000% 23-19.01.33*	EUR		800 000		800 000	724 823	0.10	
AUTOSTRADA PER L'ITALIA SPA-REG-S 4.75000% 23-24.01.31*	EUR		200 000		200 000	187 998	0.03	
AXA SA-REG-S 3.75000% 22-12.10.30*	EUR		300 000		300 000	287 146	0.04	
BANCA INTESA SPA-REG-S 0.75000% 21-16.03.28*	EUR	100 000			100 000	82 196	0.01	
BANCO BILBAO VIZCAYA ARGENT-REG-S-SUB 3.50000% 17-10.02.27*	EUR	100 000			100 000	93 879	0.01	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.75000% 20-04.06.25*	EUR	300 000			300 000	274 632	0.04	
BANCO SANTANDER SA-REG-S 1.37500% 20-05.01.26*	EUR	500 000			500 000	454 204	0.06	
BANK OF AMERICA CORP-REG-S 2.37500% 14-19.06.24*	EUR	400 000		400 000				
BANK OF AMERICA CORP-REG-S 4.13400% 23-12.06.28*	EUR		235 000		235 000	225 042	0.03	
BANQUE FEDER DU CREDIT MUTUE-REG-S-SUB 1.87500% 19-18.06.29*	EUR	100 000			100 000	81 206	0.01	
BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 1.00000% 22-23.05.25*	EUR	600 000			600 000	551 603	0.08	
BANQUE FEDERATIVE DU CR MUTUEL SA-REG-S 4.12500% 23-14.06.33*	EUR	400 000			400 000	377 229	0.05	
BASF SE-REG-S 0.75000% 22-17.03.26*	EUR	600 000			600 000	539 281	0.07	
BASF SE-REG-S 3.75000% 22-29.06.32*	EUR	500 000			500 000	466 488	0.06	
BASF SE-REG-S 4.00000% 23-08.03.29*	EUR	200 000			200 000	193 685	0.03	
BAT INTERNATIONAL FINANCE PLC-REG-S 3.12500% 14-06.03.29*	EUR	100 000			100 000	89 498	0.01	
BAT NETHERLANDS FINANCE BV-REG-S 2.37500% 20-07.10.24*	EUR	200 000		200 000				
BAXTER INTERNATIONAL INC 1.30000% 19-15.05.29*	EUR	100 000			100 000	83 157	0.01	
BAYER CAPITAL CORP BV-REG-S 1.25000% 14-13.11.23*	EUR	100 000			100 000	96 517	0.01	

Security		30.9.2022		30.9.2023		Market value <sup>3</sup>		in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF			
BELFIUS BANK SA-REG-S 3.87500% 23-12.06.28*	EUR		300 000		300 000		286 550	0.04	
BERLIN-HANNOVERSCHE HYPOTHKNBNK-REG-S 0.37500% 22-25.01.27*	EUR		100 000		100 000		85 932	0.01	
BERTELSMANN SE & CO KGAA 1.50000% 20-15.05.30*	EUR	200 000			200 000		163 279	0.02	
BMW FINANCE NV-REG-S 0.87500% 20-14.01.32*	EUR	100 000			100 000		77 218	0.01	
BMW FINANCE NV-REG-S 1.00000% 22-22.05.28*	EUR	400 000	100 000		500 000		426 963	0.06	
BMW FINANCE NV-REG-S 3.50000% 23-06.04.25*	EUR		800 000	800 000					
BNP PARIBAS SA-REG-S 1.37500% 19-28.05.29*	EUR	100 000		100 000					
BNP PARIBAS-REG-S 1.00000% 18-17.04.24*	EUR	400 000		400 000					
BNP PARIBAS-REG-S 2.87500% 13-26.09.23*	EUR	200 000		200 000					
BP CAPITAL MARKETS PLC-REG-S 2.51900% 20-07.04.28*	EUR	250 000		250 000					
BPCE SA-REG-S 1.00000% 22-14.01.32*	EUR	300 000			300 000		220 317	0.03	
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.75000% 23-13.05.31*	EUR		200 000		200 000		185 021	0.03	
CAIXABANK SA-REG-S 0.37500% 20-03.02.25*	EUR	200 000			200 000		183 797	0.03	
CARLSBERG BREWERIES AS-REG-S 2.62500% 12-15.11.22*	EUR	100 000		100 000					
CARLSBERG BREWERIES AS-REG-S 3.25000% 22-12.10.25*	EUR		400 000		400 000		381 651	0.05	
CARREFOUR SA-REG-S 1.75000% 18-04.05.26*	EUR	100 000			100 000		91 685	0.01	
CARREFOUR SA-REG-S 2.62500% 20-15.12.27*	EUR	100 000			100 000		91 624	0.01	
CIE DE SAINT-GOBAIN-REG-S 3.50000% 23-18.01.29*	EUR		600 000	200 000	400 000		376 582	0.05	
CIE FIN & INDUSTRIELLE DES AUTO-REG-S 0.37500% 16-07.02.25*	EUR	200 000			200 000		184 368	0.03	
CITIGROUP INC-REG-S 0.75000% 16-26.10.23*	EUR	100 000		100 000					
CITIGROUP INC-REG-S 1.25000% 19-10.04.29*	EUR	100 000			100 000		82 346	0.01	
COCA-COLA HBC FINANCE BV-REG-S 1.62500% 19-14.05.31*	EUR	100 000			100 000		81 480	0.01	
COMMERZBANK AG-REG-S 0.87500% 20-22.01.27*	EUR	200 000			200 000		172 105	0.02	
CREDIT AGRICOLE SA-REG-S 1.12500% 22-12.07.32*	EUR	300 000			300 000		221 663	0.03	
CREDIT AGRICOLE SA-REG-S 3.87500% 23-20.04.31*	EUR		300 000		300 000		282 285	0.04	
CREDIT AGRICOLE SA/LDN-REG-S 1.00000% 19-03.07.29*	EUR	100 000			100 000		81 944	0.01	
CREDIT MUTUEL ARKEA SA-REG-S 1.12500% 19-23.05.29*	EUR	100 000			100 000		81 834	0.01	
CREDIT MUTUEL ARKEA SAC-REG-S 0.87500% 21-11.03.33*	EUR	100 000			100 000		70 350	0.01	
CREDIT MUTUEL ARKEA SAC-REG-S 0.87500% 21-25.10.31*	EUR	100 000			100 000		73 247	0.01	
CREDIT SUISSE AG/LONDON-REG-S 0.45000% 20-19.05.25*	EUR	150 000			150 000		136 126	0.02	
CREDIT SUISSE AG/LONDON-REG-S 0.25000% 21-01.09.28*	EUR	500 000		200 000	300 000		238 486	0.03	
CTP BV-REG-S 0.50000% 21-21.06.25*	EUR	300 000			300 000		264 834	0.04	
DAIMLER AG-REG-S 2.00000% 20-22.08.26*	EUR	500 000		300 000	200 000		184 928	0.03	
DAIMLER AG-REG-S 2.37500% 20-22.05.30*	EUR	400 000	100 000	200 000	300 000		264 278	0.04	
DANSKE BANK AS-REG-S-SUB 1.50000% 20-02.09.30*	EUR	300 000			300 000		269 345	0.04	
DEUTSCHE BANK AG-REG-S 2.62500% 19-12.02.26*	EUR	100 000			100 000		92 547	0.01	
DEUTSCHE BANK-REG-S 2.37500% 13-11.01.23*	EUR	100 000		100 000					
DEUTSCHE TELEKOM AG-REG-S 0.50000% 19-05.07.27*	EUR	200 000	400 000		600 000		522 844	0.07	
DEUTSCHE TELEKOM INTL FINANCE-REG-S 0.87500% 17-30.01.24*	EUR	500 000		500 000					
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 1.37500% 18-01.12.25*	EUR	150 000		150 000					
DSV FINANCE BV-REG-S 1.37500% 22-16.03.30*	EUR	100 000			100 000		82 704	0.01	
E.ON AG ECP-REG-S 0.60000% 21-01.10.32*	EUR	100 000			100 000		71 809	0.01	
E.ON INTERNATIONAL FINANCE BV-REG-S 1.50000% 18-31.07.29*	EUR	100 000			100 000		85 321	0.01	
E.ON INTERNATIONAL FINANCE BV-REG-S 1.62500% 18-30.05.26*	EUR	200 000			200 000		183 436	0.03	
E.ON SE-REG-S 0.12500% 22-18.01.26*	EUR		600 000		600 000		532 934	0.07	
E.ON SE-REG-S 0.87500% 20-20.08.31*	EUR	200 000			200 000		153 097	0.02	
EAST JAPAN RAILWAY CO-REG-S 1.85000% 22-13.04.33*	EUR		200 000		200 000		158 911	0.02	
EASYJET FINCO BV-REG-S 1.87500% 21-03.03.28*	EUR	100 000			100 000		84 874	0.01	
EDP FINANCE BV-REG-S 2.00000% 15-22.04.25*	EUR	200 000			200 000		187 560	0.03	
EDP FINANCE BV-REG-S 1.87500% 22-21.09.29*	EUR	200 000	600 000	300 000	500 000		425 154	0.06	
ELECTRICIDADE DE PORTUGAL SA-REG-S 1.62500% 20-15.04.27*	EUR	600 000			600 000		534 725	0.07	
ENAGAS FINANCIACIONES SAU-REG-S 1.37500% 16-05.05.28*	EUR	100 000			100 000		87 879	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.87500% 21-17.06.36*	EUR	200 000		200 000					
ENGIE SA-REG-S 1.75000% 20-27.03.28*	EUR	100 000			100 000		88 183	0.01	
ENGIE SA-REG-S 3.50000% 22-27.09.29*	EUR		800 000	300 000	500 000		469 764	0.06	
ENGIE SA-REG-S 3.62500% 23-11.01.30*	EUR		700 000		700 000		658 717	0.09	
ENGIE SA-REG-S 4.00000% 23-11.01.35*	EUR		500 000		500 000		462 534	0.06	
ENI SPA-REG-S 0.37500% 21-14.06.28*	EUR	200 000	400 000	600 000					
ENI SPA-REG-S 1.25000% 20-18.05.26*	EUR	200 000			200 000		180 212	0.02	
ENI SPA-REG-S 2.00000% 20-18.05.31*	EUR	200 000			200 000		165 499	0.02	
EOANGR-REG-S 0.10000% 21-19.12.28*	EUR	100 000			100 000		80 685	0.01	
ERSTE GROUP BANK AG-REG-S 1.50000% 22-07.04.26*	EUR		600 000		600 000		545 736	0.07	
ERSTE GROUP BANK AG-REG-S 0.37500% 19-16.04.24*	EUR	800 000		800 000					
ESSILORLUXOTTICA SA-REG-S 0.37500% 19-27.11.27*	EUR	200 000			200 000		168 793	0.02	
FASTIGHETS AB BALDER-REG-S 1.25000% 20-28.01.28*	EUR	100 000			100 000		72 572	0.01	
FCA BANK SPV/IRELAND-REG-S 0.12500% 20-16.11.23*	EUR	100 000			100 000		96 381	0.01	
FRESENIUS FINANCE IRELAND PLC-REG-S 0.87500% 21-01.10.31*	EUR	200 000			200 000		142 479	0.02	
FRESENIUS MED CARE AG & CO KGAA-REG-S 0.62500% 19-30.11.26*	EUR	100 000			100 000		86 638	0.01	
GAS NATURAL FENOSA FINANCE BV-REG-S 1.50000% 18-29.01.28*	EUR		500 000		500 000		438 749	0.06	
GECINA SA-REG-S 1.62500% 19-29.05.34*	EUR	200 000			200 000		152 366	0.02	
GOLDMAN SACHS GROUP INC-REG-S 1.62500% 16-27.07.26*	EUR	50 000			50 000		45 437	0.01	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GOLDMAN SACHS GROUP INC-REG-S 0.87500% 20-21.01.30*	EUR	100 000			100 000	77 957	0.01	
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR	270 000			270 000	220 828	0.03	
GOLDMAN SACHS GROUP INC/THE-REG-S 1.00000% 21-18.03.33*	EUR	100 000			100 000	70 539	0.01	
GRAND CITY PROPERTIES SA-REG-S 1.37500% 17-03.08.26*	EUR	100 000			100 000	84 460	0.01	
GSK CAPITAL BV-REG-S 3.00000% 22-28.11.27*	EUR		200 000		200 000	188 611	0.03	
HEIMSTADEN BOSTAD TREASURY BV 1.37500% 20-03.03.27*	EUR	100 000			100 000	77 812	0.01	
HEINEKEN NV-REG-S 1.00000% 16-04.05.26*	EUR	300 000			300 000	270 987	0.04	
HEINEKEN NV-REG-S 3.87500% 23-23.09.30*	EUR		200 000		200 000	192 080	0.03	
HOCHTIEF AG-REG-S 0.50000% 19-03.09.27*	EUR		200 000		200 000	169 498	0.02	
HOLDING D'INFRASTRUCTURES DE TRAN-REG-S 4.25000% 23-18.03.30*	EUR		700 000		700 000	659 262	0.09	
HSBC HOLDINGS PLC-REG-S 2.50000% 16-15.03.27*	EUR	150 000			150 000	137 065	0.02	
IBERDROLA FINANZAS SA-REG-S 1.62100% 17-29.11.29*	EUR	200 000			200 000	173 970	0.02	
IBERDROLA FINANZAS SA-REG-S 0.87500% 20-16.06.25*	EUR	500 000			500 000	459 758	0.06	
IBERDROLA FINANZAS SA-REG-S 1.37500% 22-11.03.32*	EUR	700 000		100 000	600 000	481 498	0.07	
IMPERIAL BRANDS FINANCE NL-REG-S 1.75000% 21-18.03.33*	EUR	200 000			200 000	138 849	0.02	
INTESA SANPAOLO SPA-REG-S 4.00000% 13-30.10.23*	EUR	200 000			200 000	193 667	0.03	
INTESA SANPAOLO SPA-REG-S 2.12500% 20-26.05.25*	EUR	400 000			400 000	373 188	0.05	
INTESA SANPAOLO SPA-REG-S 5.62500% 23-08.03.33*	EUR		400 000		400 000	379 988	0.05	
INVESTOR AB-REG-S 0.37500% 20-29.10.35*	EUR	100 000			100 000	62 393	0.01	
ITALGAS SPA -REG-S 0.50000% 21-16.02.33*	EUR		200 000		200 000	135 155	0.02	
ITALGAS SPA-REG-S 1.12500% 17-14.03.24*	EUR	800 000		800 000				
JPMORGAN CHASE & CO-REG-S 1.50000% 15-27.01.25*	EUR	200 000			200 000	187 187	0.03	
KBC GROUP NV-REG-S 0.75000% 16-18.10.23*	EUR	100 000			100 000	96 715	0.01	
KERING-REG-S 1.50000% 17-05.04.27*	EUR	100 000			100 000	89 552	0.01	
KLEPIERRE SA-REG-S 0.87500% 20-17.02.31*	EUR	100 000			100 000	74 005	0.01	
KOJAMO OYJ-REG-S 0.87500% 21-28.05.29*	EUR	200 000			200 000	140 628	0.02	
KONINKLIJKE KPN NV 5.62500% 09-30.09.24*	EUR	500 000		300 000	200 000	196 452	0.03	
KONINKLIJKE KPN NV-REG-S 3.87500% 23-03.07.31*	EUR		200 000		200 000	187 351	0.03	
LANXESS AG-REG-S 1.75000% 22-22.03.28*	EUR		100 000		100 000	84 670	0.01	
LEASEPLAN CORP NV-REG-S 0.25000% 21-07.09.26*	EUR	400 000			400 000	343 000	0.05	
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 0.37500% 20-28.01.25*	EUR	300 000			300 000	276 490	0.04	
LLOYDS BANK CORPORATE MARKETS PLC-REG-S 2.37500% 20-09.04.26*	EUR	150 000			150 000	139 529	0.02	
LOGICOR FINANCING SARL-REG-S 0.75000% 19-15.07.24*	EUR	100 000		100 000				
LOGICOR FINANCING SARL-REG-S 0.87500% 21-14.01.31*	EUR	100 000		100 000				
LSEG NETHERLANDS BV-REG-S 4.12500% 23-29.09.26*	EUR		345 000		345 000	334 967	0.05	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.75000% 17-26.05.24*	EUR	50 000			50 000	47 442	0.01	
MCDONALD'S CORP-REG-S 1.00000% 16-15.11.23*	EUR	100 000			100 000	96 496	0.01	
MERCEDES-BENZ FINANCE CANADA INC-REG-S 3.00000% 22-23.02.27*	EUR		1 000 000	800 000	200 000	188 235	0.03	
MERCK FINANCIAL SERVICES GMBH-REG-S 0.12500% 20-16.07.25*	EUR	300 000			300 000	271 390	0.04	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.87500% 16-02.11.26*	EUR	100 000			100 000	90 075	0.01	
MERLIN PROPERTIES SOCIMI SA-REG-S 1.37500% 21-01.06.30*	EUR	100 000			100 000	75 696	0.01	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 4.00000% 23-05.04.28*	EUR		400 000		400 000	385 753	0.05	
MITSUBISHI UFJ FINANCIAL GRP INC-REG-S 3.55600% 22-15.06.32*	EUR	400 000		200 000	200 000	181 741	0.02	
MIZUHO FINANCIAL GROUP INC-REG-S 0.52300% 19-10.06.24*	EUR	100 000		100 000				
MORGAN STANLEY 1.75000% 16-11.03.24*	EUR	300 000		300 000				
NATIONAL AUST BANK LTD-REG-S 2.12500% 22-24.05.28*	EUR		300 000		300 000	268 103	0.04	
NATIONAL GRID NORTH AMERICA INC-REG-S 1.05400% 22-20.01.31*	EUR	300 000		300 000				
NATIONALE-NEDERLANDEN BANK NV/THE 0.50000% 21-21.09.28*	EUR	200 000			200 000	161 449	0.02	
NATURGY FINANCE BV-REG-S 1.25000% 20-15.01.26*	EUR		500 000		500 000	454 700	0.06	
NESTLE FINANCE INTERNATIONAL-REG-S 0.87500% 21-14.06.41*	EUR	100 000			100 000	60 489	0.01	
NESTLE FINANCE INTERNATIONAL LTD-REG-S 3.75000% 23-13.03.33*	EUR		500 000	300 000	200 000	193 740	0.03	
NESTLE HOLDINGS INC-REG-S 0.87500% 17-18.07.25*	EUR	200 000			200 000	184 046	0.03	
NIBC BANK NV-REG-S 0.25000% 21-09.09.26*	EUR	100 000			100 000	84 518	0.01	
NN GROUP NV-REG-S 1.62500% 17-01.06.27*	EUR	100 000			100 000	89 105	0.01	
NOKIA OYJ-REG-S 4.37500% 23-21.08.31*	EUR		200 000		200 000	185 612	0.03	
NORDEA BANK ABP-REG-S 0.37500% 19-28.05.26*	EUR	200 000			200 000	176 969	0.02	
OMV AG-REG-S 1.00000% 19-03.07.34*	EUR	100 000			100 000	70 359	0.01	
OMV AG-REG-S 2.37500% 20-09.04.32*	EUR	300 000	300 000	150 000	450 000	386 721	0.05	
OP CORPORATE BANK PLC-REG-S 0.10000% 20-16.11.27*	EUR	125 000			125 000	103 033	0.01	
OP CORPORATE BANK PLC 0.75000% 21-24.03.31*	EUR	100 000			100 000	76 195	0.01	
OP CORPORATE BANK PLC 4.12500% 22-18.04.27*	EUR		200 000		200 000	193 393	0.03	
ORANGE SA 8.12500% 03-28.01.33*	EUR	50 000			50 000	63 222	0.01	
ORANGE SA-REG-S 0.12500% 20-16.09.29*	EUR	200 000			200 000	156 360	0.02	
ORANGE SA-REG-S 1.37500% 19-04.09.49*	EUR	200 000			200 000	117 545	0.02	
ORANGE SA-REG-S 2.00000% 19-15.01.29*	EUR	100 000			100 000	88 539	0.01	
ORIX CORP-REG-S 4.47700% 23-01.06.28*	EUR		400 000		400 000	388 711	0.05	
PEPSICO INC 0.50000% 20-06.05.28*	EUR	300 000		300 000				
PROLOGIS INTERNATIONAL FUNDING II-REG-S 3.12500% 22-01.06.31*	EUR		400 000		400 000	342 137	0.05	
RABOBANK NEDERLAND NV-REG-S 0.62500% 19-27.02.24*	EUR	200 000		200 000				
RABOBANK NEDERLAND NV-REG-S 1.12500% 19-07.05.31*	EUR	100 000			100 000	77 763	0.01	
RCI BANQUE SA-REG-S 1.62500% 17-11.04.25*	EUR	100 000		100 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
RCI BANQUE SA-REG-S 1.75000% 19-10.04.26*	EUR	150 000		150 000				
RCI BANQUE SA-REG-S 1.12500% 20-15.01.27*	EUR	500 000		500 000				
REPSOL EUROPE FINANCE SARL-REG-S 0.87500% 21-06.07.33*	EUR	400 000			400 000	283 833	0.04	
REPSOL INTERNATIONAL FINANCE BV-REG-S 0.12500% 20-05.10.24*	EUR	100 000	400 000		500 000	464 916	0.06	
ROBERT BOSCH GMBH-REG-S 3.62500% 23-02.06.27*	EUR		200 000		200 000	191 915	0.03	
SAGAX EURO MTN NL BV-REG-S 1.00000% 21-17.05.29*	EUR	200 000			200 000	146 586	0.02	
SANDVIK AB-REG-S 0.37500% 21-25.11.28*	EUR		100 000		100 000	80 485	0.01	
SANOFI-REG-S 1.00000% 20-01.04.25*	EUR	500 000			500 000	464 355	0.06	
SANTANDER CONSUMER FINANCE SA-REG-S 0.50000% 19-14.11.26*	EUR	100 000			100 000	86 335	0.01	
SANTANDER CONSUMER FINANCE SA-REG-S 0.50000% 22-14.01.27*	EUR	300 000			300 000	256 611	0.04	
SBB TREASURY OYJ-REG-S 1.12500% 21-26.11.29*	EUR	200 000		200 000				
SCENTRE GROUP TRUST 1-REG-S 2.25000% 14-16.07.24*	EUR	100 000			100 000	94 750	0.01	
SCHNEIDER ELECTRIC SE-REG-S 0.25000% 16-09.09.24*	EUR	800 000		300 000	500 000	468 346	0.06	
SCHNEIDER ELECTRIC SE-REG-S 3.25000% 22-09.11.27*	EUR		200 000		200 000	189 948	0.03	
SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25*	EUR		100 000		100 000	95 989	0.01	
SCHNEIDER ELECTRIC SE-REG-S 3.25000% 23-12.06.28*	EUR		200 000		200 000	189 627	0.03	
SEGRO CAPITAL SARL-REG-S 1.87500% 22-23.03.30*	EUR		300 000		300 000	246 248	0.03	
SIEMENS FINANCIERIGSMATSCHAPIJ NV-REG-S 2.25000% 22-10.03.25*	EUR		200 000	200 000				
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.50000% 20-20.02.32*	EUR	100 000			100 000	74 109	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 0.25000% 20-20.02.29*	EUR	200 000			200 000	161 579	0.02	
SIEMENS FINANCIERINGSMAATSCHAPPIJ-REG-S 0.62500% 22-25.02.27*	EUR		200 000		200 000	174 671	0.02	
SIEMENS FININGSMAATSCH NV-REG-S 3.50000% 23-24.02.36*	EUR		400 000		400 000	362 714	0.05	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.37500% 21-21.06.28*	EUR	300 000			300 000	242 399	0.03	
SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 3.87500% 23-09.05.28*	EUR		500 000	300 000	200 000	191 967	0.03	
SNAM SPA-REG-S 0.62500% 21-30.06.31*	EUR	200 000			200 000			
SNAM SPA-REG-S 0.75000% 22-20.06.29*	EUR	100 000		100 000				
SNAM SPA-REG-S 1.25000% 22-20.06.34*	EUR	300 000		300 000				
SOCIETE GENERALE-REG-S 1.25000% 19-15.02.24*	EUR	100 000			100 000	95 798	0.01	
SOCIETE GENERALE-REG-S-SUB 2.62500% 15-27.02.25*	EUR	200 000		200 000				
SSE PLC-REG-S 0.87500% 17-06.09.25*	EUR		450 000		450 000	410 682	0.06	
SSE PLC-REG-S 2.87500% 22-01.08.29*	EUR		700 000	200 000	500 000	454 959	0.06	
STANDARD CHARTERED PLC-REG-S-SUB 3.12500% 14-19.11.24*	EUR	100 000			100 000	95 299	0.01	
STELLANTIS NV-REG-S 1.25000% 21-20.06.33*	EUR	100 000		100 000				
STELLANTIS NV-REG-S 2.75000% 22-01.04.32*	EUR	200 000		200 000				
SUMITOMO MITSUI FIN GP INC-REG-S 0.46500% 19-30.05.24*	EUR	100 000			100 000	94 540	0.01	
SUMITOMO MITSUI FINANCIAL GROUP-REG-S 4.49200% 23-12.06.30*	EUR		200 000		200 000	191 655	0.03	
SVENSKA HANDELSBANKEN AB-REG-S 0.01000% 20-02.12.27*	EUR	150 000			150 000	123 151	0.02	
SWEDBANK AB-REG-S 4.62500% 23-30.05.26*	EUR		500 000		500 000	484 061	0.07	
TELEFONICA EMISIONES SA-REG-S 1.46000% 16-13.04.26*	EUR	300 000		300 000				
TELEFONICA EMISIONES SA-REG-S 0.66400% 20-03.02.30*	EUR	200 000			200 000	157 911	0.02	
TELEFONICA EMISIONES SA-REG-S 1.20100% 20-21.08.27*	EUR	200 000			200 000	175 681	0.02	
TELIA CO AB-REG-S 1.62500% 15-23.02.35*	EUR	100 000			100 000	73 872	0.01	
TELIA CO AB-REG-S 3.62500% 23-22.02.32*	EUR		300 000		300 000	279 815	0.04	
TESCO CORPORATE TREASURY SERVICES-REG-S 1.37500% 18-24.10.23*	EUR	300 000		300 000				
TESCO CORPORATE TREASURY SERVICES-REG-S 0.87500% 19-29.05.26*	EUR		400 000		400 000	355 225	0.05	
THERMO FISHER SCIENTIFIC INC 1.87500% 19-01.10.49*	EUR	100 000			100 000	56 844	0.01	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.49100% 20-08.04.27*	EUR		300 000		300 000	268 385	0.04	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.99400% 20-08.04.32*	EUR		400 000		400 000	333 709	0.05	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.61800% 20-18.05.40*	EUR	100 000			100 000	66 562	0.01	
TOYOTA FINANCE AUSTRALIA LTD-REG-S 2.00400% 20-21.10.24*	EUR	100 000			100 000	94 728	0.01	
TOYOTA MOTOR CREDIT CORP-REG-S 0.12500% 21-05.11.27*	EUR	300 000			300 000	249 161	0.03	
TRATON FINANCE LUXEMBOURG SA-REG-S 4.25000% 23-16.05.28*	EUR		1 000 000		1 000 000	953 300	0.13	
UNIBAIL-RODAMCO SE-REG-S 1.75000% 19-01.07.49*	EUR	100 000			100 000	53 077	0.01	
UNIBAIL-RODAMCO SE-REG-S 0.62500% 20-04.05.27*	EUR	400 000			400 000	336 661	0.05	
UNIBAIL-RODAMCO SE-REG-S 0.87500% 16-21.02.25*	EUR	100 000			100 000	92 188	0.01	
UNIBAIL-RODAMCO-WESTFIELD SE-REG-S 1.37500% 21-25.05.33*	EUR	200 000			200 000	143 014	0.02	
UNICREDIT SPA-REG-S 0.32500% 21-19.01.26*	EUR	300 000			300 000	265 490	0.04	
UNICREDIT SPA-REG-S 0.50000% 19-09.04.25*	EUR	200 000			200 000	182 544	0.03	
VEOLIA ENVIRONNEMENT SA-REG-S 0.80000% 20-15.01.32*	EUR	200 000		200 000				
VIER GAS TRANSPORT GMBH-REG-S 0.12500% 19-10.09.29*	EUR	100 000			100 000	76 420	0.01	
VODAFONE GROUP PLC-REG-S 2.20000% 16-25.08.26*	EUR	100 000			100 000	92 492	0.01	
VODAFONE GROUP PLC-REG-S 1.60000% 16-29.07.31*	EUR	100 000			100 000	80 004	0.01	
VODAFONE INTERNATIONAL FINANCING-REG-S 4.00000% 23-10.02.43*	EUR		100 000		100 000	86 689	0.01	
VOLKSWAGEN FINANCIAL SERVICES AG-REG-S 3.37500% 20-06.04.28*	EUR	50 000		50 000				
VOLKSWAGEN FINANCIAL SERVICES AG-REG-S 3.00000% 20-06.04.25*	EUR	100 000		100 000				
VONOVIA FINANCE BV-REG-S 1.00000% 20-09.07.30*	EUR	100 000			100 000	74 515	0.01	
VONOVIA SE-REG-S 0.75000% 21-01.09.32*	EUR	300 000			300 000	200 195	0.03	
WELLS FARGO & CO-REG-S 1.00000% 16-02.02.27*	EUR	200 000			200 000	173 343	0.02	
WESTPAC BANKING CORP-REG-S 1.12500% 17-05.09.27*	EUR	100 000			100 000	86 851	0.01	
WESTPAC BANKING CORP-REG-S 3.79900% 23-17.01.30*	EUR		400 000	200 000	200 000	189 455	0.03	
WPP FINANCE DEUTSCHLAND GMBH-REG-S 1.62500% 15-23.03.30*	EUR	100 000			100 000	82 575	0.01	
<b>TOTAL EUR</b>						<b>44 804 455</b>	<b>6.14</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>GBP</b>								
AMERICA MOVIL SAB DE CV 4.94800% 13-22.07.33*	GBP	100 000			100 000	105 124	0.01	
ANHEUSER-BUSCH INBEV SA/NV-REG-S 2.85000% 17-25.05.37*	GBP	100 000		100 000				
ANNINGTON FUNDING PLC-REG-S 3.68500% 17-12.07.34*	GBP	100 000			100 000	85 228	0.01	
ANNINGTON FUNDING PLC-REG-S 2.92400% 21-06.10.51*	GBP	100 000			100 000	58 311	0.01	
AROUNDTOWN SA-REG-S 3.62500% 19-10.04.31*	GBP	200 000			200 000	145 236	0.02	
BANK OF AMERICA CORP-REG-S 2.30000% 16-25.07.25*	GBP	200 000			200 000	209 792	0.03	
BANQUE FEDERATIVE DUCREDIT MUTUEL-REG-S 1.00000% 21-16.07.26*	GBP	100 000			100 000	98 102	0.01	
BARCLAYS PLC-REG-S 3.00000% 19-08.05.26*	GBP	150 000			150 000	154 241	0.02	
BAT INTERNATIONAL FINANCE PLC 5.75000% 10-05.07.40*	GBP	150 000			150 000	134 476	0.02	
BLACKSTONE PROPERTY PARTNERS-REG-S 2.00000% 21-20.10.25*	GBP	200 000			200 000	198 208	0.03	
BNP PARIBAS SA-REG-S 5.75000% 23-13.06.32*	GBP		300 000		300 000	323 419	0.04	
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.12500% 17-21.11.31*	GBP	150 000			150 000	137 982	0.02	
BRITISH TELECOMMUNICATIONS PLC-REG-S 3.62500% 17-21.11.47*	GBP	100 000			100 000	74 175	0.01	
CADENT FINANCE PLC-REG-S 2.12500% 16-22.09.28*	GBP	100 000			100 000	94 427	0.01	
CENTRICA PLC-REG-S 4.37500% 12-13.03.29*	GBP	400 000		300 000	100 000	104 083	0.01	
CPI PROPERTY GROUP SA-REG-S 2.75000% 20-22.01.28*	GBP	100 000		100 000				
E.ON INTERNATIONAL FINANCE BV 6.37500% 02-07.06.32*	GBP	250 000	200 000		450 000	517 169	0.07	
E.ON INTERNATIONAL FINANCE BV-REG-S 6.12500% 09-06.07.39*	GBP	200 000			200 000	219 342	0.03	
E.ON INTERNATIONAL FINANCE BV-REG-S 4.75000% 12-31.01.34*	GBP	200 000			200 000	200 676	0.03	
EAST JAPAN RAILWAY CO-REG-S 1.16200% 21-15.09.28*	GBP	400 000	200 000		600 000	549 540	0.08	
EDF ENERGY NETWORKS 5.75000% EURO MTN 04-08.03.24*	GBP	50 000			50 000	55 742	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 5.62500% 09-14.08.24*	GBP	200 000			200 000	222 532	0.03	
ENEL FINANCE INTERNATIONAL NV-REG-S 2.87500% 22-11.04.29*	GBP		200 000		200 000	191 863	0.03	
GE CAPITAL UK FUNDING 5.87500% 08-18.01.33*	GBP	50 000			50 000	54 852	0.01	
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.62500% 20-12.05.35*	GBP	250 000			250 000	187 608	0.03	
GOLDMAN SACHS GROUP INC-REG-S 1.50000% 21-07.12.27*	GBP	200 000			200 000	188 341	0.03	
HEATHROW FUNDING LTD-REG-S 4.62500% 13-31.10.46*	GBP	200 000			200 000	173 533	0.02	
HEATHROW FUNDING LTD-REG-S 2.75000% 16-09.08.49*	GBP		200 000		200 000	122 274	0.02	
HSBC HOLDINGS PLC-SUB 6.00000% 10-29.03.40*	GBP	100 000			100 000	98 258	0.01	
JT INTERNATIONAL FIN SERVICES BV-REG-S 2.75000% 18-28.09.33*	GBP	100 000			100 000	83 316	0.01	
LAND SECURITIES CAPITAL MARKETS-REG-S 2.37500% 18-29.03.27*	GBP	100 000			100 000	99 797	0.01	
LEGAL & GENERAL FINANCE PLC 5.87500% 00-11.12.31*	GBP	75 000			75 000	86 024	0.01	
MOTABILITY OPERATIONS GROUP PLC-REG-S 3.62500% 15-10.03.36*	GBP	100 000			100 000	91 431	0.01	
MOTABILITY OPERATIONS GROUP-REG-S 2.12500% 22-18.01.42*	GBP	200 000			200 000	133 178	0.02	
NATIONAL GRID GAS PLC-REG-S 1.12500% 21-14.01.33*	GBP	200 000		200 000				
NATIONWIDE BUILDING SOCIETY-REG-S 3.25000% 16-20.01.28*	GBP	150 000			150 000	152 191	0.02	
SCOTTISH HYDRO ELECT TRANSMISSION-REG-S 1.50000% 21-24.03.28*	GBP		200 000		200 000	188 484	0.03	
SEVERN TRENT WATER UTILITIES FNC-REG-S 3.62500% 13-16.01.26*	GBP	200 000		200 000				
SEVERN TRENT WATER UTILITIES FIN-REG-S 2.00000% 20-02.06.40*	GBP	200 000	100 000		300 000	190 827	0.03	
SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.75000% 12-10.09.42*	GBP	100 000			100 000	90 525	0.01	
TELEFONICA EMISIONES SA 5.28900% 09-09.12.22*	GBP	50 000		50 000				
THAMES WATER UTILITIES FINANCE PLC 5.12500% 06-28.09.37*	GBP	50 000			50 000	45 534	0.01	
THAMES WATER UTILITIES FINANCE-REG-S 4.62500% 12-04.06.46*	GBP	100 000			100 000	78 516	0.01	
THFC FUNDING NO 2 PLC 6.35000% 09-08.07.39*	GBP	200 000			200 000	232 699	0.03	
TRITAX BIG BOX REIT PLC-REG-S 3.12500% 17-14.12.31*	GBP	100 000			100 000	89 996	0.01	
UNITED UTILITIES WATER FIN PLC-REG-S 2.00000% 18-14.02.25*	GBP	100 000			100 000	106 076	0.01	
UNITED UTILITIES WATER FIN PLC-REG-S 1.87500% 20-03.06.42*	GBP	300 000			300 000	179 196	0.02	
UNITED UTILITIES WATER FIN PLC-REG-S 0.87500% 21-28.10.29*	GBP	200 000		200 000				
UNITED UTILITIES WATER FINANCE PL-REG-S 5.12500% 23-06.10.38*	GBP		300 000		300 000	301 190	0.04	
VODAFONE GROUP PLC 5.90000% 02-26.11.32*	GBP	50 000			50 000	56 024	0.01	
VODAFONE GROUP PLC-REG-S 5.12500% 22-02.12.52*	GBP		200 000		200 000	182 166	0.02	
VOLKSWAGEN FINANCIAL SERVICES NV-REG-S 0.87500% 21-20.02.25*	GBP	300 000		300 000				
WELLS FARGO & CO-SUB 4.87500% 06-29.11.35*	GBP	200 000		100 000	100 000	94 195	0.01	
WELLS FARGO CO-REG-S 3.50000% 12-12.09.29*	GBP	200 000			200 000	193 953	0.03	
<b>TOTAL GBP</b>						<b>7 379 853</b>	<b>1.01</b>	
<b>NZD</b>								
WESTPAC NEW ZEALAND LTD 2.22000% 19-29.07.24*	NZD	100 000			100 000	53 233	0.01	
<b>TOTAL NZD</b>						<b>53 233</b>	<b>0.01</b>	
<b>USD</b>								
ABQ FINANCE LTD-REG-S 2.00000% 21-06.07.26*	USD	200 000			200 000	164 540	0.02	
AIR LEASE CORP 0.70000% 21-15.02.24*	USD	600 000		600 000				
AIR LEASE CORP 3.00000% 20-01.02.30*	USD	100 000			100 000	75 242	0.01	
AMERICAN HONDA FINANCE CORP 2.35000% 20-08.01.27*	USD	100 000			100 000	82 994	0.01	
AMERICAN HONDA FINANCE CORP 1.80000% 21-13.01.31*	USD	200 000			200 000	142 164	0.02	
AMERICAN HONDA FINANCE CORP 1.50000% 22-13.01.25*	USD	500 000			500 000	433 882	0.06	



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AVALON BAY COMMUNITIES INC 4.20000% 13-15.12.23*	USD	400 000		400 000				
BANCO DE CREDITO E INVERSIONES SA-REG-S 2.87500% 21-14.10.31*	USD	200 000			200 000	146 231	0.02	
BANK OF AMERICA CORP-SUB 4.00000% 15-22.01.25*	USD	150 000			150 000	133 532	0.02	
BANK OF AMERICA CORP 3.24800% 16-21.10.27*	USD	300 000		300 000				
BANK OF MONTREAL 3.30000% 19-05.02.24*	USD	100 000			100 000	90 615	0.01	
BANK OF NEW YORK CO INC 0.75000% 21-28.01.26*	USD	500 000			500 000	410 704	0.06	
BANK OF NEW YORK MELLON CORP 3.25000% 17-16.05.27*	USD	350 000			350 000	296 123	0.04	
BNP PARIBAS-144A 3.80000% 17-10.01.24*	USD	400 000		400 000				
CATERPILLAR FINANCIAL SERVICES CORP 0.60000% 21-13.09.24*	USD	300 000		300 000				
CATERPILLAR FINANCIAL SERVICES CORP 1.70000% 22-08.01.27*	USD	250 000		250 000				
CATERPILLAR FINANCIAL SERVICES CORP 3.60000% 22-12.08.27*	USD		400 000		400 000	345 231	0.05	
CBQ FINANCE LTD-REG-S 5.00000% 18-24.05.23*	USD	200 000		200 000				
CMB INTERNATIONAL LEASING MGMT-REG-S 1.75000% 21-16.09.26*	USD	300 000			300 000	243 052	0.03	
COLGATE-PALMOLIVE CO 2.10000% 13-01.05.23*	USD	100 000		100 000				
DIB SUKUK LTD-REG-S 1.95900% 21-22.06.26*	USD	300 000			300 000	249 521	0.03	
ICICI BANK LTD/DUBAI-REG-S 4.00000% 16-18.03.26*	USD	200 000			200 000	175 603	0.02	
JOHN DEERE CAPITAL CORP 2.35000% 22-08.03.27*	USD	300 000			300 000	248 850	0.03	
JOHN DEERE CAPITAL CORP 3.90000% 22-07.06.32*	USD	200 000			200 000	164 827	0.02	
JOHN DEERE CAPITAL CORP 4.75000% 23-20.01.28*	USD		400 000	400 000				
JOHN DEERE CAPITAL CORP 4.95000% 23-14.07.28*	USD		400 000		400 000	360 866	0.05	
KEYCORP 2.55000% 19-01.10.29*	USD	100 000			100 000	71 361	0.01	
MCDONALD'S CORP 1.45000% 20-01.09.25*	USD	350 000			350 000	296 357	0.04	
MCDONALD'S CORP 3.62500% 19-01.09.49*	USD	100 000			100 000	64 416	0.01	
MCDONALD'S CORP 3.80000% 18-01.04.28*	USD	150 000			150 000	129 018	0.02	
MCDONALD'S CORP 4.45000% 17-01.03.47*	USD	100 000	200 000		300 000	223 542	0.03	
MCDONALD'S CORP 4.70000% 15-09.12.35*	USD	100 000			100 000	83 461	0.01	
MCDONALD'S CORP 4.20000% 20-01.04.50*	USD	150 000			150 000	106 522	0.01	
PRUDENTIAL FINANCIAL INC 6.62500% 07-01.12.37*	USD	100 000			100 000	96 742	0.01	
PRUDENTIAL FINANCIAL INC 3.70000% 19-13.03.51*	USD	300 000			300 000	190 622	0.03	
PUBLIC SERVICE ELECTRIC AND GAS CO 3.00000% 21-01.03.51*	USD	300 000		300 000				
PUBLIC SERVICE ELECTRIC & GAS CO 3.10000% 22-15.03.32*	USD	500 000	100 000	600 000				
ROYAL BANK OF CANADA 2.05000% 22-21.01.27*	USD	500 000			500 000	409 498	0.06	
ROYAL BANK OF CANADA 5.20000% 23-20.07.26*	USD		455 000		455 000	411 693	0.06	
SHINHAN BANK-REG-S-SUB 3.87500% 16-24.03.26*	USD	200 000			200 000	172 921	0.02	
SUMITOMO CORP-REG-S 2.60000% 19-09.07.24*	USD	200 000			200 000	178 229	0.02	
SUMITOMO MITSUI FIN GP INC 3.01000% 16-19.10.26*	USD	150 000			150 000	126 355	0.02	
SUN HUNG KAI PROPERTIES CAPITAL-REG-S 3.62500% 12-16.01.23*	USD	200 000		200 000				
TELEFONICA EUROPE BV 8.25000% 00-15.09.30*	USD	150 000			150 000	152 681	0.02	
TENCENT HOLDINGS LTD-REG-S 3.97500% 19-11.04.29*	USD	400 000			400 000	332 069	0.05	
TENCENT HOLDINGS LTD-REG-S 3.68000% 21-22.04.41*	USD	300 000			300 000	190 011	0.03	
TORONTO-DOMINION BANK 0.55000% 21-04.03.24*	USD	300 000		300 000				
TORONTO-DOMINION BANK/THE 1.20000% 21-03.06.26*	USD	300 000			300 000	243 354	0.03	
TOYOTA MOTOR CREDIT CORP 3.20000% 17-11.01.27*	USD	100 000			100 000	85 536	0.01	
TOYOTA MOTOR CREDIT CORP 2.15000% 20-13.02.30*	USD	100 000			100 000	75 441	0.01	
TOYOTA MOTOR CREDIT CORP 3.37500% 20-01.04.30*	USD	50 000			50 000	40 457	0.01	
TOYOTA MOTOR CREDIT CORP 1.15000% 20-13.08.27*	USD	200 000			200 000	156 771	0.02	
TOYOTA MOTOR CREDIT CORP 1.90000% 22-13.01.27*	USD	250 000			250 000	205 041	0.03	
TOYOTA MOTOR CREDIT CORP 3.65000% 22-18.08.25*	USD		1 000 000		1 000 000	884 880	0.12	
UBS AG/LONDON-144A 0.45000% 21-09.02.24*	USD	300 000		300 000				
UDR INC 2.10000% 21-15.06.33*	USD	300 000			300 000	194 016	0.03	
UDR INC 3.10000% 19-01.11.34*	USD	50 000			50 000	34 478	0.00	
VANKE REAL ESTAT HONG KONG CO LTD-REG-S 4.15000% 18-18.04.23*	USD	200 000		200 000				
WELLS FARGO & CO 3.00000% 15-19.02.25*	USD	150 000			150 000	131 829	0.02	
WELLS FARGO & CO 3.75000% 19-24.01.24*	USD	200 000		200 000				
WELLS FARGO & CO-SUB 4.30000% 15-22.07.27*	USD	400 000			400 000	344 821	0.05	
WELLS FARGO & CO-SUB 4.40000% 16-14.06.46*	USD	375 000			375 000	253 877	0.03	
<b>TOTAL USD</b>						<b>9 649 975</b>	<b>1.32</b>	
<b>Total Medium term notes, fixed rate</b>						<b>62 956 311</b>	<b>8.63</b>	

### Medium term notes, zero coupon

#### EUR

ALLIANZ FINANCE II BV-REG-S 0.00000% 20-14.01.25*	EUR		500 000		500 000	461 459	0.06	
APRR SA-REG-S 0.00000% 21-19.06.28*	EUR	600 000	200 000		800 000	646 179	0.09	
BECTON DICKINSON AND CO 0.00000% 21-13.08.23*	EUR	100 000		100 000				
BMW FINANCE NV-REG-S 0.00000% 21-11.01.26*	EUR	100 000			100 000	89 122	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.00000% 19-17.06.24*	EUR	550 000		550 000				
ENEL FINANCE INTERNATIONAL NV-REG-S 0.00000% 21-17.06.27*	EUR		300 000		300 000	249 958	0.03	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GLAXOSMITHKLINE CAPITAL PLC-REG-S 0.00000% 19-23.09.23*	EUR	200 000		200 000				
ORANGE SA-REG-S 0.00000% 21-29.06.26*	EUR	500 000			500 000	437 509	0.06	
SNAM SPA-REG-S 0.00000% 21-15.08.25*	EUR	200 000	300 000	500 000				
VEOLIA ENVIRONNEMENT SA-REG-S 0.00000% 21-09.06.26*	EUR		400 000		400 000	349 254	0.05	
<b>TOTAL EUR</b>						<b>2 233 480</b>	<b>0.31</b>	
<b>Total Medium term notes, zero coupon</b>						<b>2 233 480</b>	<b>0.31</b>	

### Medium term notes, floating rate

#### EUR

ABN AMRO BANK NV-REG-S-SUB 5.125%/VAR 22-22.02.33*	EUR		400 000		400 000	378 129	0.05	
ALLIANZ SE-REG-S-SUB 4.750%/3M EURIBOR+360BP 13-PRP*	EUR	100 000		100 000				
AVIVA PLC-REG-S-SUB 3.375%/VAR 15-04.12.45*	EUR	100 000			100 000	92 337	0.01	
AXA SA-REG-S-SUB 3.250%/VAR 18-28.05.49*	EUR	100 000			100 000	86 821	0.01	
AXA SA-REG-S-SUB 4.250%/VAR 22-10.03.43*	EUR		200 000		200 000	174 435	0.02	
BANCO SANTANDER SA-REG-S 3.625%/VAR 22-27.09.26*	EUR		300 000		300 000	286 490	0.04	
BANK OF AMERICA CORP-REG-S 0.654%/VAR 20-26.10.31*	EUR	100 000		300 000	400 000	295 738	0.04	
BARCLAYS PLC-REG-S 1.375%/VAR 18-24.01.26*	EUR	100 000			100 000	92 824	0.01	
BARCLAYS PLC-REG-S 3.375%/VAR 20-02.04.25*	EUR		300 000	300 000				
BARCLAYS PLC-REG-S 5.262%/VAR 22-29.01.34*	EUR		200 000		200 000	190 677	0.03	
BK OF AMERICA CORP-REG-S 1.776%/3M EURIBOR+120BP 17-04.05.27*	EUR	200 000			200 000	181 449	0.02	
BNP PARIBAS SA-REG-S 0.250%/VAR 21-13.04.27*	EUR	300 000			300 000	260 339	0.04	
BNP PARIBAS SA-REG-S 3.875%/VAR 23-23.02.29*	EUR		500 000		500 000	477 614	0.07	
BNP PARIBAS SA-REG-S-SUB 2.625%/VAR 14-14.10.27*	EUR	200 000		200 000				
BNP PARIBAS-REG-S 0.500%/VAR 21-19.01.30*	EUR	600 000		200 000	400 000	311 484	0.04	
BPCE SA-REG-S-SUB 5.125%/VAR 23-25.01.35*	EUR		200 000		200 000	185 765	0.03	
CAIXABANK SA-REG-S 0.375%/VAR 20-18.11.26*	EUR	200 000			200 000	176 674	0.02	
CAIXABANK SA-REG-S-SUB VAR 21-18.06.31*	EUR	300 000			300 000	259 511	0.04	
CITIGROUP INC-REG-S 1.250%/VAR 20-06.07.26*	EUR	300 000			300 000	275 032	0.04	
CNP ASSURANCES-REG-S-SUB 2.500%/VAR 20-30.06.51*	EUR	100 000		100 000				
COMMERZBANK AG-REG-S 0.750%/VAR 20-24.03.26*	EUR	200 000			200 000	182 384	0.02	
COOPERATIEVE RABOBANK UA-REG-S 4.233%/VAR 23-25.04.29*	EUR		300 000		300 000	286 656	0.04	
CREDIT AGRICOLE SA-REG-S 1.000%/VAR 20-22.04.26*	EUR	500 000			500 000	459 001	0.06	
DEMETER INVESTMENTS BV-REG-S-SUB 3.500%/VAR 16-01.10.46*	EUR	200 000			200 000	183 443	0.03	
DEUTSCHE BANK AG-REG-S 1.375%/3M EURIBOR+185BP 20-03.09.26*	EUR	300 000	300 000	300 000	300 000	270 526	0.04	
DEUTSCHE BANK AG-REG-S 4.000%/VAR 22-24.06.32*	EUR		400 000		400 000	345 309	0.05	
DEUTSCHE TELEKOM INTL FINANCE VARLINKED RATING 03-24.01.33*	EUR	50 000			50 000	61 382	0.01	
GRAND CITY PROPERTIES SA-SUB 1.500%/VAR 20-PRP*	EUR	100 000			100 000	45 636	0.01	
IBERDROLA FINANZAS SA-REG-S-SUB 4.875%/VAR 23-PRP*	EUR		200 000		200 000	186 445	0.03	
ING GROEP NV-REG-S-SUB 2.500%/VAR 17-15.02.29*	EUR	200 000		200 000				
ING GROEP NV-REG-S-SUB 2.125%/VAR 20-26.05.31*	EUR	600 000			600 000	534 606	0.07	
ING GROEP NV-REG-S-SUB 0.875%/VAR 21-09.06.32*	EUR	200 000			200 000	164 482	0.02	
JPMORGAN CHASE & CO-REG-S 1.047%/VAR 19-04.11.32*	EUR	150 000			150 000	112 431	0.02	
JPMORGAN CHASE & CO-REG-S 0.389%/3M EURIBOR+65BP 20-24.02.28*	EUR	400 000			400 000	338 688	0.05	
KBC GROUP NV-REG-S 0.125%/VAR 21-14.01.29*	EUR	100 000			100 000	80 916	0.01	
KBC GROUP NV-REG-S 0.750%/VAR 22-21.01.28*	EUR	300 000			300 000	257 251	0.04	
MEDIOBANCA BANCA DI CREDITO FIN-REG-S 1.000%/VAR 22-17.07.29*	EUR		100 000		100 000	81 191	0.01	
MORGAN STANLEY 5.148%/VAR 22-25.01.34*	EUR		250 000		250 000	248 068	0.03	
NATWEST GROUP PLC-REG-S-SUB 1.043%/VAR 21-14.09.32*	EUR	300 000			300 000	240 757	0.03	
NATWEST GROUP PLC-REG-S-SUB 5.763%/VAR 23-28.02.34*	EUR		300 000		300 000	286 143	0.04	
NN GROUP NV-REG-S-SUB 4.625%/VAR 17-13.01.48*	EUR	100 000			100 000	91 866	0.01	
NORDEA BANK AB-REG-S-SUB 0.625%/VAR 21-18.08.31*	EUR	200 000			200 000	171 375	0.02	
NYKREDIT REALKREDIT A/S-REG-S SUB 2.750%/VAR 15-17.11.27*	EUR	200 000		200 000				
ORANGE SA-REG-S-SUB 1.750%/VAR 20-PRP*	EUR	100 000			100 000	80 995	0.01	
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB 1.375%/VAR 16-31.10.28*	EUR	150 000		150 000				
SOCIETE GENERALE SA-REG-S-SUB 1.125%/VAR 21-30.06.31*	EUR	200 000			200 000	170 656	0.02	
SVENSKA HANDELSBANKEN AB-REG-S-SUB 5.000%/VAR 23-16.08.34*	EUR		100 000		100 000	95 066	0.01	
TOTAL SE-REG-S-SUB 1.625%/VAR 21-PRP*	EUR	300 000			300 000	242 405	0.03	
TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	100 000		100 000				
TOTAL SE-REG-S-SUB 2.125%/VAR 21-PRP*	EUR	100 000	300 000	100 000	300 000	208 842	0.03	
TOTAL SE-REG-S-SUB 3.369%/VAR 16-PRP*	EUR	200 000		200 000				
UBS GROUP AG-REG-S 0.250%/VAR 20-29.01.26*	EUR	400 000			400 000	364 238	0.05	
UBS GROUP AG-REG-S 4.625%/VAR 23-17.03.28*	EUR		400 000		400 000	387 147	0.05	
UBS GROUP INC-REG-S 3.125%/VAR 22-15.06.30*	EUR		400 000	200 000	200 000	176 458	0.02	
UNICREDIT SPA-REG-S 4.450%/VAR 23-16.02.29*	EUR		200 000		200 000	186 772	0.03	
WELLS FARGO & CO-REG-S 1.338%/VAR 20-04.05.25*	EUR	400 000		400 000				
<b>TOTAL EUR</b>						<b>10 266 454</b>	<b>1.41</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>GBP</b>								
AXA SA-REG-S-SUB 5.453%/VAR 14-PRP*	GBP	100 000			100 000	107 748	0.01	
BANCO SANTANDER SA-REG-S-SUB 2.250%/VAR 21-04.10.32*	GBP	200 000			200 000	183 442	0.03	
BARCLAYS PLC-REG-S-SUB 8.407%/VAR 22-14.11.32*	GBP		200 000		200 000	227 695	0.03	
JPMORGAN CHASE & CO-REG-S 1.895%/VAR 21-28.04.33*	GBP	200 000			200 000	164 704	0.02	
<b>TOTAL GBP</b>						<b>683 589</b>	<b>0.09</b>	

#### SGD

UNITED OVERSEAS BANK LTD-REG-S-SUB 3.580%/VAR 19-PRP*	SGD	250 000			250 000	164 505	0.02	
<b>TOTAL SGD</b>						<b>164 505</b>	<b>0.02</b>	

#### USD

BANK OF AMERICA CO 4.244%/VAR 17-24.04.38*	USD	50 000			50 000	37 615	0.01	
BANK OF AMERICA CORP 3.974%/VAR 19-07.02.30*	USD	100 000			100 000	82 158	0.01	
BANK OF AMERICA CORP 2.496%/3M LIBOR+99BP 20-13.02.31*	USD	100 000	300 000	200 000	200 000	146 631	0.02	
BANK OF AMERICA CORP 4.083%/VAR 20-20.03.51*	USD	150 000			150 000	101 480	0.01	
BANK OF AMERICA CORP 1.319%/VAR 20-19.06.26*	USD	300 000			300 000	251 682	0.03	
BANK OF AMERICA CORP 2.676%/VAR 20-19.06.41*	USD	600 000		300 000	300 000	175 745	0.02	
BANK OF AMERICA CORP 1.922%/VAR 20-24.10.31*	USD	600 000			600 000	414 094	0.06	
BANK OF AMERICA CORP 2.087%/VAR 21-14.06.29*	USD	300 000			300 000	229 743	0.03	
BANK OF AMERICA CORP 1.530%/VAR 21-06.12.2025*	USD	400 000			400 000	345 515	0.05	
BB&T CORP 6.047%/VAR 23-08.06.27*	USD		400 000		400 000	361 940	0.05	
DBS GROUP HOLDINGS LTD-REG-S-SUB 3.300%/VAR 20-PRP*	USD	400 000			400 000	347 175	0.05	
MORGAN STANLEY 2.239%/VAR 21-21.07.32*	USD	350 000			350 000	241 315	0.03	
MORGAN STANLEY 2.475%/VAR 22-21.01.28*	USD	500 000			500 000	407 826	0.06	
MORGAN STANLEY 2.699%/VAR 20-22.01.31*	USD	100 000	500 000	300 000	300 000	224 385	0.03	
PRUDENTIAL PLC-REG-S-SUB 6.500%/VAR 18-20.10.48*	USD	200 000			200 000	178 386	0.02	
UNITED OVERSEAS BANK LTD-REG-S-SUB 1.750%/VAR 20-16.03.31*	USD	200 000			200 000	164 656	0.02	
WELLS FARGO & CO 2.879%/VAR 19-30.10.30*	USD		700 000	400 000	300 000	228 459	0.03	
WELLS FARGO & CO 4.478%/VAR 20-04.04.31*	USD	300 000			300 000	248 985	0.03	
WELLS FARGO & CO 4.611%/VAR 22-25.04.53*	USD		200 000		200 000	143 246	0.02	
WELLS FARGO & CO 5.013%/VAR 20-04.04.51*	USD	425 000			425 000	326 674	0.04	
ZURICH FIN IRELAND DISN-REG S-SUB 3.000%/VAR 21-19.04.51*	USD	200 000			200 000	139 518	0.02	
<b>TOTAL USD</b>						<b>4 797 229</b>	<b>0.66</b>	
<b>Total Medium term notes, floating rate</b>						<b>15 911 776</b>	<b>2.18</b>	

#### Bonds, fixed rate

#### EUR

ABBVIE INC 1.37500% 16-17.05.24*	EUR	100 000			100 000	95 192	0.01	
ABN AMRO BANK NV-REG-S 0.60000% 20-15.01.27*	EUR	200 000			200 000	171 534	0.02	
ABN AMRO BANK NV-REG-S 4.50000% 22-21.11.34*	EUR		100 000		100 000	94 674	0.01	
ALTRIA GROUP INC 3.12500% 19-15.06.31*	EUR	100 000			100 000	82 314	0.01	
AMERICA MOVIL SAB DE CV 1.50000% 16-10.03.24*	EUR	200 000		200 000				
AMERICAN HONDA FINANCE CORP 0.75000% 17-17.01.24*	EUR	100 000			100 000	95 886	0.01	
APPLE INC 0.87500% 17-24.05.25*	EUR		400 000		400 000	370 444	0.05	
APTIV PLC 1.50000% 15-10.03.25*	EUR	250 000		250 000				
APTIV PLC 1.60000% 16-15.09.28*	EUR	100 000		100 000				
ASAHI GROUP HOLDINGS LTD-REG-S 1.15100% 17-19.09.25*	EUR	100 000			100 000	91 629	0.01	
ASAHI GROUP HOLDINGS LTD-REG-S 0.33600% 21-19.04.27*	EUR	200 000			200 000	169 810	0.02	
AT&T INC 1.05000% 18-05.09.23*	EUR	150 000		150 000				
AT&T INC 3.55000% 12-17.12.32*	EUR	100 000			100 000	89 041	0.01	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.25000% 21-19.07.28*	EUR	300 000			300 000	238 104	0.03	
BECTON DICKINSON EURO FINANCE SARL 1.33600% 21-13.08.41*	EUR	100 000			100 000	57 163	0.01	
BERKSHIRE HATHAWAY INC 1.12500% 15-16.03.27*	EUR	100 000			100 000	88 451	0.01	
BERKSHIRE HATHAWAY INC 2.15000% 16-15.03.28*	EUR	100 000			100 000	90 244	0.01	
BOUYGUES SA-REG-S 3.87500% 23-17.07.31*	EUR		100 000		100 000	94 244	0.01	
BPCE SA-REG-S 0.01000% 21-14.01.27*	EUR	800 000			800 000	677 417	0.09	
BRISTOL MYERS SQUIBB CO 1.75000% 15-15.05.35*	EUR	100 000			100 000	76 928	0.01	
CAP GEMINI SA-REG-S 1.75000% 18-18.04.28*	EUR	100 000			100 000	88 631	0.01	
CCEP FINANCE IRELAND DAC-REG-S 1.50000% 21-06.05.41*	EUR	100 000			100 000	63 634	0.01	
CK HUTCHISON FINANCE 16 LTD-REG-S 2.00000% 16-06.04.28*	EUR	400 000			400 000	353 299	0.05	
COCA-COLA CO/THE-REG-S 1.12500% 15-09.03.27*	EUR	100 000			100 000	88 772	0.01	
DIGITAL INTREPID HOLDING BV-REG-S 0.62500% 21-15.07.31*	EUR	150 000			150 000	103 581	0.01	
DUKE ENERGY CORP 3.10000% 22-15.06.28*	EUR	200 000			200 000	181 982	0.02	
ECOLAB INC 2.62500% 15-08.07.25*	EUR	250 000			250 000	236 136	0.03	
EUROCLEAR INVESTMENTS SA-REG-S 1.12500% 16-07.12.26*	EUR		100 000		100 000	88 619	0.01	
EUROCLEAR INVESTMENTS SA-REG-S 1.12500% 16-07.12.26*	EUR	100 000		100 000				
FRESENIUS FINANCE IRELAND PLC-REG-S 1.50000% 17-30.01.24*	EUR	150 000			150 000	143 958	0.02	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
GENERAL ELECTRIC CO 2.12500% 17-17.05.37*	EUR	100 000		100 000				
GLAXOSMITHKLINE CAPITAL PLC-REG-S 1.37500% 17-12.09.29*	EUR	100 000			100 000	84 790	0.01	
INTERNATIONAL BUSINESS MACHINES CORP 4.00000% 23-06.02.43*	EUR		200 000		200 000	177 290	0.02	
LEGRAND SA-REG-S 0.37500% 21-06.10.31*	EUR	400 000		400 000				
LEGRAND SA-REG-S 0.75000% 20-20.05.30*	EUR	100 000		100 000				
LIBERTY MUTUAL FINANCE EUROPE-REG-S 1.75000% 17-27.03.24*	EUR	100 000			100 000	95 391	0.01	
MEDTRONIC GLOBAL HOLDINGS SCA 0.37500% 20-15.10.28*	EUR	100 000			100 000	81 491	0.01	
MERCK & CO INC 1.87500% 14-15.10.26*	EUR	100 000			100 000	91 411	0.01	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.37500% 19-09.04.24*	EUR	500 000		500 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.25000% 20-22.07.25*	EUR	300 000			300 000	270 821	0.04	
PERNOD RICARD SA-REG-S 2.12500% 14-27.09.24*	EUR	100 000			100 000	95 088	0.01	
PHILIP MORRIS INTERNATIONAL INC-REG-S 3.12500% 13-03.06.33*	EUR	100 000			100 000	84 767	0.01	
PROCTER & GAMBLE CO 4.87500% 07-11.05.27*	EUR	100 000			100 000	100 599	0.01	
RELX FINANCE BV-REG-S 3.75000% 23-12.06.31*	EUR		300 000		300 000	283 343	0.04	
SAFRAN SA-REG-S 0.12500% 21-16.03.26*	EUR	400 000			400 000	353 318	0.05	
SAP SE-REG-S 1.37500% 18-13.03.30*	EUR	200 000			200 000	169 005	0.02	
SOCIETE GENERALE SA-REG-S 4.12500% 23-02.06.27*	EUR		400 000		400 000	385 698	0.05	
THERMO FISHER SCIENTIFIC INC 0.50000% 19-01.03.28*	EUR	100 000			100 000	83 604	0.01	
VERIZON COMMUNICATIONS INC 2.87500% 17-15.01.38*	EUR	100 000			100 000	78 988	0.01	
VIVENDI SA-REG-S 1.87500% 16-26.05.26*	EUR	100 000			100 000	91 585	0.01	
VOLKSWAGEN LEASING GMBH-REG-S 0.25000% 21-12.01.26*	EUR	600 000		600 000				
VONOVIA FINANCE BV-REG-S 1.50000% 15-31.03.25*	EUR	250 000		250 000				
WALMART INC 4.87500% 09-21.09.29*	EUR	50 000			50 000	51 480	0.01	
WINTERSHALL DEA FINANCE BV-REG-S 0.84000% 19-25.09.25*	EUR		400 000		400 000	360 096	0.05	
WINTERSHALL DEA FINANCE-REG-S 1.82300% 19-25.09.31*	EUR	400 000		300 000	100 000	76 385	0.01	
WOLTERS KLUWER NV-REG-S 0.25000% 21-30.03.28*	EUR	200 000			200 000	164 947	0.02	
WPC EUROBOOND BV 2.12500% 18-15.04.27*	EUR	100 000			100 000	88 681	0.01	
<b>TOTAL EUR</b>						<b>7 200 467</b>	<b>0.99</b>	
<b>GBP</b>								
ALLIANZ FINANCE II BV-REG-S 4.50000% 13-13.03.43*	GBP	100 000			100 000	100 277	0.01	
AT&T INC 4.87500% 12-01.06.44*	GBP	125 000			125 000	112 559	0.02	
CIRCLE ANGLIA SOCIAL HOUSING PLC 7.25000% 08-12.11.38*	GBP	50 000			50 000	61 997	0.01	
COMCAST CORP 5.50000% 10-23.11.29*	GBP	50 000			50 000	56 136	0.01	
DEUTSCHE TELEKOM INTL FINANCE BV-REG-S 2.25000% 17-13.04.29*	GBP	50 000			50 000	47 906	0.01	
EAST JAPAN RAILWAY CO 5.25000% 07-22.04.33*	GBP	200 000			200 000	219 232	0.03	
GOLDMAN SACHS GROUP INC-SUB 6.87500% 08-18.01.38*	GBP	50 000			50 000	54 964	0.01	
HSBC HOLDINGS PLC-REG-S 2.62500% 16-16.08.28*	GBP	200 000			200 000	192 463	0.03	
HYDE HOUSING ASSOCIATION LTD-REG-S 1.75000% 20-18.08.55*	GBP	100 000			100 000	47 244	0.01	
JOHNSON & JOHNSON 5.50000% 07-06.11.24*	GBP	50 000			50 000	55 823	0.01	
LONDON & QUADRANT HOUSING TRUST 5.48600% 12-15.06.42*	GBP	100 000			100 000	103 874	0.01	
NATIONWIDE BUILDING SOCIETY-REG-S 1.00000% 20-24.01.23*	GBP	100 000		100 000				
NOTTING HILL GENESIS-REG-S 5.25000% 10-07.07.42*	GBP	100 000			100 000	100 188	0.01	
NOTTING HILL GENESIS-REG-S 3.25000% 17-12.10.48*	GBP	100 000			100 000	70 476	0.01	
PEABODY CAPITAL NO 2 PLC-REG-S 3.25000% 18-14.09.48*	GBP	100 000			100 000	71 087	0.01	
PEPSICO INC 3.20000% 22-22.07.29*	GBP		300 000		300 000	303 313	0.04	
SANCTUARY CAPITAL PLC-REG-S 2.37500% 20-14.04.50*	GBP	100 000			100 000	59 821	0.01	
SP TRANSMISSION PLC-REG-S 2.00000% 19-13.11.31*	GBP	100 000			100 000	87 571	0.01	
VERIZON COMMUNICATIONS INC 3.37500% 17-27.10.36*	GBP	100 000			100 000	84 647	0.01	
WALMART INC 4.87500% 06-19.01.39*	GBP	50 000			50 000	52 906	0.01	
<b>TOTAL GBP</b>						<b>1 882 483</b>	<b>0.26</b>	
<b>USD</b>								
ANTHEM INC 3.30000% 12-15.01.23*	USD	150 000		150 000				
BIOGEN INC 4.05000% 15-15.09.25*	USD	50 000			50 000	44 172	0.01	
BRITISH TELECOMMUNICATIONS PLC STEP-UP/DOWN 00-15.12.30*	USD	50 000			50 000	53 874	0.01	
BURLINGTON NORTHERN SANTA FE CORP 3.40000% 14-01.09.24*	USD	200 000			200 000	179 131	0.02	
BURLINGTON NORTHERN SANTA FE LLC 4.55000% 14-01.09.44*	USD	225 000			225 000	173 168	0.02	
BURLINGTON NORTHERN SANTA FE LLC 4.45000% 22-15.01.53*	USD		500 000		500 000	378 816	0.05	
CAPITAL ONE FINANCIAL CORP 4.25000% 18-30.04.25*	USD	100 000			100 000	88 599	0.01	
COMMONWEALTH EDISON CO 4.00000% 19-01.03.49*	USD		400 000		400 000	274 453	0.04	
COMMONWEALTH EDISON CO 5.30000% 23-01.02.53*	USD		400 000	400 000				
COMPETITION TEAM TECHNOLOGIES LTD-REG-S 4.25000% 19-12.03.29*	USD		200 000		200 000	169 099	0.02	
CONNECTICUT LIGHT & POWER CO 4.00000% 18-01.04.48*	USD	500 000			500 000	348 954	0.05	
CONSOLIDATED EDISON CO OF NEW YORK INC 4.45000% 14-15.03.44*	USD		400 000	200 000	200 000	146 377	0.02	
CONSOLIDATED EDISON CO OF NEW YORK INC 3.35000% 20-01.04.30*	USD	350 000	100 000	200 000	250 000	200 774	0.03	
DANONE SA-144A 2.58900% 16-02.11.23*	USD	200 000			200 000	182 456	0.03	
DIAGEO CAPITAL PLC 5.87500% 06-30.09.36*	USD	50 000			50 000	46 490	0.01	
DUKE ENERGY PROGRESS LLC 3.40000% 22-01.04.32*	USD	300 000		300 000				
DUKE ENERGY PROGRESS LLC 4.00000% 22-01.04.52*	USD	350 000		350 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
FEDEX CORP 5.10000% 14-15.01.44*	USD	250 000		250 000				
FLORIDA POWER & LIGHT CO 4.40000% 23-15.05.28*	USD		500 000		500 000	441 047	0.06	
GEORGE WASHINGTON UNIVERSITY 4.12600% 18-15.09.48*	USD	25 000			25 000	18 127	0.00	
GOLDMAN SACHS GROUP INC/THE 3.85000% 17-26.01.27*	USD	200 000			200 000	171 599	0.02	
GOLDMAN SACHS GROUP INC-SUB 5.15000% 15-22.05.45*	USD	50 000			50 000	39 195	0.01	
GRUPO TELEVISIVA SAB 6.62500% 09-15.01.40*	USD	150 000			150 000	133 346	0.02	
HCA INC 5.37500% 15-01.02.25*	USD		500 000		500 000	452 559	0.06	
IBERDROLA INTERNATIONAL BV 5.81000% 05-15.03.25*	USD	50 000			50 000	45 740	0.01	
KANSAI ELECTRIC POWER CO INC/THE-REG-S 2.55000% 19-17.09.24*	USD	500 000	200 000		700 000	618 709	0.08	
LLOYDS BANKING GROUP PLC-SUB 4.34400% 18-09.01.48*	USD		200 000		200 000	125 472	0.02	
MAF GLOBAL SECURITIES LTD-REG-S 4.75000% 14-07.05.24*	USD	200 000		200 000				
MICROSOFT CORP 2.40000% 16-08.08.26*	USD	250 000			250 000	212 454	0.03	
MIDAMERICAN ENERGY CO 3.65000% 19-15.04.29*	USD		400 000		400 000	334 322	0.05	
MIDAMERICAN ENERGY CO 3.15000% 19-15.04.50*	USD	50 000		50 000				
MIDAMERICAN ENERGY CO 2.70000% 21-01.08.52*	USD	100 000		100 000				
NATIONAL RURAL UTILITIES COOP FIN CORP 2.85000% 15-27.01.25*	USD	100 000			100 000	88 195	0.01	
NATIONAL RURAL UTILITIES COOPERAT FIN 5.80000% 22-15.01.33*	USD		200 000		200 000	182 692	0.03	
NOVARTIS CAPITAL CORP 4.40000% 14-06.05.44*	USD	50 000			50 000	39 483	0.01	
PACIFIC GAS AND ELECTRIC CO 5.25000% 22-01.03.52*	USD		400 000	400 000				
PACIFIC GAS AND ELECTRIC CO 4.95000% 22-08.06.25*	USD		350 000	350 000				
PACIFIC GAS AND ELECTRIC CO 5.90000% 22-15.06.32*	USD		350 000	350 000				
PACIFICORP 2.70000% 20-15.09.30*	USD	475 000		475 000				
PUBLIC SERVICE CO OF NEW HAMPSHIRE 5.15000% 23-15.01.53*	USD		100 000		100 000	82 415	0.01	
REYNOLDS AMERICAN INC 5.85000% 15-15.08.45*	USD	200 000			200 000	151 551	0.02	
SHELL INTERNATIONAL FINANCE BV 4.37500% 15-11.05.45*	USD	125 000		125 000				
SOUTHERN CALIFORNIA EDISON CO 6.00000% 04-15.01.34*	USD	100 000			100 000	90 886	0.01	
SOUTHERN CALIFORNIA EDISON CO 4.65000% 13-01.10.43*	USD	200 000			200 000	148 361	0.02	
SOUTHERN CALIFORNIA EDISON CO 4.87500% 19-01.03.49*	USD		400 000		400 000	298 963	0.04	
SOUTHERN CALIFORNIA EDISON CO 3.65000% 20-01.02.50*	USD	75 000	400 000		475 000	293 351	0.04	
SOUTHERN CALIFORNIA EDISON CO 1.20000% 20-01.02.26*	USD	200 000			200 000	165 127	0.02	
SOUTHERN CALIFORNIA EDISON CO 2.50000% 21-01.06.31*	USD	300 000			300 000	218 133	0.03	
SOUTHERN CALIFORNIA EDISON CO 0.97500% 21-01.08.24*	USD	200 000	200 000		400 000	351 166	0.05	
SOUTHERN CALIFORNIA EDISON 3.45000% 22-01.02.52*	USD	100 000	450 000		550 000	320 786	0.04	
SOUTHERN CALIFORNIA EDISON CO 5.70000% 23-01.03.53*	USD		250 000		250 000	210 119	0.03	
SOUTHERN CALIFORNIA GAS CO 3.75000% 12-15.09.42*	USD	450 000		450 000				
TIME WARNER CABLE ENTERPRISES LLC 8.37500% 94-15.07.33*	USD	100 000			100 000	98 347	0.01	
TIME WARNER CABLE LLC 6.75000% 09-15.06.39*	USD	150 000			150 000	125 607	0.02	
TIME WARNER CABLE LLC 4.50000% 12-15.09.42*	USD	75 000			75 000	47 534	0.01	
VERIZON COMMUNICATIONS INC 5.25000% 17-16.03.37*	USD	175 000			175 000	149 356	0.02	
<b>TOTAL USD</b>						<b>7 941 003</b>	<b>1.09</b>	
<b>Total Bonds, fixed rate</b>						<b>17 023 952</b>	<b>2.33</b>	
<b>Bonds, zero coupon</b>								
<b>EUR</b>								
CCEP FINANCE IRELAND DAC-REG-S 0.00000% 21-06.09.25*	EUR	300 000			300 000	268 695	0.04	
DEUTSCHE BOERSE AG-REG-S 0.00000% 21-22.02.26*	EUR	300 000			300 000	264 962	0.04	
ITALGAS SPA-REG-S 0.00000% 21-16.02.28*	EUR		200 000		200 000	162 897	0.02	
<b>TOTAL EUR</b>						<b>696 553</b>	<b>0.10</b>	
<b>Total Bonds, zero coupon</b>						<b>696 553</b>	<b>0.10</b>	
<b>Bonds, floating rate</b>								
<b>EUR</b>								
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 4.625%/VAR 23-13.01.31*	EUR		300 000		300 000	286 437	0.04	
CNP ASSURANCES-REG-S-SUB 4.000%/VAR 12-PRP*	EUR	100 000		100 000				
CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 4.500%/VAR 14-PRP*	EUR	100 000			100 000	93 920	0.01	
DANSKE BANK AS-REG-S 0.500%/VAR 19-27.08.25*	EUR	150 000		150 000				
DEUTSCHE BANK AG 1.375%/VAR 21-17.02.32*	EUR	200 000			100 000	71 795	0.01	
ELM BV-REG-S-SUB 2.600%/VAR 15-PRP*	EUR	100 000			100 000	90 581	0.01	
ENGIE SA-REG-S-SUB 1.875%/VAR 21-PRP*	EUR	500 000		100 000	400 000	293 469	0.04	
MERCK KGAA-REG-S-SUB 2.875%/VAR 19-25.06.79*	EUR	100 000			100 000	85 401	0.01	
MUENCHENER RUECKVERSICHERUN-REG-S-SUB 1.000%/VAR 21-26.05.42*	EUR	100 000			100 000	68 990	0.01	
ORANGE-SUB-REG-S 5.250%/VAR 14-PRP*	EUR	200 000		200 000				
RAIFFEISEN BANK INTERNATIONAL-REG-S 4.750%/VAR 23-26.01.27*	EUR		200 000		200 000	190 124	0.03	
SOCIETE GENERALE SA-REG-S 0.500%/VAR 21-12.06.29*	EUR	300 000			300 000	237 361	0.03	
SWISS RE FINANCE LUX SA-REG-S-SUB 2.534%/VAR 19-30.04.50*	EUR	300 000			300 000	245 272	0.03	
VEOLIA ENVIRONNEMENT SA-REG-S-SUB 1.625%/VAR 19-PRP*	EUR	100 000		100 000				
VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 3.500%/VAR 15-PRP*	EUR	100 000		100 000				
<b>TOTAL EUR</b>						<b>1 663 350</b>	<b>0.23</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>GBP</b>								
M&G PLC-REG-S-SUB 6.250%/VAR 18-20.10.68*	GBP	100 000			100 000	92 067	0.01	
ROTHESAY LIFE PLC-REG-S-SUB 5.500%/VAR 19-17.09.29*	GBP	100 000			100 000	109 534	0.02	
UBS GROUP AG-REG-S 7.375%/VAR 22-07.09.33*	GBP		300 000		300 000	356 881	0.05	
<b>TOTAL GBP</b>						<b>558 482</b>	<b>0.08</b>	

<b>USD</b>								
DEUTSCHE BANK AG/NEW YORK NY 2.552%/VAR 22-07.01.28*	USD	300 000			300 000	239 493	0.03	
DEUTSCHE TELEKOM INTL FIN 8.250%/RATING LINKED 00-15.06.30*	USD	150 000			150 000	157 178	0.02	
<b>TOTAL USD</b>						<b>396 670</b>	<b>0.05</b>	
<b>Total Bonds, floating rate</b>						<b>2 618 503</b>	<b>0.36</b>	

#### Convertible bonds, floating rate

<b>CAD</b>								
TORONTO-DOMINION BANK-SUB COCO 3.060%/VAR 19-26.01.32*	CAD	200 000			200 000	122 567	0.02	
<b>TOTAL CAD</b>						<b>122 567</b>	<b>0.02</b>	
<b>Total Convertible bonds, floating rate</b>						<b>122 567</b>	<b>0.02</b>	
<b>Total Securities traded on an exchange</b>						<b>291 121 157</b>	<b>39.90</b>	

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

#### Notes, fixed rate

<b>CAD</b>								
ARC RESOURCES LTD 2.35400% 21-10.03.26*	CAD	400 000		400 000				
BANK OF MONTREAL 2.70000% 16-09.12.26*	CAD	500 000			500 000	312 436	0.04	
BANK OF NOVA SCOTIA 1.40000% 20-01.11.27*	CAD	400 000			400 000	229 079	0.03	
BANK OF NOVA SCOTIA 2.38000% 19-01.05.23*	CAD	200 000		200 000				
CANADIAN IMPERIAL BANK OF COMMERCE 3.30000% 18-26.05.25*	CAD	450 000			450 000	293 949	0.04	
CANADIAN IMPERIAL BANK OF COMMERCE 1.70000% 21-15.07.26*	CAD	400 000			400 000	243 414	0.03	
FEDERATION DES CAISSES DESJARDINS DU QU 1.58700% 21-10.09.26*	CAD	600 000			600 000	362 096	0.05	
HYDRO ONE INC 2.23000% 21-17.09.31*	CAD	400 000	600 000		1 000 000	546 013	0.07	
ROGERS COMMUNICATIONS INC 3.65000% 20-31.03.27*	CAD	250 000			250 000	157 062	0.02	
ROGERS COMMUNICATIONS INC 4.25000% 19-09.12.49*	CAD	150 000		150 000				
ROYAL BANK OF CANADA 2.32800% 20-28.01.27*	CAD	250 000			250 000	152 128	0.02	
TELUS CORP 2.05000% 20-07.10.30*	CAD	100 000			100 000	52 922	0.01	
TELUS CORP 3.15000% 19-19.02.30*	CAD	100 000			100 000	58 113	0.01	
TELUS CORP 3.95000% 19-16.02.50*	CAD	100 000			100 000	47 857	0.01	
TORONTO-DOMINION BANK 3.22600% 14-24.07.24*	CAD	300 000		300 000				
TORONTO-DOMINION BANK/THE 1.12800% 20-09.12.25*	CAD	400 000			400 000	245 716	0.03	
<b>TOTAL CAD</b>						<b>2 700 784</b>	<b>0.37</b>	

<b>USD</b>								
7-ELEVEN INC-144A 0.95000% 21-10.02.26*	USD	500 000			500 000	409 234	0.06	
ABBVIE INC 4.75000% 20-15.03.45*	USD	150 000			150 000	117 784	0.02	
AIG GLOBAL FUNDING-144A 0.45000% 20-08.12.23*	USD	500 000		500 000				
AKER BP ASA-144A 2.00000% 21-15.07.26*	USD		300 000	300 000				
AKER BP ASA-144A 3.10000% 21-15.07.31*	USD		300 000	300 000				
ALCON FINANCE CORP-144A 5.37500% 22-06.12.32*	USD	200 000			200 000	177 467	0.02	
AMGEN INC 5.25000% 23-02.03.30*	USD	250 000			250 000	223 437	0.03	
AP MOLLER - MAERSK A/S-144A 4.50000% 19-20.06.29*	USD	100 000			100 000	87 126	0.01	
ATHENE GLOBAL FUNDING-144A 1.45000% 21-08.01.26*	USD	400 000			400 000	326 105	0.04	
AVIATION CAPITAL GROUP-144A 1.95000% 21-30.01.26*	USD	700 000			700 000	575 712	0.08	
AVOLON HOLDINGS FUNDING LTD-144A 4.25000% 20-15.04.26*	USD	200 000			200 000	171 395	0.02	
AVOLON HOLDINGS FUNDING LTD-144A 2.75000% 21-21.02.28*	USD	200 000			200 000	154 643	0.02	
AXA EQUITABLE HOLDINGS INC 5.00000% 19-20.04.48*	USD	150 000			150 000	110 328	0.02	
BANK OF MONTREAL 5.20000% 23-12.12.24*	USD		335 000		335 000	303 794	0.04	
BANQUE FEDERATIVE DU CREDIT MUTUEL-144A 1.60400% 21-04.10.26*	USD	500 000			500 000	402 827	0.06	
BAXTER INTERNATIONAL INC 1.73000% 21-01.04.31*	USD	250 000			250 000	171 413	0.02	
BAXTER INTERNATIONAL INC 2.53900% 22-01.02.32*	USD	300 000			300 000	212 522	0.03	
BERKSHIRE HATHAWAY ENERGY CO 4.05000% 21-15.04.25*	USD	200 000		200 000				
BERRY GLOBAL INC 1.57000% 21-15.01.26*	USD	100 000			100 000	82 692	0.01	
BIOGEN INC 3.25000% 22-15.02.51*	USD	256 000			256 000	145 408	0.02	
BLACKSTONE HOLDINGS FINANCE CO-144A 4.45000% 15-15.07.45*	USD	25 000			25 000	16 885	0.00	
BLACKSTONE HOLDINGS FINANCE CO LLC-144A 2.00000% 21-30.01.32*	USD	300 000			300 000	200 166	0.03	
BLACKSTONE PRIVATE CREDIT FUND 4.70000% 22-24.03.25*	USD	500 000			500 000	443 728	0.06	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
BLACKSTONE SECURED LNDNG FD 2.125000% 22-15.02.27*	USD	300 000			300 000	232 680	0.03	
BLACKSTONE SECURED LENDING FUND 2.850000% 22-30.09.28*	USD	300 000			300 000	224 605	0.03	
BMW US CAPITAL LLC-144A 3.900000% 20-09.04.25*	USD	150 000			150 000	133 743	0.02	
BMW US CAPITAL LLC-144A 1.250000% 21-12.08.26*	USD	350 000			350 000	285 441	0.04	
BMW US CAPITAL LLC-144A 3.700000% 22-01.04.32*	USD	200 000			200 000	159 583	0.02	
BNP PARIBAS-144A-SUB 2.824000% 21-26.01.41*	USD	200 000			200 000	111 349	0.02	
BOARDWALK PIPELINES LP 3.600000% 22-01.09.32*	USD	100 000			100 000	74 626	0.01	
BOSTON GAS CO-144A 3.757000% 22-16.03.32*	USD	150 000		150 000				
BOSTON GAS CO-144A 6.119000% 23-20.07.53*	USD		200 000		200 000	172 726	0.02	
BPCE SA-144A 5.125000% 23-18.01.28*	USD		500 000		500 000	441 551	0.06	
BPCE SA-144A-SUB 5.700000% 13-22.10.23*	USD	200 000		200 000				
BROADCOM INC-144A 1.950000% 21-15.02.28*	USD	400 000			400 000	311 947	0.04	
BROADCOM INC-144A 3.469000% 21-15.04.34*	USD	400 000			400 000	287 398	0.04	
CANADIAN PACIFIC RAILWAY CO 2.875000% 23-15.11.29*	USD		400 000		400 000	314 963	0.04	
CANADIAN PACIFIC RAILWAY CO 4.950000% 23-15.08.45*	USD	100 000			100 000	78 882	0.01	
CANADIAN PACIFIC RAILWAY CO 3.500000% 23-01.05.50*	USD		400 000		400 000	250 580	0.03	
CARGILL INC-144A 4.875000% 22-10.10.25*	USD		600 000		600 000	542 893	0.07	
CARRIER GLOBAL CORP 2.700000% 20-15.02.31*	USD	100 000		100 000				
CARRIER GLOBAL CORP 3.377000% 20-05.04.40*	USD	150 000		150 000				
CDW LLC/CDW FINANCE CORP 3.276000% 21-01.12.28*	USD	200 000			200 000	157 675	0.02	
CHARLES SCHWAB CORP/THE 3.300000% 21-01.04.27*	USD	150 000			150 000	125 864	0.02	
CHENIERE CORPUS CHRISTI HLDGS LLC 5.875000% 17-31.03.25*	USD	350 000		350 000				
CHENIERE CORPUS CHRISTI HLDGS LLC 3.700000% 20-15.11.29*	USD		800 000	600 000	200 000	162 308	0.02	
CHENIERE ENERGY PARTNERS LP 3.250000% 22-31.01.32*	USD		500 000	500 000				
CIGNA CORP 3.400000% 20-01.03.27*	USD	50 000			50 000	42 579	0.01	
CIGNA CORP 4.500000% 20-25.02.26*	USD	350 000			350 000	311 303	0.04	
CIGNA CORP 4.800000% 20-15.07.46*	USD	100 000			100 000	75 965	0.01	
COMCAST CORP 2.987000% 22-01.11.63*	USD	73 000			73 000	36 932	0.01	
COMMONWEALTH BANK OF AUSTR-144A-SUB 3.784000% 22-14.03.32*	USD	400 000			400 000	297 952	0.04	
COMMONWEALTH BANK OF AUSTRALIA-144A 1.875000% 21-15.09.31*	USD	200 000			200 000	141 382	0.02	
COOPERATIEVE RAOBANK UA-144A 1.004000% 20-24.09.26*	USD	250 000			250 000	206 788	0.03	
COREBRIDGE FINANCIAL INC-144A 4.350000% 22-05.04.42*	USD	350 000		350 000				
COREBRIDGE FINANCIAL INC 4.350000% 23-05.04.42*	USD		350 000		350 000	242 101	0.03	
COX COMMUNICATION INC-144A 3.350000% 16-15.09.26*	USD	100 000			100 000	85 127	0.01	
COX COMMUNICATIONS INC-144A 4.500000% 13-30.06.43*	USD	50 000	200 000		250 000	171 003	0.02	
COX COMMUNICATIONS INC-144A 2.950000% 20-01.10.50*	USD	100 000			100 000	50 473	0.01	
DAIMLER TRUCKS FINANCE NORTH AMERI-144A 2.000000% 21-14.12.26*	USD	200 000	300 000		500 000	408 634	0.06	
DELL INTERNATIONAL LLC / EMC CORP-144A 3.375000% 21-15.12.41*	USD	200 000			200 000	122 772	0.02	
DELL INTERNATIONAL LLC / EMC CORP 5.450000% 21-15.06.23*	USD	41 000		41 000				
DELL INTERNATIONAL LLC / EMC CORP 4.000000% 21-15.07.24*	USD	500 000		500 000				
DELTA AIR LINES INC / SKYMILES LTD-144A 4.500000% 20-20.10.25*	USD	200 000		56 000	144 000	127 950	0.02	
DEVON ENERGY CORP 4.500000% 21-15.01.30*	USD	800 000			800 000	665 059	0.09	
DIGITAL REALTY TRUST LP 5.550000% 22-15.01.28*	USD		200 000	200 000				
ECOLAB INC 5.250000% 22-15.01.28*	USD		400 000		400 000	365 259	0.05	
EDP FINANCE BV-144A 1.710000% 20-24.01.28*	USD	200 000			200 000	154 287	0.02	
EL PASO NATURAL GAS CO LLC-144A 3.500000% 22-15.02.32*	USD	100 000	600 000	500 000	200 000	148 639	0.02	
EMD FINANCE LLC-144A 3.250000% 15-19.03.25*	USD	50 000			50 000	44 114	0.01	
ENEL FINANCE INTERNATIONAL NV-144A 2.875000% 21-12.07.41*	USD	700 000		700 000				
ENEL FINANCE INTERNATIONAL NV-144A 7.500000% 22-14.10.32*	USD		500 000		500 000	488 257	0.07	
ENEL FINANCE INTERNATIONAL NV-144A 7.750000% 22-14.10.52*	USD		600 000		600 000	597 692	0.08	
EQUITABLE FINANCIAL LIFE GLOBAL-144A 0.800000% 21-12.08.24*	USD	500 000		500 000				
ERAC USA FINANCE LLC-144A 5.625000% 12-15.03.42*	USD	50 000			50 000	42 682	0.01	
ERAC USA FINANCE LLC-144A 4.600000% 23-01.05.28*	USD		600 000		600 000	526 736	0.07	
EXELON CORP 3.350000% 22-15.03.32*	USD		200 000	200 000				
EXELON CORP 4.100000% 23-15.03.52*	USD		200 000	200 000				
EXELON CORP-144A 3.350000% 22-15.03.32*	USD	200 000		200 000				
EXTRA SPACE STORAGE LP 2.200000% 23-15.10.30*	USD		75 000		75 000	53 201	0.01	
FOX CORP 5.576000% 20-25.01.49*	USD	50 000	150 000		200 000	153 257	0.02	
FRESENIUS MEDI CARE US FIN III INC-144A 3.000000% 21-01.12.31*	USD	150 000			150 000	102 024	0.01	
GA GLOBAL FUNDING TRUST-144A 0.800000% 21-13.09.24*	USD		400 000		400 000	345 455	0.05	
GE CAPITAL FUNDING LLC 4.550000% 21-15.05.32*	USD		400 000		400 000	337 262	0.05	
GE HEALTHCARE HOLDING LLC-144A 5.905000% 22-22.11.32*	USD		300 000	300 000				
GENERAL MOTORS FINANCIAL CO INC 3.800000% 22-07.04.25*	USD	300 000		300 000				
GEORGIA-PACIFIC LLC-144A 1.750000% 20-30.09.25*	USD	250 000			250 000	211 386	0.03	
GLENCORE FINANCE CANADA LTD-144A STEP UP 12-25.10.42*	USD	400 000			400 000	317 194	0.04	
GLENCORE FUNDING LLC-144A 1.625000% 21-27.04.26*	USD	750 000		500 000	250 000	206 266	0.03	
GLENCORE FUNDING LLC 144A 5.700000% 23-08.05.33*	USD		200 000		200 000	173 970	0.02	
GLP CAPTIAL/GLP FINANCING II INC 4.000000% 20-15.01.31*	USD	200 000			200 000	152 317	0.02	
GREAT-WEST LIFECO FINANCE LP-144A 4.581000% 18-17.05.48*	USD	100 000			100 000	73 534	0.01	
GUARDIAN LIFE ISURANCE CO-144A-SUB 4.875000% 14-19.06.64*	USD	50 000			50 000	36 019	0.00	
GUARDIAN LIFE ISURANCE CO-144A-SUB 3.700000% 20-22.01.70*	USD	100 000			100 000	55 109	0.01	

Security	30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal	
HARLEY-DAVIDSON FINANCIAL SERV INC-144A 6.50000% 23-10.03.28*	USD	700 000	600 000	100 000	90 436	0.01		
HCA INC 4.62500% 23-15.03.52*	USD	300 000		300 000	206 048	0.03		
HCA INC-144A 4.62500% 22-15.03.52*	USD	150 000		150 000				
HERSHEY CO/THE 4.25000% 23-04.05.28*	USD		400 000	400 000	354 369	0.05		
HEWLETT PACKARD ENTERPRISE CO 6.10200% 23-01.04.26*	USD		600 000	600 000	548 164	0.08		
HONEYWELL INTERNATIONAL INC 4.95000% 22-15.02.28*	USD		200 000	200 000	182 232	0.02		
HONEYWELL INTERNATIONAL INC 5.00000% 22-15.02.33*	USD		350 000	350 000	310 850	0.04		
INTEL CORP 4.00000% 12-15.12.32*	USD	63 000		63 000	51 462	0.01		
INTERNATIONAL FLAVORS & FRAG INC-144A 1.83200% 21-15.10.27*	USD		300 000	300 000				
INTERNATIONAL FLAVORS & FRAG INC-144A 2.30000% 21-01.11.30*	USD	250 000		250 000				
INVERSIONES CMPC SA-REG-S 3.85000% 20-13.01.30*	USD	200 000		200 000	158 315	0.02		
ITC HOLDINGS CORP-144A 4.95000% 22-22.09.27*	USD		900 000	400 000	445 646	0.06		
JAB HOLDINGS BV-144A 4.50000% 22-08.04.52*	USD	250 000		250 000	160 454	0.02		
JACKSON FINANCIAL INC 5.67000% 22-08.06.32*	USD		200 000	200 000	171 146	0.02		
KENVUE INC-144A 5.05000% 23-22.03.28*	USD		500 000	500 000	451 344	0.06		
KEYBANK NA/CLEVELAND OH 5.85000% 22-15.11.27*	USD		400 000	400 000	347 991	0.05		
KKR GROUP FINANCE CO X LLC-144A 3.25000% 21-15.12.51*	USD	200 000		200 000	107 131	0.01		
KLA CORP 5.25000% 22-15.07.62*	USD		150 000	150 000	123 272	0.02		
LIBERTY MUTUAL GROUP INC-144A 3.95100% 19-15.10.50*	USD	50 000		50 000	30 711	0.00		
MACQUARIE BANK LTD-144A-SUB 3.62400% 20-03.06.30*	USD	200 000		200 000	149 464	0.02		
MAGALLANES INC-144A 3.63800% 22-15.03.25*	USD	500 000		500 000				
MAGALLANES INC-144A 5.05000% 22-15.03.42*	USD	160 000	500 000	660 000				
MAGALLANES INC-144A 5.39100% 22-15.03.62*	USD	250 000		250 000				
MARS INC-144A 4.65000% 23-20.04.31*	USD		250 000	250 000	217 569	0.03		
MASSACHUSETTS MUTUAL LIFE INS-144A-SUB 3.72900% 19-15.10.70*	USD	100 000		100 000	55 680	0.01		
MASSMUTUAL GLOBAL FUNDING II-144A 1.55000% 20-09.10.30*	USD	350 000		350 000	241 800	0.03		
MERCEDES-BENZ FINACE NORTH AMERICA-144A 4.80000% 23-30.03.28*	USD		200 000	200 000	177 240	0.02		
META PLATFORMS INC-144A 4.45000% 22-15.08.52*	USD		200 000	200 000				
METROPOLITAN LIFE GLOBAL FUNDING-144A 0.95000% 20-02.07.25*	USD	300 000		300 000	252 408	0.03		
METROPOLITAN LIFE GLOBAL FUNDING I-144A 1.55000% 21-07.01.31*	USD	150 000		150 000	103 085	0.01		
MID-AMERICA APARTMENTS LP 1.10000% 21-15.09.26*	USD		400 000	400 000	322 376	0.04		
NATIONAL AUSTRALIA BANK LTD-144A-SUB 2.99000% 21-21.05.31*	USD	300 000		300 000	213 344	0.03		
NATIONAL AUSTRALIA BANK-144A 1.38800% 22-12.01.25*	USD	1 000 000		500 000	433 933	0.06		
NATIONAL RETAIL PROPERTIES INC 3.00000% 21-15.04.52*	USD	100 000		100 000	51 603	0.01		
NATIONWIDE MUTUAL INSURANCE-144A 9.37500% 09-15.08.39*	USD	25 000		25 000	27 647	0.00		
NATIONWIDE MUTUAL INSURANCE CO-144A-SUB 4.35000% 20-30.04.50*	USD	100 000		100 000	65 359	0.01		
NESTLE HOLDINGS INC-144A 3.50000% 18-24.09.25*	USD	200 000		200 000	177 080	0.02		
NESTLE HOLDINGS INC-144A 0.37500% 20-15.01.24*	USD	350 000		350 000				
NESTLE HOLDINGS INC-144A 1.25000% 20-15.09.30*	USD	200 000		200 000	141 164	0.02		
NESTLE HOLDINGS INC-144A 2.50000% 21-14.09.41*	USD	250 000		250 000	150 840	0.02		
NESTLE HOLDINGS INC-144A 5.00000% 23-14.03.28*	USD		500 000	500 000	454 632	0.06		
NETFLIX INC-144A 4.87500% 19-15.06.30*	USD		800 000	800 000	692 839	0.09		
NEW YORK LIFE GLOBAL FUNDING-144A 2.00000% 20-22.01.25*	USD	50 000		50 000	43 581	0.01		
NEW YORK LIFE GLOBAL FUNDING-144A 1.10000% 20-05.05.23*	USD	200 000		200 000				
NEW YORK LIFE GLOBAL FUNDING-144A 1.20000% 20-07.08.30*	USD	350 000		350 000	240 514	0.03		
NEW YORK LIFE INSURANCE CO-144A-SUB 4.45000% 19-15.05.69*	USD	50 000		50 000	33 587	0.00		
NEW YORK STATE ELECTRIC & GAS CORP-144A 3.30000% 19-15.09.49*	USD	50 000	200 000	250 000	140 511	0.02		
NEWMONT GOLDCORP CORP 5.45000% 19-09.06.44*	USD	300 000		300 000	245 036	0.03		
NISSAN MOTOR ACCEPTANCE CORP-144A 2.00000% 21-09.03.26*	USD		1 000 000	1 000 000	817 672	0.11		
NISSAN MOTOR ACCEPTANCE CORP-144A 2.75000% 21-09.03.28*	USD		1 500 000	1 500 000	1 148 532	0.16		
NORDEA BANK ABP-144A 5.37500% 22-22.09.27*	USD		500 000	200 000	300 000	267 994	0.04	
NORTHWESTERN MUTUAL LIFE INS-144A-SUB 3.45000% 21-30.03.51*	USD	200 000		200 000	116 791	0.02		
NRG ENERGY INC-144A 7.00000% 23-15.03.33*	USD		600 000	300 000	300 000	265 157	0.04	
NXP BV / NXP FUNDING LLC / NXP USA 2.50000% 22-11.05.31*	USD	400 000		400 000	286 120	0.04		
OFFICE PROPERTIES INCOME TRUST 4.25000% 17-15.05.24*	USD	50 000		50 000				
ONCOR ELECTRIC DELIVERY CO 3.80000% 18-30.09.47*	USD	200 000		200 000	134 111	0.02		
OTIS WORLDWIDE CORP 3.36200% 20-15.02.50*	USD	200 000		200 000				
PACIFIC LIFECORP-144A 3.35000% 20-15.09.50*	USD	175 000		175 000	102 576	0.01		
PENSKE TRUCK LEASING/PTL FIN CORP-144A 4.45000% 19-29.01.26*	USD	100 000		100 000	87 631	0.01		
PENSKE TRUCK LEASING/PTL FIN CORP-144A 1.20000% 20-15.11.25*	USD	100 000		100 000	82 289	0.01		
PERNOD RICARD INTERNATIONAL FINAN-144A 1.25000% 20-01.04.28*	USD	350 000		350 000	267 917	0.04		
PHILLIPS 66 CO 3.15000% 23-15.12.29*	USD		800 000	800 000	633 041	0.09		
PHILLIPS 66 CO-144A 3.60500% 22-15.02.25*	USD	200 000		200 000				
PRICOA GLOBAL FUNDING I-144A 0.80000% 20-01.09.25*	USD	150 000		150 000	125 017	0.02		
PRINCIPAL LIFE GLOBAL FUNDING II-144A 3.00000% 16-18.04.26*	USD	100 000		100 000	84 804	0.01		
PRINCIPAL LIFE GLOBAL FUNDING II-144A 0.87500% 21-12.01.26*	USD	400 000		400 000	326 752	0.04		
PROLOGIS LP 1.75000% 22-01.02.31*	USD		350 000	350 000	245 135	0.03		
PROLOGIS LP 4.00000% 22-15.09.28*	USD		300 000	300 000	256 050	0.04		
RAYTHEON TECHNOLOGIES CORP 3.20000% 20-15.03.24*	USD	350 000		350 000				
RAYTHEON TECHNOLOGIES CORP 3.50000% 20-15.03.27*	USD	200 000	600 000	800 000	680 778	0.09		
RAYTHEON TECHNOLOGIES CORP 4.35000% 20-15.04.47*	USD	650 000		650 000	462 769	0.06		



Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
RELIANCE STEEL & ALUMINUM CO 1.30000% 20-15.08.25*	USD	300 000		300 000				
ROCHE HOLDINGS INC-144A 2.37500% 16-28.01.27*	USD	200 000			200 000	166 772	0.02	
ROCHE HOLDINGS INC-144A 0.45000% 21-05.03.24*	USD	500 000		500 000				
ROCHE HOLDINGS INC-144A 0.99100% 21-05.03.26*	USD	400 000			400 000	330 688	0.05	
ROCHE HOLDINGS INC-144A 2.07600% 21-13.12.31*	USD	200 000			200 000	144 371	0.02	
ROGERS COMMUNICATIONS INC-144A 3.20000% 22-15.03.27*	USD	300 000		300 000				
ROGERS COMMUNICATIONS INC-144A 4.55000% 22-15.03.52*	USD	200 000		200 000				
ROGERS COMMUNICATIONS INC 3.20000% 23-15.03.27*	USD		300 000		300 000	251 018	0.03	
ROGERS COMMUNICATIONS INC 4.55000% 23-15.03.52*	USD		200 000		200 000	133 455	0.02	
ROYALTY PHARMA PLC 0.75000% 21-02.09.23*	USD	300 000		300 000				
ROYALTY PHARMA PLC 3.55000% 21-02.09.50*	USD	150 000			150 000	83 869	0.01	
S&P GLOBAL INC 3.90000% 23-01.03.62*	USD		100 000		100 000	66 076	0.01	
S&P GLOBAL INC 4.25000% 23-01.05.29*	USD		200 000		200 000	172 717	0.02	
S&P GLOBAL INC-144A 4.25000% 22-01.05.29*	USD	200 000		200 000				
S&P GLOBAL INC-144A 3.90000% 22-01.03.62*	USD	100 000		100 000				
SABINE PASS LIQUEFACTION LLC 4.50000% 21-15.05.30*	USD	550 000	400 000	700 000	250 000	209 732	0.03	
SABINE PASS LIQUEFACTION LLC-144A 5.90000% 22-15.09.37*	USD		700 000	700 000				
SCENTRE GROUP TRUST 1 / 2-144A 3.62500% 20-28.01.26*	USD	350 000			350 000	304 166	0.04	
SCENTRE GROUP TRUST 1 / 2-REG-S 3.25000% 15-28.10.25*	USD	50 000			50 000	43 211	0.01	
SIEMENS FINANCIERINGSMAATSCH NV-144A 1.20000% 21-11.03.26*	USD	750 000		500 000	250 000	206 467	0.03	
SIEMENS FINANCIERINGSMAATSCH NV-144A 2.15000% 21-11.03.31*	USD	250 000	500 000	500 000	250 000	183 019	0.03	
SIEMENS FINANCIERINGSMAATSCH NV-144A 2.87500% 21-11.03.41*	USD	250 000			250 000	160 054	0.02	
SOCIETE GENERALE SA-144A 4.00000% 17-12.01.27*	USD	200 000			200 000	169 722	0.02	
STELLANTIS FINANCE US INC-144A 2.69100% 21-15.09.31*	USD	200 000		200 000				
T-MOBILE USA 5.20000% 22-15.01.33*	USD	80 000			80 000	69 069	0.01	
T-MOBILE USA INC 5.65000% 22-15.01.53*	USD		250 000		250 000	208 861	0.03	
TEACHERS INSURANCE & ANNUITY ASSOC-144A 6.85000% 09-16.12.39*	USD	50 000			50 000	48 101	0.01	
TEACHERS INSURANCE&ANNUITY ASS-144A-SUB 3.30000% 20-15.05.50*	USD	150 000			150 000	86 748	0.01	
TOYOTA MOTOR CREDIT CORP 4.70000% 23-12.01.33*	USD		200 000		200 000	172 888	0.02	
TRUIST BANK 1.50000% 20-10.03.25*	USD	400 000			400 000	341 043	0.05	
UNITED AIRLINES 2023-1 CLASS A PASS 5.80000% 23-15.01.36*	USD		300 000		300 000	266 780	0.04	
UNITED AIRLINES 5.87500% 20-15.10.27*	USD	350 000			350 000	216 762	0.03	
UNITEDHEALTH GROUP INC 5.87500% 22-15.02.53*	USD		300 000		300 000	275 416	0.04	
UNIVERSITY OF CHICAGO/THE 2.54700% 20-01.04.50*	USD		100 000		100 000	56 619	0.01	
VAR ENERGI ASA-144A 7.50000% 22-15.01.28*	USD		200 000	200 000				
VERISK ANALYTICS INC 3.62500% 20-15.05.50*	USD	100 000			100 000	61 361	0.01	
VIACOMCBS INC 4.95000% 20-19.05.50*	USD	100 000	200 000		300 000	185 892	0.03	
VIATRIS INC 1.65000% 21-22.06.25*	USD	100 000			100 000	84 500	0.01	
VIATRIS INC 2.30000% 21-22.06.27*	USD	400 000			400 000	314 852	0.04	
VIATRIS INC 3.85000% 21-22.06.40*	USD	150 000			150 000	89 370	0.01	
VINCI SA-144A 3.75000% 19-10.04.29*	USD	300 000			300 000	253 825	0.03	
VOLKSWAGEN GRP OF AMERICA FIN LLC-144A 4.60000% 22-08.06.29*	USD	300 000		300 000				
WARNERMEDIA HOLDINGS 5.05000% 23-15.03.42*	USD		860 000		860 000	608 446	0.08	
WARNERMEDIA HOLDINGS INC 5.39100% 23-15.03.62*	USD		250 000		250 000	168 914	0.02	
WEA FINANCE LLC-144A 2.87500% 20-15.01.27*	USD	200 000			200 000	157 162	0.02	
WILLIAMS COS INC/THE 5.40000% 23-02.03.26*	USD		750 000		750 000	680 775	0.09	
WILLIAMS COS INC/THE 5.65000% 23-15.03.33*	USD		600 000		600 000	530 378	0.07	
WILLIS NORTH AMERICA INC 3.87500% 19-15.09.49*	USD	50 000			50 000	30 611	0.00	
WOODSIDE FINANCE LTD-144A 3.70000% 16-15.09.26*	USD		200 000	200 000				
WOODSIDE FINANCE LTD-144A 4.50000% 19-04.03.29*	USD		700 000		700 000	591 699	0.08	
YAMANA GOLD INC 2.63000% 22-15.08.31*	USD	100 000			100 000	70 194	0.01	
<b>TOTAL USD</b>						<b>38 929 762</b>	<b>5.34</b>	
<b>Total Notes, fixed rate</b>						<b>41 630 546</b>	<b>5.71</b>	

### Notes, floating rate

#### CAD

CANADIAN IMPERIAL BK OF COMM-SUB COCO 2.010%/VAR 20-21.07.30*	CAD	600 000			600 000	376 634	0.05	
MANULIFE FINANCIAL CORP-SUB 2.818%/VAR 20-13.05.35*	CAD	500 000			500 000	277 147	0.04	
<b>TOTAL CAD</b>						<b>653 781</b>	<b>0.09</b>	

#### USD

BANK OF AMERICA CORP 6.204%/VAR 22-10.11.28*	USD		600 000		600 000	551 359	0.08	
BNP PARIBAS SA-144A 1.675%/VAR 21-30.06.27*	USD	250 000			250 000	202 563	0.03	
BNP PARIBAS-144A-SUB 2.588%/VAR 20-12.08.35*	USD	200 000	400 000		600 000	411 672	0.06	
BPCE SA-144A 1.652%/VAR 20-06.10.26*	USD	250 000			250 000	207 552	0.03	
BPCE SA-144A-SUB 3.648%/VAR 22-14.01.37*	USD	250 000			250 000	175 924	0.02	
FARMERS EXCHANGE CAPITAL II-144A-SUB 6.151%/VAR 13-01.11.53*	USD	50 000			50 000	42 431	0.01	
HSBC HOLDINGS PLC 6.332%/VAR 23-09.03.44*	USD		300 000		300 000	263 517	0.04	
HUNTINGTON NATIONAL BANK 5.699%/VAR 22-18.11.25*	USD		500 000		500 000	447 068	0.06	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
MACQUARIE GROUP LTD-144A 5.491%/VAR 22-09.11.33*	USD		300 000		300 000	257 292	0.04	
MITSUBISHI UFJ FINANCIAL GROUP INC 5.354%/VAR 22-13.09.28*	USD		500 000	200 000	300 000	268 479	0.04	
MORGAN STANLEY 6.296%/VAR 22-18.10.28*	USD		400 000		400 000	368 727	0.05	
QBE INSURANCE GROUP LTD-144A-SUB 5.875%/VAR 20-PRP*	USD	200 000			200 000	174 599	0.02	
RABOBANK NEDERLAND NV-144A 1.106%/VAR 21-24.02.27*	USD	400 000			400 000	324 953	0.04	
SOCIETE GENERALE SA-144A-SUB 4.027%/VAR 22-21.01.43*	USD		200 000		200 000	114 793	0.02	
STATE STREET CORP 5.751%/VAR 22-04.11.26*	USD		500 000		500 000	455 793	0.06	
SVENSKA HANDELSBANKEN AB-REG-S 1.418%/VAR 21-11.06.27*	USD	500 000			500 000	401 657	0.06	
US BANCORP 5.850%/VAR 22-21.10.33*	USD		400 000		400 000	346 388	0.05	
<b>TOTAL USD</b>						<b>5 014 766</b>	<b>0.69</b>	
<b>Total Notes, floating rate</b>						<b>5 668 548</b>	<b>0.78</b>	

### Medium term notes, fixed rate

#### CAD

407 INTERNATIONAL INC 4.19000% 12-25.04.42*	CAD	75 000			75 000	43 665	0.01	
407 INTERNATIONAL INC 2.84000% 20-07.03.50*	CAD	200 000			200 000	88 167	0.01	
BANK OF MONTREAL 2.37000% 20-03.02.25*	CAD	400 000			400 000	258 813	0.04	
BELL TELEPHONE CO OF CANADA OR BELL CAN 4.45000% 17-27.02.47*	CAD	300 000			300 000	162 364	0.02	
FORTISALBERTA INC 2.63200% 20-08.06.51*	CAD		500 000		500 000	206 861	0.03	
GREATER TORONTO AIRPORTS AUTHORITY 5.30000% 11-25.02.41*	CAD	50 000			50 000	33 865	0.00	
HYDRO ONE INC 1.69000% 20-16.01.31*	CAD	100 000			100 000	53 339	0.01	
HYDRO ONE INC 1.76000% 20-28.02.25*	CAD	500 000			500 000	321 501	0.04	
HYDRO ONE INC 2.54000% 19-05.04.24*	CAD	50 000			50 000	33 339	0.00	
HYDRO ONE INC 3.63000% 18-25.06.49*	CAD	400 000			400 000	206 749	0.03	
HYDRO ONE INC 4.89000% 07-13.03.37*	CAD	100 000			100 000	64 334	0.01	
ROGERS COMMUNICATIONS INC 4.00000% 14-13.03.24*	CAD	100 000			100 000	67 109	0.01	
WESTCOAST ENERGY INC 3.77000% 15-08.12.25*	CAD	100 000			100 000	64 979	0.01	
<b>TOTAL CAD</b>						<b>1 605 084</b>	<b>0.22</b>	

#### USD

AMERICAN HONDA FINANCE 2.25000% 22-12.01.29*	USD		500 000		500 000	391 213	0.05	
ATHENE GLOBAL FUNDING-144A 2.64600% 21-04.10.31*	USD	200 000			200 000	135 468	0.02	
COMMONWEALTH BANK OF AUSTRALIA-144A 3.15000% 17-19.09.27*	USD	300 000			300 000	252 104	0.03	
MACQUARIE BANK LTD-144A 3.90000% 16-15.01.26*	USD	200 000			200 000	175 751	0.02	
METROPOLITAN LIFE GLOBAL FUNDING-144A 5.15000% 23-28.03.33*	USD		200 000		200 000	173 254	0.02	
NATIONAL AUSTRALIA BANK LTD-144A-SUB 2.33200% 20-21.08.30*	USD	250 000			250 000	174 333	0.02	
NEW YORK LIFE GLOBAL FUNDING-144A 1.45000% 22-14.01.25*	USD		400 000		400 000	346 741	0.05	
NEW YORK LIFE GLOBAL FUNDING-144A 4.85000% 23-09.01.28*	USD		200 000		200 000	178 702	0.02	
NISSAN MOTOR ACCEPTANCE CO LLC-144A 1.85000% 21-16.09.26*	USD	250 000		250 000				
ROYAL BANK OF CANADA 5.00000% 23-01.02.33*	USD		400 000		400 000	340 949	0.05	
SOCIETE GENERALE SA-144A 2.62500% 20-22.01.25*	USD	400 000			400 000	347 886	0.05	
TOYOTA MOTOR CREDIT CORP 4.62500% 23-12.01.28*	USD		300 000		300 000	268 054	0.04	
<b>TOTAL USD</b>						<b>2 784 454</b>	<b>0.38</b>	
<b>Total Medium term notes, fixed rate</b>						<b>4 389 538</b>	<b>0.60</b>	

### Medium term notes, floating rate

#### CAD

SUNLIFE FINANCIAL INC-SUB 2.060%/VAR 20-01.10.35*	CAD	100 000			100 000	52 092	0.01	
TORONTO-DOMINION BANK-SUB COCO 3.105%/VAR 20-22.04.30*	CAD	300 000			300 000	193 521	0.03	
<b>TOTAL CAD</b>						<b>245 614</b>	<b>0.03</b>	

#### USD

AUSTRALIA & NEWZEALAND BKG-144A-SUB 2.950%/VAR 20-22.07.30*	USD		500 000	250 000	250 000	211 964	0.03	
CREDIT AGRICOLE SAVLONDON-144A 1.907%/VAR 20-16.06.26*	USD	500 000		250 000	250 000	212 604	0.03	
TRUIST FINANCIAL CORP 5.122%/VAR 23-26.01.34*	USD		300 000		300 000	245 335	0.03	
<b>TOTAL USD</b>						<b>669 903</b>	<b>0.09</b>	
<b>Total Medium term notes, floating rate</b>						<b>915 517</b>	<b>0.13</b>	

### Bonds, fixed rate

#### CAD

CHOICE PROPERTIES REAL ESTATE INV TRUST 2.84800% 20-21.05.27*	CAD	300 000			300 000	182 775	0.03	
NORTH WEST REDWATER PART/FIN CO-REG-S 4.75000% 16-01.06.37*	CAD	50 000			50 000	30 854	0.00	
<b>TOTAL CAD</b>						<b>213 629</b>	<b>0.03</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>JPY</b>								
BERKSHIRE HATHAWAY FINANCE CORP 0.44000% 19-13.09.29*	JPY	100 000 000			100 000 000	582 767	0.08	
NTT FINANCE CORP 0.38000% 20-20.09.30*	JPY	100 000 000			100 000 000	591 040	0.08	
SHINKIN CENTRAL BANK 0.11000% 18-27.06.23*	JPY	30 000 000		30 000 000				
<b>TOTAL JPY</b>						<b>1 173 807</b>	<b>0.16</b>	
<b>USD</b>								
AMERICAN AIRLINES 2021-1A EETC PASS 2.87500% 21-11.07.34*	USD		400 000		400 000	285 563	0.04	
ASCENSION HEALTH 3.10600% 19-15.11.39*	USD	300 000			300 000	197 073	0.03	
ATLANTIC CITY ELECTRIC CO 2.30000% 21-15.03.31*	USD	400 000		400 000				
COMMONSPIRIT HEALTH 3.91000% 20-01.10.50*	USD	200 000			200 000	129 758	0.02	
FIFTH THIRD BANCORP-SUB 4.30000% 13-16.01.24*	USD	100 000			100 000	90 915	0.01	
INDIANA UNIVERSITY HEALTH 2.85200% 21-01.11.51*	USD	100 000			100 000	55 460	0.01	
MASSACHUSETTS INSTITUTE OF TECHNOLOGY 2.29400% 20-01-07.51*	USD		100 000		100 000	51 326	0.01	
MYLAN INC 4.20000% 13-29.11.23*	USD	100 000			100 000	91 193	0.01	
NEW YORK AND PRESBYTERIAN HOSPITAL/THE 2.25600% 20-01.08.40*	USD	200 000			200 000	112 060	0.02	
NORTHWELL HEALTHCARE INC 3.80900% 19-01.11.49*	USD	100 000			100 000	62 714	0.01	
PIEDMONT HEALTHCARE INC 2.86400% 21-01.01.52*	USD	100 000			100 000	53 490	0.01	
PRESIDENT & FELLOWS OF HARVARD COLLEGE 3.30000% 16-15.07.56*	USD	25 000			25 000	15 309	0.00	
PRESIDENT & FELLOWS OF HARVARD COLLEGE 2.51700% 20-15.10.50*	USD		100 000		100 000	54 599	0.01	
PRICOA GLOBAL FUNDING I-144A 5.10000% 23-30.05.28*	USD		400 000		400 000	359 465	0.05	
PUGET SOUND ENERGY INC 4.30000% 15-20.05.45*	USD	50 000			50 000	34 999	0.00	
<b>TOTAL USD</b>						<b>1 593 924</b>	<b>0.22</b>	
<b>Total Bonds, fixed rate</b>						<b>2 981 359</b>	<b>0.41</b>	
<b>Bonds, floating rate</b>								
<b>USD</b>								
ALLSTATE CORP-SUB 6.50000%/3M LIBOR+212BP 07-15.05.57*	USD	25 000			25 000	21 386	0.00	
ENTERPRISE PRODUCT OPERATING LP-SUB 5.250%/VAR 17-16.08.77*	USD	200 000			200 000	161 002	0.02	
<b>TOTAL USD</b>						<b>182 388</b>	<b>0.02</b>	
<b>Total Bonds, floating rate</b>						<b>182 388</b>	<b>0.02</b>	
<b>Total Securities traded on other regulated markets which are open to the public</b>						<b>55 767 895</b>	<b>7.64</b>	

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

### Notes, fixed rate

<b>CAD</b>								
ALGONQUIN POWER CO 2.85000% 21-15.07.31**	CAD	400 000			400 000	219 158	0.03	
ALTALINK LP 1.50900% 20-11.09.30**	CAD	300 000		300 000				
ALTALINK LP 4.69200% 22-28.11.32**	CAD		600 000	300 000	300 000	193 733	0.03	
BANK OF NOVA SCOTIA 2.62000% 16-02.12.26**	CAD	250 000			250 000	155 867	0.02	
FORTIS INC 4.43100% 22-31.05.29**	CAD		800 000		800 000	511 625	0.07	
LOBLAW COS LTD 4.48800% 18-11.12.28**	CAD	200 000			200 000	129 491	0.02	
NATIONAL BANK OF CANADA 2.54500% 19-12.07.24**	CAD	400 000		400 000				
NORTH WEST REDWATER PART/FIN CO-REG-S 3.75000% 21-01.06.51**	CAD	200 000			200 000	100 545	0.01	
ROGERS COMMUNICATIONS 5.25000% 22-15.04.52**	CAD	100 000			100 000	57 717	0.01	
ROGERS COMMUNICATIONS INC 4.25000% 19-09.12.49**	CAD		150 000		150 000	74 072	0.01	
SAPUTO INC 2.29700% 21-22.06.28**	CAD	300 000			300 000	174 775	0.02	
TELUS CORP 4.95000% 23-28.03.33**	CAD		500 000		500 000	311 975	0.04	
TORONTO-DOMINION BANK 1.88800% 21-08.03.28**	CAD	500 000			500 000	289 359	0.04	
TORONTO-DOMINION BANK 4.68000% 22-08.01.29**	CAD		500 000		500 000	322 597	0.04	
<b>TOTAL CAD</b>						<b>2 540 914</b>	<b>0.35</b>	
<b>USD</b>								
BAYER US FINANCE II LLC-144A 4.70000% 18-15.07.64**	USD	50 000			50 000	32 929	0.00	
BRISTOL MYERS SQUIBB CO 4.35000% 20-15.11.47**	USD		250 000		250 000	185 217	0.03	
BRIXMOR OPERATING PARTNERSHIP LP 2.50000% 21-16.08.31**	USD	200 000			200 000	138 335	0.02	
BROADCOM INC-144A 3.50000% 21-15.02.41**	USD	300 000		250 000	550 000	349 704	0.05	
CREDIT AGRICOLE SA-144A-SUB 2.81100% 21-11.01.41**	USD	250 000			250 000	140 556	0.02	
CSL FINANCE PLC-144A 4.75000% 22-27.04.52**	USD		200 000		200 000	154 900	0.02	
ECOLAB INC 2.75000% 21-18.08.55**	USD	111 000		111 000				
ENEL FINANCE AMERICA LLC-144A 2.87500% 21-12.07.41**	USD		700 000		700 000	381 573	0.05	
EXELON CORP-144A 4.10000% 22-15.03.52**	USD	400 000		400 000				
FAIRFAX FINANCIAL HOLDINGS LTD 5.62500% 23-16.08.32**	USD		300 000		300 000	256 330	0.04	
GLENCORE FUNDING LLC-144A 3.37500% 21-23.09.51**	USD	150 000			150 000	82 868	0.01	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
KEYSPAN GAS EAST CORP-144A 3.58600% 22-18.01.52**	USD	300 000		300 000				
NORTHERN TRUST CORP 4.00000% 22-10.05.27**	USD		500 000		500 000	432 668	0.06	
NXP BV / NXP FUNDING LLC / NXP USA 3.40000% 22-01.05.30**	USD	150 000			150 000	117 219	0.02	
OTIS WORLDWIDE CORP 3.11200% 20-15.02.40**	USD	200 000		200 000				
PACIFIC LIFE GLOBAL FUNDING II-144A 5.50000% 23-28.08.26**	USD		400 000		400 000	363 987	0.05	
PHILLIPS 66 CO-144A 3.15000% 22-15.12.29**	USD		600 000	600 000				
PROLOGIS LP 4.37500% 20-01.02.29**	USD	100 000			100 000	86 451	0.01	
ROYALTY PHARMA PLC 2.20000% 21-02.09.30**	USD	150 000			150 000	106 527	0.01	
SABINE PASS LIQUEFACTION LLC 5.90000% 23-15.09.37**	USD		300 000		300 000	270 137	0.04	
UNITED AIRLINES 2020-1 CLASS B PASS 4.87500% 21-15.01.26**	USD	500 000			500 000	286 268	0.04	
VERIZON COMMUNICATIONS INC 1.68000% 21-30.10.30**	USD	253 000			253 000	175 969	0.02	
WALT DISNEY CO 4.75000% 19-15.09.44**	USD	150 000			150 000	116 838	0.02	
<b>TOTAL USD</b>						<b>3 678 474</b>	<b>0.50</b>	
<b>Total Notes, fixed rate</b>						<b>6 219 388</b>	<b>0.85</b>	

### Notes, floating rate

#### CAD

BANK OF AMERICA CORP 1.978%/VAR 21-15.09.27**	CAD	200 000			200 000	120 695	0.02	
BANK OF NOVA SCOTIA-SUB 3.934%/VAR 22-03.05.32**	CAD	500 000			500 000	311 860	0.04	
CANADIAN IMPERIAL BANK OF COMMERC-SUB 5.350%/VAR 23-20.04.33**	CAD		600 000		600 000	389 495	0.05	
MORGAN STANLEY 1.779%/VAR 21-04.08.27**	CAD	200 000			200 000	120 839	0.02	
ROYAL BANK OF CANADA-SUB COCO 1.670%/VAR 21-28.01.33**	CAD	400 000			400 000	223 878	0.03	
<b>TOTAL CAD</b>						<b>1 166 767</b>	<b>0.16</b>	

#### USD

BNP PARIBAS SA-144A 2.591%/VAR 22-20.01.28**	USD	400 000			400 000	325 999	0.04	
<b>TOTAL USD</b>						<b>325 999</b>	<b>0.04</b>	
<b>Total Notes, floating rate</b>						<b>1 492 766</b>	<b>0.20</b>	

### Medium term notes, fixed rate

#### AUD

COMMONWEALTH BANK OF AUSTRALIA 3.20000% 18-16.08.23**	AUD	200 000		200 000				
MACQUARIE BANK LTD-REG-S 1.70000% 20-12.02.25**	AUD	400 000			400 000	225 500	0.03	
WESFARMERS LTD-REG-S 1.94100% 21-23.06.28**	AUD	200 000			200 000	101 513	0.01	
<b>TOTAL AUD</b>						<b>327 013</b>	<b>0.04</b>	

#### CAD

ALTAGAS LTD 2.47700% 20-30.11.30**	CAD	100 000			100 000	53 686	0.01	
ALTALINK LP 3.71700% 16-03.12.46**	CAD	400 000		400 000				
BELL CANADA 2.20000% 21-29.05.28**	CAD	500 000			500 000	291 105	0.04	
BROOKFIELD FINANCE II INC-REG-S 5.43100% 22-14.12.32**	CAD		700 000		700 000	444 754	0.06	
BROOKFIELD RENEWABLE PARTNERS ULC 5.88000% 22-09.11.32**	CAD		200 000		200 000	134 272	0.02	
CU INC 3.17400% 21-05.09.51**	CAD	500 000			500 000	232 518	0.03	
ENBRIDGE PIPELINES INC 2.82000% 21-12.05.31**	CAD	400 000		400 000				
GIBSON ENERGY INC 2.85000% 20-14.07.27**	CAD	500 000			500 000	302 980	0.04	
HYDRO ONE INC 3.02000% 19-05.04.29**	CAD	100 000			100 000	60 966	0.01	
HYDRO ONE INC 4.16000% 23-27.01.33**	CAD		600 000		600 000	372 748	0.05	
<b>TOTAL CAD</b>						<b>1 893 029</b>	<b>0.26</b>	

#### USD

NORTHWESTERN MUTUAL GLOBAL FUNDING-144A 0.80000% 21-14.01.26**	USD	400 000			400 000	328 046	0.04	
PROTECTIVE LIFE GLOBAL FUNDING-144A 1.30300% 21-20.09.26**	USD	500 000			500 000	400 161	0.05	
<b>TOTAL USD</b>						<b>728 207</b>	<b>0.10</b>	
<b>Total Medium term notes, fixed rate</b>						<b>2 948 249</b>	<b>0.40</b>	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Medium term notes, floating rate</b>								
<b>EUR</b>								
DEUTSCHE BANK AG 1.375%/VAR 20-03.09.26**	EUR		300 000	300 000				
<b>TOTAL EUR</b>							<b>0.00</b>	
<b>Total Medium term notes, floating rate</b>							<b>0.00</b>	
<b>Bonds, fixed rate</b>								
<b>CAD</b>								
TRANSCANADA PIPELINES LTD 5.33000% 22-12.05.32**	CAD	300 000		300 000				
<b>TOTAL CAD</b>							<b>0.00</b>	
<b>JPY</b>								
KUBOTA CORP 0.47900% 23-20.04.28**	JPY		100 000 000		100 000 000	609 021	0.08	
<b>TOTAL JPY</b>						<b>609 021</b>	<b>0.08</b>	
<b>Total Bonds, fixed rate</b>						<b>609 021</b>	<b>0.08</b>	
<b>Bonds, floating rate</b>								
<b>CAD</b>								
MANULIFE FINANCIAL CORP-SUB 3.049%/VAR 17-20.08.29**	CAD	100 000			100 000	65 911	0.02	
<b>TOTAL CAD</b>						<b>65 911</b>	<b>0.02</b>	
<b>Total Bonds, floating rate</b>						<b>65 911</b>	<b>0.02</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>						<b>11 335 335</b>	<b>1.56</b>	
<b>Total securities and similar instruments</b>						<b>358 224 387</b>	<b>49.10</b>	
(thereof in lending)							0.00	
Bank deposits at sight						380 264 808	52.12	
Derivative financial instruments						-12 776 920	-1.75	
Other assets						3 890 483	0.53	
<b>Total fund assets</b>						<b>729 602 758</b>	<b>100.00</b>	
Short-term bank liabilities						-374 808 852		
Other liabilities						-139		
<b>Net fund assets</b>						<b>354 793 767</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	346 889 052	47.54
Investments valuation based on market-observed parameters	-1 441 585	-0.19
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>345 447 467</b>	<b>47.35</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Derivative financial instruments

CISO-FINMA Art. 23

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
<b>Forward exchange transactions**</b>						
AUD	2 645 000	CHF	1 506 321	03.10.2023	-55 319	-0.01
CAD	18 435 000	CHF	11 972 716	03.10.2023	-500 907	-0.07
SGD	265 000	CHF	172 639	03.10.2023	-4 973	0.00
EUR	90 295 000	CHF	86 391 096	03.10.2023	-1 063 630	-0.15
GBP	11 715 000	CHF	13 061 639	03.10.2023	-18 851	0.00
JPY	349 900 000	CHF	2 117 513	03.10.2023	-27 493	0.00
USD	281 630 000	CHF	247 528 831	03.10.2023	-10 106 293	-1.39
CHF	3 137 562	USD	3 565 000	03.10.2023	123 700	0.02
USD	1 900 000	CHF	1 700 861	03.10.2023	-37 259	-0.01
CAD	18 120 000	CHF	12 255 371	02.11.2023	32 277	0.00
AUD	2 645 000	CHF	1 559 931	02.11.2023	1 870	0.00
SGD	265 000	CHF	176 884	02.11.2023	-362	0.00
CHF	1 361 841	USD	1 500 000	02.11.2023	5 538	0.00
EUR	89 240 000	CHF	86 131 771	02.11.2023	-116 677	-0.01
GBP	11 650 000	CHF	12 973 976	02.11.2023	9 056	0.00
USD	273 600 000	CHF	248 399 798	02.11.2023	-1 010 163	-0.13
JPY	349 900 000	CHF	2 142 394	02.11.2023	-7 434	0.00
					-12 776 920	-1.75

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

\*\* valuation based on market-observed parameters

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

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
<b>Futures on interest rate instruments/bonds</b>			
US 10YR TREASURY NOTE FUTURE 20.12.22	USD	46	46

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
<b>Forward exchange transactions</b>				
USD	1 310 000	CHF	1 291 703	02.11.2022
USD	500 000	CHF	501 435	02.11.2022
JPY	230 400 000	CHF	1 551 024	02.12.2022
GBP	10 430 000	CHF	12 007 798	02.12.2022
USD	226 860 000	CHF	226 298 748	02.12.2022
CAD	16 860 000	CHF	12 307 142	02.12.2022
EUR	71 675 000	CHF	71 142 025	02.12.2022
AUD	2 535 000	CHF	1 618 871	02.12.2022
SGD	265 000	CHF	186 728	02.12.2022
CHF	2 169 669	EUR	2 200 000	02.12.2022
CHF	4 385 335	USD	4 400 000	02.12.2022
EUR	1 500 000	CHF	1 463 847	02.12.2022
AUD	2 535 000	CHF	1 615 113	03.01.2023
SGD	265 000	CHF	183 361	03.01.2023
GBP	10 885 000	CHF	12 361 441	03.01.2023
EUR	73 025 000	CHF	71 721 869	03.01.2023
CAD	17 240 000	CHF	12 050 070	03.01.2023
USD	231 515 000	CHF	219 036 573	03.01.2023
EUR	1 120 000	CHF	1 101 292	03.01.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
USD	10 755 000	CHF	10 052 763	03.01.2023
CHF	5 171 006	USD	5 600 000	03.01.2023
CHF	72 988 338	EUR	74 145 000	03.01.2023
JPY	230 400 000	CHF	1 575 764	04.01.2023
EUR	72 805 000	CHF	71 591 341	02.02.2023
USD	236 670 000	CHF	218 407 596	02.02.2023
SGD	265 000	CHF	181 376	02.02.2023
CAD	17 140 000	CHF	11 640 305	02.02.2023
AUD	2 535 000	CHF	1 572 605	02.02.2023
JPY	230 400 000	CHF	1 596 105	02.02.2023
GBP	10 565 000	CHF	11 732 697	02.02.2023
USD	2 545 000	CHF	2 342 937	02.02.2023
EUR	1 220 000	CHF	1 199 799	02.02.2023
USD	250 000	CHF	234 364	02.02.2023
USD	300 000	CHF	275 943	02.02.2023
USD	248 510 000	CHF	229 589 691	02.03.2023
GBP	11 080 000	CHF	12 618 070	02.03.2023
JPY	230 400 000	CHF	1 639 706	02.03.2023
EUR	75 535 000	CHF	75 675 873	02.03.2023
SGD	265 000	CHF	186 114	02.03.2023
CAD	17 625 000	CHF	12 115 446	02.03.2023
AUD	2 535 000	CHF	1 642 616	02.03.2023
EUR	795 000	USD	867 497	02.03.2023
CAD	715 000	USD	537 375	02.03.2023
EUR	65 000	CHF	65 061	02.03.2023
USD	1 155 000	CHF	1 066 915	02.03.2023
EUR	470 000	CHF	463 743	02.03.2023
AUD	2 535 000	CHF	1 596 956	04.04.2023
CAD	18 005 000	CHF	12 404 640	04.04.2023
SGD	265 000	CHF	183 873	04.04.2023
JPY	230 400 000	CHF	1 582 961	04.04.2023
EUR	76 050 000	CHF	75 595 221	04.04.2023
GBP	10 760 000	CHF	12 167 623	04.04.2023
USD	241 810 000	CHF	225 892 857	04.04.2023
CHF	1 000 000	USD	1 070 001	04.04.2023
EUR	300 000	CHF	297 185	04.04.2023
CAD	18 255 000	CHF	12 328 507	02.05.2023
GBP	10 850 000	CHF	12 270 265	02.05.2023
EUR	76 520 000	CHF	76 277 432	02.05.2023
JPY	230 400 000	CHF	1 585 052	02.05.2023
SGD	265 000	CHF	182 380	02.05.2023
USD	245 595 000	CHF	224 547 509	02.05.2023
AUD	2 645 000	CHF	1 620 727	02.05.2023
EUR	1 160 000	CHF	1 152 136	02.05.2023
USD	4 890 000	CHF	4 462 751	02.05.2023
USD	550 000	CHF	500 706	02.05.2023
AUD	2 645 000	CHF	1 557 119	02.06.2023
CAD	18 410 000	CHF	12 039 220	02.06.2023
EUR	77 990 000	CHF	76 663 468	02.06.2023
GBP	10 850 000	CHF	12 082 365	02.06.2023
JPY	230 400 000	CHF	1 520 182	02.06.2023
USD	253 285 000	CHF	226 110 052	02.06.2023
USD	3 100 000	CHF	2 759 675	02.06.2023
GBP	345 000	CHF	385 211	02.06.2023
EUR	1 580 000	CHF	1 552 361	02.06.2023
EUR	385 000	CHF	374 470	02.06.2023
GBP	710 000	CHF	793 901	02.06.2023
USD	15 100 000	CHF	13 471 601	02.06.2023
EUR	3 460 000	CHF	3 363 591	02.06.2023
USD	175 000	CHF	157 337	02.06.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
EUR	2 100 000	CHF	2 037 949	02.06.2023
USD	900 000	CHF	813 329	02.06.2023
SGD	265 000	CHF	177 124	05.06.2023
CAD	18 190 000	CHF	12 109 922	05.07.2023
SGD	265 000	CHF	177 658	05.07.2023
GBP	11 550 000	CHF	12 977 291	05.07.2023
JPY	230 400 000	CHF	1 503 097	05.07.2023
USD	269 780 000	CHF	244 831 015	05.07.2023
AUD	2 645 000	CHF	1 556 770	05.07.2023
EUR	85 775 000	CHF	83 273 801	05.07.2023
CHF	400 000	USD	441 605	05.07.2023
EUR	175 000	CHF	170 485	05.07.2023
JPY	119 500 000	CHF	771 167	05.07.2023
EUR	285 000	CHF	278 309	05.07.2023
EUR	270 000	CHF	263 807	05.07.2023
EUR	100 000	CHF	97 840	05.07.2023
CHF	84 591 434	EUR	86 605 000	05.07.2023
CHF	2 178 705	JPY	349 900 000	05.07.2023
CHF	13 135 815	GBP	11 550 000	05.07.2023
CHF	1 578 536	AUD	2 645 000	05.07.2023
CHF	176 094	SGD	265 000	05.07.2023
EUR	86 530 000	CHF	84 395 218	02.08.2023
USD	269 775 000	CHF	242 377 460	02.08.2023
GBP	11 550 000	CHF	13 101 384	02.08.2023
JPY	349 900 000	CHF	2 181 689	02.08.2023
AUD	2 645 000	CHF	1 575 309	02.08.2023
SGD	265 000	CHF	175 766	02.08.2023
CAD	18 190 000	CHF	12 340 613	02.08.2023
EUR	215 000	CHF	210 401	02.08.2023
USD	715 000	CHF	640 725	02.08.2023
EUR	555 000	CHF	541 908	02.08.2023
EUR	110 000	CHF	106 035	02.08.2023
USD	250 000	CHF	214 520	02.08.2023
USD	800 000	CHF	692 346	02.08.2023
USD	650 000	CHF	564 255	02.08.2023
AUD	2 645 000	CHF	1 537 539	05.09.2023
EUR	88 305 000	CHF	84 614 557	05.09.2023
GBP	11 780 000	CHF	13 129 964	05.09.2023
JPY	349 900 000	CHF	2 142 374	05.09.2023
USD	273 800 000	CHF	237 525 881	05.09.2023
CAD	18 190 000	CHF	11 920 180	05.09.2023
SGD	265 000	CHF	172 946	05.09.2023
CAD	245 000	CHF	161 091	05.09.2023
EUR	2 145 000	CHF	2 057 110	05.09.2023
USD	9 570 000	CHF	8 348 654	05.09.2023
USD	130 000	CHF	114 099	05.09.2023
CHF	1 509 343	AUD	2 645 000	05.09.2023
CHF	86 687 280	EUR	90 450 000	05.09.2023
CHF	2 114 455	JPY	349 900 000	05.09.2023
CHF	13 172 396	GBP	11 780 000	05.09.2023
AUD	2 645 000	CHF	1 506 321	03.10.2023
CAD	18 435 000	CHF	11 972 716	03.10.2023
SGD	265 000	CHF	172 639	03.10.2023
EUR	90 295 000	CHF	86 391 096	03.10.2023
GBP	11 715 000	CHF	13 061 639	03.10.2023
JPY	349 900 000	CHF	2 117 513	03.10.2023
USD	281 630 000	CHF	247 528 831	03.10.2023
CHF	3 137 562	USD	3 565 000	03.10.2023
USD	1 900 000	CHF	1 700 861	03.10.2023
CAD	18 120 000	CHF	12 255 371	02.11.2023



<b>Sale Currency</b>	<b>Sale Amount</b>	<b>Purchase Currency</b>	<b>Purchase Amount</b>	<b>Maturity</b>
AUD	2 645 000	CHF	1 559 931	02.11.2023
SGD	265 000	CHF	176 884	02.11.2023
CHF	1 361 841	USD	1 500 000	02.11.2023
EUR	89 240 000	CHF	86 131 771	02.11.2023
GBP	11 650 000	CHF	12 973 976	02.11.2023
USD	273 600 000	CHF	248 399 798	02.11.2023
JPY	349 900 000	CHF	2 142 394	02.11.2023

## Supplementary information

### Derivative financial instruments

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

Position	amount in CHF	In % of the fund's net asset
Total exposure- increasing positions	367 370 397.52	103.54%
Total exposure- reducing positions	–	–

### Repurchase agreements

The fund management company does not conduct any repurchase agreements.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-X 0.01%

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

See appendix to supplementary information.

### Exchange rates

AUD 1 = CHF 0.59	JPY 1 = CHF 0.01
CAD 1 = CHF 0.68	NZD 1 = CHF 0.55
EUR 1 = CHF 0.97	SGD 1 = CHF 0.67
GBP 1 = CHF 1.12	USD 1 = CHF 0.91

# UBS (CH) Investment Fund – JPY Bonds Passive

Category Other Funds for Traditional Investments

## Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in JPY		38 706 998 371	48 142 870 428	58 164 697 441
<b>Class U-X</b>	<b>CH0117874633</b>			
Net asset value per unit in JPY		10 084 228	10 438 984	11 033 103
Number of units outstanding		3 838.3700	4 611.8350	5 271.8350

## Performance

	Currency	2022/2023	2021/2022	2020/2021
Class U-X	JPY	-3.2%	-5.2%	-0.2%
Benchmark:				
FTSE Japan Government Bond Index	JPY	-3.1%	-5.1%	-0.1%

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Japan	99.41
<b>TOTAL</b>	<b>99.41</b>

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

## Statement of assets

	30.9.2023	30.9.2022
<b>Market values</b>	<b>JPY</b>	<b>JPY</b>
Bank deposits		
– at sight	193 096 358	172 310 484
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	38 477 924 739	47 927 961 606
Other assets	35 977 274	42 598 338
<b>Total fund assets</b>	<b>38 706 998 371</b>	<b>48 142 870 428</b>
<b>Net fund assets</b>	<b>38 706 998 371</b>	<b>48 142 870 428</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Income</b>	<b>JPY</b>	<b>JPY</b>
Negative interest	-296 600	-276 374
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	277 003 748	322 117 255
Purchase of current net income on issue of units	22 949 587	27 882 493
<b>TOTAL income</b>	<b>299 656 735</b>	<b>349 723 374</b>
<b>Expenses</b>		
Audit expenses	-2 440 337	-2 160 867
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0	0
Other expenses	-439 243	-157 902
Payment of current net income on redemption of units	-39 054 931	-50 710 076
<b>TOTAL expenses</b>	<b>-41 934 511</b>	<b>-53 028 845</b>
<b>Net income</b>	<b>257 722 224</b>	<b>296 694 529</b>
Realized capital gains and losses	-802 493 841	-120 818 425
<b>Realized result</b>	<b>-544 771 617</b>	<b>175 876 104</b>
Unrealized capital gains and losses	-941 725 996	-2 949 424 759
<b>Total result</b>	<b>-1 486 497 613</b>	<b>-2 773 548 655</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	JPY	JPY
Net income of the financial year	257 722 224	296 694 529
<b>Available for distribution</b>	<b>257 722 224</b>	<b>296 694 529</b>
Less federal withholding tax <sup>1</sup>	-90 202 778	-103 843 085
Net income retained for reinvestment	-167 519 446	-192 851 444
<b>Balance carried forward</b>	<b>0</b>	<b>0</b>

## Changes in net fund assets

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	JPY	JPY
Net fund assets at the beginning of the financial year	48 142 870 428	58 164 697 441
Paid federal withholding tax	-102 221 886	-122 421 520
Balance of unit movements	-7 847 152 558	-7 125 856 838
Total result	-1 486 497 613	-2 773 548 655
<b>Net fund assets at the end of the reporting period</b>	<b>38 706 998 371</b>	<b>48 142 870 428</b>

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

## Development of the outstanding units

Class U-X	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	Number	Number
Situation at the beginning of the financial year	4 611.8350	5 271.8350
Units issued	741.5350	928.0000
Units redeemed	-1 515.0000	-1 588.0000
<b>Situation at the end of the period</b>	<b>3 838.3700</b>	<b>4 611.8350</b>
Difference between units issued and units redeemed	-773.4650	-660.0000

## Net income retained for reinvestment (accumulation)

Class U-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	<b>JPY</b>	<b>67 143.66</b>
Less federal withholding tax <sup>1</sup>	JPY	-23 500.28
<b>Net accumulation per unit</b>	<b>JPY</b>	<b>43 643.38</b>

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

# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bonds, fixed rate</b>								
<b>JPY</b>								
JAPAN 0.00500% 21-01.07.23*	JPY	60 000 000		60 000 000				
JAPAN 0.00500% 21-01.08.23*	JPY	280 000 000		280 000 000				
JAPAN 0.00500% 21-01.11.23*	JPY	300 000 000		300 000 000				
JAPAN 0.00500% 21-20.03.26*	JPY	250 000 000			250 000 000	249 592 500	0.64	
JAPAN 0.00500% 21-20.06.26*	JPY	310 000 000			310 000 000	309 268 400	0.80	
JAPAN 0.00500% 22-01.04.24*	JPY	200 000 000		200 000 000				
JAPAN 0.00500% 22-01.06.24*	JPY		250 000 000	250 000 000				
JAPAN 0.00500% 22-01.07.24*	JPY		150 000 000		150 000 000	150 102 000	0.39	
JAPAN 0.00500% 22-20.12.26*	JPY	495 000 000		65 000 000	430 000 000	428 237 000	1.11	
JAPAN 0.00500% 22-20.03.27*	JPY	200 000 000			200 000 000	198 932 000	0.51	
JAPAN 0.00500% 22-20.06.27*	JPY	150 000 000	355 000 000		505 000 000	501 530 650	1.30	
JAPAN 0.00500% 23-01.01.25*	JPY		100 000 000		100 000 000	100 044 000	0.26	
JAPAN 0.00500% 23-01.03.25*	JPY		200 000 000		200 000 000	200 050 000	0.52	
JAPAN 0.00500% 23-01.04.25*	JPY		280 000 000		280 000 000	280 025 200	0.72	
JAPAN 0.10000% 16-20.03.26*	JPY	657 400 000		275 000 000	382 400 000	382 671 504	0.99	
JAPAN 0.10000% 16-20.06.26*	JPY	343 000 000		250 000 000	93 000 000	93 022 320	0.24	
JAPAN 0.10000% 16-20.09.26*	JPY	300 000 000		245 000 000	55 000 000	54 980 200	0.14	
JAPAN 0.10000% 16-20.12.26*	JPY	340 000 000		174 000 000	166 000 000	165 824 040	0.43	
JAPAN 0.10000% 17-20.03.27*	JPY	225 000 000			225 000 000	224 556 750	0.58	
JAPAN 0.10000% 17-20.06.27*	JPY	260 000 000		160 000 000	100 000 000	99 667 000	0.26	
JAPAN 0.10000% 17-20.09.27*	JPY	325 000 000			325 000 000	323 462 750	0.84	
JAPAN 0.10000% 17-20.12.27*	JPY	250 000 000			250 000 000	248 465 000	0.64	
JAPAN 0.10000% 18-20.03.28*	JPY	437 300 000		285 000 000	152 300 000	151 084 646	0.39	
JAPAN 0.10000% 18-20.06.28*	JPY	255 000 000			255 000 000	252 498 450	0.65	
JAPAN 0.10000% 18-20.09.28*	JPY	318 850 000		80 000 000	238 850 000	236 186 823	0.61	
JAPAN 0.10000% 19-20.12.23*	JPY	225 000 000		225 000 000				
JAPAN 0.10000% 19-20.03.24*	JPY	250 000 000		250 000 000				
JAPAN 0.10000% 19-20.06.24*	JPY	300 000 000			300 000 000	300 390 000	0.78	
JAPAN 0.10000% 19-20.09.24*	JPY	200 000 000			200 000 000	200 300 000	0.52	
JAPAN 0.10000% 19-20.12.28*	JPY	155 000 000			155 000 000	153 076 450	0.40	
JAPAN 0.10000% 19-20.03.29*	JPY	235 000 000		125 000 000	110 000 000	108 450 100	0.28	
JAPAN 0.10000% 19-20.06.29*	JPY	195 000 000			195 000 000	191 880 000	0.50	
JAPAN 0.10000% 19-20.09.29*	JPY	215 000 000	70 000 000	175 000 000	110 000 000	107 999 100	0.28	
JAPAN 0.10000% 20-20.12.24*	JPY	250 000 000			250 000 000	250 395 000	0.65	
JAPAN 0.10000% 20-20.03.25*	JPY	300 000 000			300 000 000	300 462 000	0.78	
JAPAN 0.10000% 20-20.06.25*	JPY	100 000 000	45 000 000		145 000 000	145 213 150	0.38	
JAPAN 0.10000% 20-20.09.25*	JPY	195 000 000			195 000 000	195 263 250	0.50	
JAPAN 0.10000% 20-20.12.25*	JPY	200 000 000			200 000 000	200 216 000	0.52	
JAPAN 0.10000% 20-20.12.29*	JPY	395 000 000		60 000 000	335 000 000	328 182 750	0.85	
JAPAN 0.10000% 20-20.03.30*	JPY	465 000 000	125 000 000	375 000 000	215 000 000	210 046 400	0.54	
JAPAN 0.10000% 20-20.06.30*	JPY	405 000 000	50 000 000	275 000 000	180 000 000	175 352 400	0.45	
JAPAN 0.10000% 20-20.09.30*	JPY	515 000 000	53 000 000	395 000 000	173 000 000	168 033 170	0.43	
JAPAN 0.10000% 21-20.12.30*	JPY	546 000 000			270 000 000	267 162 480	0.69	
JAPAN 0.10000% 21-20.03.31*	JPY	390 000 000		195 000 000	195 000 000	188 147 700	0.49	
JAPAN 0.10000% 21-20.06.31*	JPY	460 000 000		225 000 000	235 000 000	226 041 800	0.58	
JAPAN 0.10000% 21-20.09.31*	JPY	440 000 000		240 000 000	200 000 000	191 774 000	0.50	
JAPAN 0.10000% 22-20.03.27*	JPY	300 000 000			300 000 000	299 379 000	0.77	
JAPAN 0.10000% 22-20.09.27*	JPY		300 000 000		300 000 000	298 569 000	0.77	
JAPAN 0.10000% 23-20.03.28*	JPY		285 000 000		285 000 000	282 737 100	0.73	
JAPAN 0.10000% 23-20.06.28*	JPY		165 000 000		165 000 000	163 366 500	0.42	
JAPAN 0.20000% 16-20.06.36*	JPY	502 550 000		165 000 000	337 550 000	305 354 481	0.79	
JAPAN 0.20000% 22-20.06.32*	JPY	20 000 000	300 000 000	225 000 000	95 000 000	91 107 850	0.24	
JAPAN 0.20000% 22-20.09.32*	JPY		195 000 000	95 000 000	100 000 000	95 622 000	0.25	
JAPAN 0.20000% 23-20.12.27*	JPY		150 000 000		150 000 000	149 685 000	0.39	
JAPAN 0.20000% 23-20.03.28*	JPY		150 000 000		150 000 000	149 457 000	0.39	
JAPAN 0.30000% 14-20.12.24*	JPY	368 750 000			368 750 000	370 228 688	0.96	
JAPAN 0.30000% 15-20.12.25*	JPY	210 000 000			210 000 000	211 155 000	0.55	
JAPAN 0.30000% 16-20.06.46*	JPY	206 250 000		75 000 000	131 250 000	100 590 000	0.26	
JAPAN 0.30000% 19-20.06.39*	JPY	410 000 000		120 000 000	290 000 000	252 149 200	0.65	
JAPAN 0.30000% 19-20.09.39*	JPY	335 000 000			335 000 000	289 811 850	0.75	
JAPAN 0.30000% 20-20.12.39*	JPY	440 000 000		135 000 000	305 000 000	262 559 250	0.68	
JAPAN 0.40000% 15-20.03.25*	JPY	240 100 000			240 100 000	241 523 793	0.62	

Security	30.9.2022		30.9.2023		Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal			
JAPAN 0.40000% 15-20.06.25*	JPY 210 000 000		119 000 000	91 000 000	91 602 420	0.24	
JAPAN 0.40000% 15-20.09.25*	JPY 106 600 000			106 600 000	107 371 784	0.28	
JAPAN 0.40000% 16-20.03.36*	JPY 289 000 000			289 000 000	269 327 770	0.70	
JAPAN 0.40000% 16-20.03.56*	JPY 294 800 000		37 500 000	257 300 000	176 047 233	0.45	
JAPAN 0.40000% 19-20.03.39*	JPY 325 000 000	35 000 000	120 000 000	240 000 000	213 060 000	0.55	
JAPAN 0.40000% 19-20.06.49*	JPY 250 000 000		40 000 000	210 000 000	156 958 200	0.41	
JAPAN 0.40000% 19-20.09.49*	JPY 230 000 000		45 000 000	185 000 000	137 747 300	0.36	
JAPAN 0.40000% 20-20.03.40*	JPY 335 000 000			335 000 000	291 965 900	0.75	
JAPAN 0.40000% 20-20.06.40*	JPY 440 000 000	40 000 000	195 000 000	285 000 000	247 154 850	0.64	
JAPAN 0.40000% 20-20.09.40*	JPY 510 000 000		125 000 000	385 000 000	332 339 700	0.86	
JAPAN 0.40000% 20-20.12.49*	JPY 265 000 000		55 000 000	210 000 000	155 822 100	0.40	
JAPAN 0.40000% 20-20.03.50*	JPY 250 000 000			250 000 000	184 835 000	0.48	
JAPAN 0.40000% 21-20.06.41*	JPY 445 000 000	56 000 000	85 000 000	416 000 000	354 419 520	0.92	
JAPAN 0.40000% 23-20.06.33*	JPY	275 000 000		275 000 000	265 837 000	0.69	
JAPAN 0.50000% 14-20.09.24*	JPY 320 000 000			320 000 000	321 712 000	0.83	
JAPAN 0.50000% 14-20.12.24*	JPY	120 000 000		120 000 000	120 771 600	0.31	
JAPAN 0.50000% 16-20.09.36*	JPY 350 000 000			350 000 000	327 981 500	0.85	
JAPAN 0.50000% 16-20.09.46*	JPY 161 000 000	67 000 000	70 000 000	158 000 000	126 697 040	0.33	
JAPAN 0.50000% 18-20.03.38*	JPY 266 650 000		45 000 000	221 650 000	203 146 658	0.52	
JAPAN 0.50000% 18-20.06.38*	JPY 400 000 000	30 000 000	145 000 000	285 000 000	260 136 600	0.67	
JAPAN 0.50000% 19-20.12.38*	JPY 330 000 000		80 000 000	250 000 000	226 367 500	0.58	
JAPAN 0.50000% 19-20.03.49*	JPY 245 000 000		60 000 000	185 000 000	142 799 650	0.37	
JAPAN 0.50000% 19-20.03.59*	JPY 311 900 000	67 000 000	120 000 000	258 900 000	177 540 675	0.46	
JAPAN 0.50000% 20-20.03.60*	JPY 388 500 000	20 000 000	50 000 000	358 500 000	242 991 300	0.63	
JAPAN 0.50000% 21-20.12.40*	JPY 454 750 000		117 000 000	337 750 000	295 527 872	0.76	
JAPAN 0.50000% 21-20.03.41*	JPY 420 000 000		75 000 000	345 000 000	300 405 300	0.78	
JAPAN 0.50000% 21-20.09.41*	JPY 530 000 000	104 000 000	320 000 000	314 000 000	271 314 840	0.70	
JAPAN 0.50000% 22-20.12.41*	JPY 405 500 000	55 000 000	78 000 000	382 500 000	329 080 050	0.85	
JAPAN 0.50000% 23-20.12.32*	JPY	100 000 000		100 000 000	98 032 000	0.25	
JAPAN 0.50000% 23-20.03.33*	JPY	505 000 000	125 000 000	380 000 000	371 643 800	0.96	
JAPAN 0.60000% 13-20.09.23*	JPY 450 000 000		450 000 000				
JAPAN 0.60000% 13-20.12.23*	JPY 820 000 000		820 000 000				
JAPAN 0.60000% 14-20.03.24*	JPY 246 400 000		246 400 000				
JAPAN 0.60000% 14-20.06.24*	JPY 492 700 000		342 700 000	150 000 000	150 729 000	0.39	
JAPAN 0.60000% 16-20.12.36*	JPY 312 900 000			312 900 000	295 997 142	0.76	
JAPAN 0.60000% 16-20.12.46*	JPY 154 200 000	20 000 000	30 000 000	144 200 000	118 024 816	0.30	
JAPAN 0.60000% 17-20.06.37*	JPY 195 000 000			195 000 000	183 241 500	0.47	
JAPAN 0.60000% 17-20.09.37*	JPY 245 000 000			245 000 000	229 437 600	0.59	
JAPAN 0.60000% 17-20.12.37*	JPY 290 000 000	55 000 000	100 000 000	245 000 000	228 553 150	0.59	
JAPAN 0.60000% 20-20.06.50*	JPY 325 000 000		40 000 000	285 000 000	221 969 400	0.57	
JAPAN 0.60000% 20-20.09.50*	JPY 306 500 000	20 000 000	60 000 000	266 500 000	206 814 660	0.53	
JAPAN 0.70000% 17-20.03.37*	JPY 282 700 000		70 000 000	212 700 000	203 190 183	0.52	
JAPAN 0.70000% 18-20.09.38*	JPY 274 900 000			274 900 000	257 479 587	0.67	
JAPAN 0.70000% 18-20.06.48*	JPY 245 000 000			245 000 000	201 507 600	0.52	
JAPAN 0.70000% 19-20.12.48*	JPY 215 000 000		55 000 000	160 000 000	130 622 400	0.34	
JAPAN 0.70000% 20-20.12.50*	JPY 327 000 000	35 000 000	81 000 000	281 000 000	223 664 760	0.58	
JAPAN 0.70000% 21-20.03.51*	JPY 310 000 000	16 500 000	105 000 000	221 500 000	175 871 000	0.45	
JAPAN 0.70000% 21-20.06.51*	JPY 345 000 000		60 000 000	285 000 000	225 682 950	0.58	
JAPAN 0.70000% 21-20.09.51*	JPY 317 500 000	94 000 000	200 000 000	211 500 000	167 030 010	0.43	
JAPAN 0.70000% 21-20.03.61*	JPY 386 000 000	99 000 000	120 000 000	365 000 000	264 205 250	0.68	
JAPAN 0.80000% 13-20.09.23*	JPY 170 000 000		170 000 000				
JAPAN 0.80000% 16-20.03.46*	JPY 181 550 000		25 000 000	156 550 000	135 199 711	0.35	
JAPAN 0.80000% 17-20.03.47*	JPY 152 400 000	20 000 000	50 000 000	122 400 000	104 671 584	0.27	
JAPAN 0.80000% 17-20.06.47*	JPY 124 000 000	20 000 000		144 000 000	122 836 320	0.32	
JAPAN 0.80000% 17-20.09.47*	JPY 185 000 000		50 000 000	135 000 000	114 810 750	0.30	
JAPAN 0.80000% 17-20.12.47*	JPY 210 300 000	65 000 000	105 000 000	170 300 000	144 370 122	0.37	
JAPAN 0.80000% 18-20.03.48*	JPY 201 000 000			201 000 000	169 969 620	0.44	
JAPAN 0.80000% 18-20.03.58*	JPY 226 450 000	45 000 000	61 000 000	210 450 000	162 395 847	0.42	
JAPAN 0.80000% 22-20.03.42*	JPY 365 000 000		50 000 000	315 000 000	285 497 100	0.74	
JAPAN 0.90000% 17-20.03.57*	JPY 222 850 000	73 000 000	113 000 000	182 850 000	146 876 091	0.38	
JAPAN 0.90000% 18-20.09.48*	JPY 165 000 000	25 000 000	70 000 000	120 000 000	103 184 400	0.27	
JAPAN 0.90000% 22-20.06.42*	JPY 20 000 000	395 000 000	75 000 000	340 000 000	312 640 200	0.81	
JAPAN 1.00000% 15-20.12.35*	JPY 260 000 000	36 000 000	50 000 000	246 000 000	247 035 660	0.64	
JAPAN 1.00000% 22-20.03.52*	JPY 290 000 000		38 500 000	251 500 000	214 748 305	0.55	
JAPAN 1.00000% 22-20.03.62*	JPY 135 000 000	234 000 000	45 000 000	324 000 000	257 515 200	0.67	
JAPAN 1.10000% 03-20.03.33*	JPY 59 350 000		59 350 000				
JAPAN 1.10000% 22-20.09.42*	JPY	350 000 000	53 000 000	297 000 000	282 063 870	0.73	
JAPAN 1.10000% 23-20.03.43*	JPY	195 000 000		195 000 000	184 013 700	0.48	
JAPAN 1.10000% 23-20.06.43*	JPY	205 000 000		205 000 000	192 923 450	0.50	
JAPAN 1.20000% 14-20.12.34*	JPY 300 000 000			300 000 000	310 038 000	0.80	
JAPAN 1.20000% 15-20.03.35*	JPY 370 000 000		135 000 000	235 000 000	242 564 650	0.63	



Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
JAPAN 1.20000% 15-20.09.35*	JPY 280 000 000	35 000 000	100 000 000	215 000 000			221 262 950	0.57	
JAPAN 1.20000% 23-20.06.53*	JPY	135 000 000		135 000 000			120 806 100	0.31	
JAPAN 1.30000% 15-20.06.35*	JPY 215 000 000			215 000 000			224 030 000	0.58	
JAPAN 1.30000% 23-20.03.63*	JPY	118 000 000		118 000 000			102 554 980	0.26	
JAPAN 1.40000% 14-20.09.34*	JPY 335 000 000		125 000 000	210 000 000			221 774 700	0.57	
JAPAN 1.40000% 15-20.09.45*	JPY 80 000 000		41 000 000	39 000 000			38 207 520	0.10	
JAPAN 1.40000% 15-20.12.45*	JPY 97 050 000		35 000 000	62 050 000			60 718 407	0.16	
JAPAN 1.40000% 15-20.03.55*	JPY 120 000 000		33 000 000	87 000 000			81 475 500	0.21	
JAPAN 1.40000% 22-20.09.52*	JPY	245 000 000		245 000 000			231 074 200	0.60	
JAPAN 1.40000% 23-20.12.42*	JPY	305 000 000	70 000 000	235 000 000			234 273 850	0.61	
JAPAN 1.40000% 23-20.03.53*	JPY	255 000 000		255 000 000			240 102 900	0.62	
JAPAN 1.50000% 12-20.06.32*	JPY 105 000 000			105 000 000			112 207 200	0.29	
JAPAN 1.50000% 13-20.03.33*	JPY 195 000 000		125 000 000	70 000 000			74 866 400	0.19	
JAPAN 1.50000% 14-20.03.34*	JPY 350 000 000		135 000 000	215 000 000			229 628 600	0.59	
JAPAN 1.50000% 14-20.06.34*	JPY 344 000 000		145 000 000	199 000 000			212 420 560	0.55	
JAPAN 1.50000% 14-20.12.44*	JPY 97 500 000		40 000 000	57 500 000			57 597 750	0.15	
JAPAN 1.50000% 15-20.03.45*	JPY 175 000 000	25 000 000	45 000 000	155 000 000			155 089 900	0.40	
JAPAN 1.60000% 10-20.06.30*	JPY 93 000 000	60 000 000	55 000 000	98 000 000			105 161 840	0.27	
JAPAN 1.60000% 12-20.03.32*	JPY 115 000 000		38 000 000	77 000 000			82 916 680	0.21	
JAPAN 1.60000% 12-20.06.32*	JPY 115 000 000		85 000 000	30 000 000			32 306 100	0.08	
JAPAN 1.60000% 13-20.03.33*	JPY 214 050 000		85 000 000	129 050 000			139 238 498	0.36	
JAPAN 1.60000% 13-20.12.33*	JPY 445 000 000	75 000 000	295 000 000	225 000 000			242 718 750	0.63	
JAPAN 1.60000% 15-20.06.45*	JPY 92 500 000	43 500 000	85 000 000	51 000 000			51 899 640	0.13	
JAPAN 1.60000% 23-20.12.52*	JPY	150 000 000		150 000 000			148 245 000	0.38	
JAPAN 1.70000% 03-20.06.33*	JPY 65 500 000	80 000 000	100 000 000	45 500 000			49 514 010	0.13	
JAPAN 1.70000% 11-20.09.31*	JPY 130 000 000	35 000 000	100 000 000	65 000 000			70 416 450	0.18	
JAPAN 1.70000% 11-20.12.31*	JPY 100 000 000			100 000 000			108 395 000	0.28	
JAPAN 1.70000% 12-20.03.32*	JPY 95 000 000			95 000 000			103 061 700	0.27	
JAPAN 1.70000% 12-20.06.32*	JPY 105 000 000		28 000 000	77 000 000			83 594 280	0.22	
JAPAN 1.70000% 12-20.09.32*	JPY 285 000 000	35 000 000	85 000 000	235 000 000			255 264 050	0.66	
JAPAN 1.70000% 12-20.12.32*	JPY 250 000 000		130 000 000	120 000 000			130 426 800	0.34	
JAPAN 1.70000% 13-20.06.33*	JPY 260 000 000		150 000 000	110 000 000			119 704 200	0.31	
JAPAN 1.70000% 13-20.09.33*	JPY 260 000 000			260 000 000			282 942 400	0.73	
JAPAN 1.70000% 13-20.12.43*	JPY 115 200 000	75 000 000	55 000 000	135 200 000			140 759 424	0.36	
JAPAN 1.70000% 14-20.03.44*	JPY 175 000 000	25 000 000	90 000 000	110 000 000			114 475 900	0.30	
JAPAN 1.70000% 14-20.06.44*	JPY 105 000 000	25 000 000		130 000 000			135 232 500	0.35	
JAPAN 1.70000% 14-20.09.44*	JPY 141 850 000		40 000 000	101 850 000			105 817 057	0.27	
JAPAN 1.70000% 14-20.03.54*	JPY 123 950 000		40 000 000	83 950 000			84 827 277	0.22	
JAPAN 1.80000% 02-22.11.32*	JPY 110 000 000		60 000 000	50 000 000			54 768 000	0.14	
JAPAN 1.80000% 10-20.06.30*	JPY 90 000 000	65 000 000	60 000 000	95 000 000			103 185 200	0.27	
JAPAN 1.80000% 10-20.09.30*	JPY 115 000 000		55 000 000	60 000 000			65 247 600	0.17	
JAPAN 1.80000% 11-20.06.31*	JPY 135 000 000		90 000 000	45 000 000			49 062 150	0.13	
JAPAN 1.80000% 11-20.09.31*	JPY 200 000 000			200 000 000			218 218 000	0.56	
JAPAN 1.80000% 12-20.12.31*	JPY 215 000 000		52 500 000	162 500 000			177 425 625	0.46	
JAPAN 1.80000% 13-20.12.32*	JPY 180 000 000		110 000 000	70 000 000			76 701 800	0.20	
JAPAN 1.80000% 13-20.03.43*	JPY 225 000 000		27 000 000	198 000 000			210 452 220	0.54	
JAPAN 1.80000% 13-20.09.43*	JPY 145 000 000		45 000 000	100 000 000			105 953 000	0.27	
JAPAN 1.90000% 04-20.03.24*	JPY 75 000 000		75 000 000						
JAPAN 1.90000% 05-20.03.25*	JPY 100 000 000			100 000 000			102 783 000	0.27	
JAPAN 1.90000% 05-20.06.25*	JPY 70 000 000			70 000 000			72 261 000	0.19	
JAPAN 1.90000% 08-20.12.28*	JPY 213 400 000			213 400 000			230 617 112	0.60	
JAPAN 1.90000% 09-20.03.29*	JPY 167 250 000		60 000 000	107 250 000			116 186 070	0.30	
JAPAN 1.90000% 10-20.09.30*	JPY 50 000 000			50 000 000			54 713 000	0.14	
JAPAN 1.90000% 11-20.03.31*	JPY 50 000 000			50 000 000			54 808 000	0.14	
JAPAN 1.90000% 11-20.06.31*	JPY 200 000 000		90 000 000	110 000 000			120 750 300	0.31	
JAPAN 1.90000% 12-20.09.42*	JPY 355 000 000	63 000 000	90 000 000	328 000 000			354 892 720	0.92	
JAPAN 1.90000% 13-20.06.43*	JPY 185 050 000		40 000 000	145 050 000			156 310 000	0.40	
JAPAN 1.90000% 13-20.03.53*	JPY 84 600 000	20 000 000		104 600 000			110 696 088	0.29	
JAPAN 2.00000% 04-20.12.33*	JPY	75 000 000		75 000 000			83 819 250	0.22	
JAPAN 2.00000% 07-20.03.27*	JPY 130 000 000		60 000 000	70 000 000			74 462 500	0.19	
JAPAN 2.00000% 10-20.09.40*	JPY 293 050 000			293 050 000			324 063 481	0.84	
JAPAN 2.00000% 11-20.12.30*	JPY 22 100 000			22 100 000			24 356 410	0.06	
JAPAN 2.00000% 11-20.03.31*	JPY 86 500 000			86 500 000			95 444 100	0.25	
JAPAN 2.00000% 11-20.09.41*	JPY 287 600 000			287 600 000			317 035 860	0.82	
JAPAN 2.00000% 12-20.03.42*	JPY 275 050 000			275 050 000			302 791 543	0.78	
JAPAN 2.00000% 12-20.03.52*	JPY 150 000 000			150 000 000			162 036 000	0.42	
JAPAN 2.10000% 03-20.09.33*	JPY	80 000 000		80 000 000			90 118 400	0.23	
JAPAN 2.10000% 06-20.12.26*	JPY 150 000 000			150 000 000			159 466 500	0.41	
JAPAN 2.10000% 07-20.12.27*	JPY 162 150 000			162 150 000			174 692 302	0.45	
JAPAN 2.10000% 08-20.06.28*	JPY 70 000 000			70 000 000			75 857 600	0.20	
JAPAN 2.10000% 08-20.09.28*	JPY 80 000 000			80 000 000			86 983 200	0.22	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in JPY	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
JAPAN 2.10000% 09-20.06.29*	JPY	165 250 000		60 000 000	105 250 000	115 421 360	0.30	
JAPAN 2.10000% 09-20.09.29*	JPY	160 000 000			160 000 000	175 932 800	0.45	
JAPAN 2.10000% 09-20.12.29*	JPY	120 000 000		120 000 000				
JAPAN 2.10000% 10-20.03.30*	JPY	65 000 000			65 000 000	71 771 700	0.19	
JAPAN 2.10000% 10-20.12.30*	JPY	50 000 000			50 000 000	55 448 500	0.14	
JAPAN 2.20000% 08-20.03.28*	JPY	100 000 000			100 000 000	108 505 000	0.28	
JAPAN 2.20000% 09-20.09.39*	JPY	182 450 000	50 000 000	45 000 000	187 450 000	213 610 522	0.55	
JAPAN 2.20000% 09-20.03.49*	JPY	83 550 000			83 550 000	94 022 992	0.24	
JAPAN 2.20000% 10-20.03.50*	JPY	50 000 000			50 000 000	56 231 000	0.15	
JAPAN 2.20000% 11-20.03.41*	JPY	297 000 000		35 000 000	262 000 000	297 398 820	0.77	
JAPAN 2.20000% 11-20.03.51*	JPY	140 000 000			140 000 000	157 271 800	0.41	
JAPAN 2.30000% 05-20.06.35*	JPY		85 000 000	85 000 000				
JAPAN 2.30000% 09-20.03.39*	JPY	212 700 000			212 700 000	245 600 436	0.63	
JAPAN 2.30000% 10-20.03.40*	JPY	90 500 000			90 500 000	104 277 720	0.27	
JAPAN 2.40000% 08-20.09.38*	JPY	87 500 000			87 500 000	102 294 500	0.26	
JAPAN 2.50000% 04-20.06.34*	JPY		30 000 000		30 000 000	35 082 300	0.09	
JAPAN GOVERNMENT 0.10000% 22-20.12.31*	JPY	387 000 000	45 000 000	250 000 000	182 000 000	173 979 260	0.45	
JAPAN GOVERNMENT FIVE YEAR BOND 0.00500% 20.09.26*	JPY	470 000 000		200 000 000	270 000 000	269 136 000	0.70	
JAPAN GOVERNMENT TEN YEAR BOND TB 0.20000% 22-20.03.32*	JPY	280 000 000		280 000 000				
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70000% 22-20.12.51*	JPY	305 500 000			305 500 000	240 978 400	0.62	
JAPAN GOVERNMENT THIRTY YEAR BOND 1.30000% 22-20.06.52*	JPY	45 000 000	318 000 000	135 000 000	228 000 000	209 899 080	0.54	
JAPAN GOVERNMENT TWO YEAR BOND 0.00500% 22-01.01.24*	JPY	350 000 000		350 000 000				
<b>TOTAL JPY</b>						<b>38 477 924 739</b>	<b>99.41</b>	
<b>Total Bonds, fixed rate</b>						<b>38 477 924 739</b>	<b>99.41</b>	
<b>Total Securities traded on an exchange</b>						<b>38 477 924 739</b>	<b>99.41</b>	
<b>Total securities and similar instruments</b>						<b>38 477 924 739</b>	<b>99.41</b>	
(thereof in lending							0.00)	
Bank deposits at sight						193 096 358	0.50	
Other assets						35 977 274	0.09	
<b>Total fund assets</b>						<b>38 706 998 371</b>	<b>100.00</b>	
<b>Net fund assets</b>						<b>38 706 998 371</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	38 477 924 739	99.41
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>38 477 924 739</b>	<b>99.41</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*  
*– JPY Bonds Passive Class U-X*

During the period under review, securities (instead of in cash) in the value of JPY 308 836 418 were deposited which corresponds to 30.4350 units.

### Commission sharing agreements and soft commissions

The fund management company has not concluded commission sharing agreements.

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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 U-X 0.01%

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

See appendix to supplementary information.

# UBS (CH) Investment Fund – USD Bonds Passive

## Category Other Funds for Traditional Investments

### Three-year comparison

	ISIN	30.9.2023	30.9.2022	30.9.2021
Net fund assets in USD		1 058 545 675.21	1 056 037 929.63	1 157 529 099.38
<b>Class I-A1</b>	<b>CH0043486577</b>			
Net asset value per unit in USD		775.27	787.40	910.13
Number of units outstanding		22.5940	22.5940	22.5940
<b>Class I-X</b>	<b>CH0043486627</b>			
Net asset value per unit in USD		969.73	983.55	1 135.17
Number of units outstanding		208 697.6410	113 551.6630	37 684.2100
<b>Class Q</b>	<b>CH0439162816</b>			
Net asset value per unit in USD		96.36	97.87	113.12
Number of units outstanding		1 439.5950	7 445.4070	7 437.4070
<b>Class U-X</b>	<b>CH0117874716</b>			
Net asset value per unit in USD		94 835.22	96 187.60	111 015.13
Number of units outstanding		8 851.4190	9 625.3990	9 834.3990
<b>Class W</b>	<b>CH0356568938</b>			
Net asset value per unit in USD		95.62	97.12	112.24
Number of units outstanding		171 342.3270	179 819.6820	196 003.0350
<b>Class (CHF) W</b>	<b>CH0356569027</b>			
Net asset value per unit in CHF		86.35	94.35	103.35
Number of units outstanding		2 120.7670	3 130.2600	1 099.1810

### Performance

	Currency	2022/2023	2021/2022	2020/2021
Class I-A1	USD	-1.0%	-13.0%	-3.4%
Class I-X	USD	-0.7%	-12.8%	-3.2%
Class Q	USD	-1.0%	-13.0%	-3.4%
Class U-X	USD	-0.7%	-12.8%	-3.2%
Class W	USD	-1.0%	-13.0%	-3.4%
Class (CHF) W	CHF	-7.9%	-8.2%	-1.9%
Benchmark:				
FTSE US Government Bond Index	USD	-0.8%	-12.8%	-3.4%
FTSE US Government Bond Index	CHF	-7.8%	-8.0%	-1.9%

Historical performance is no indicator of current or future performance.

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

### Structure of the securities portfolio

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

United States	99.23
<b>TOTAL</b>	<b>99.23</b>

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	950 617.43	2 714 497.29
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 050 429 533.07	1 048 332 690.22
Other assets	7 168 372.97	4 994 364.72
<b>Total fund assets</b>	<b>1 058 548 523.47</b>	<b>1 056 041 552.23</b>
Other liabilities	-2 848.26	-3 622.60
<b>Net fund assets</b>	<b>1 058 545 675.21</b>	<b>1 056 037 929.63</b>

## Statement of income

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
Income	USD	USD
Income from bank assets	41 462.72	0.00
Negative interest	-1 155.84	-63.60
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	12 374 175.02	8 715 392.58
Income from securities lending	470 220.96	589 139.63
Offset payments from securities lending	9 182 161.82	11 013 246.14
Purchase of current net income on issue of units	3 587 420.74	2 370 728.73
<b>TOTAL income</b>	<b>25 654 285.42</b>	<b>22 688 443.48</b>
<b>Expenses</b>		
Interest payable	-11 811.58	-3 843.58
Audit expenses	-21 388.54	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-40.13	-43.94
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 Q	-569.46	-1 744.85
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class W	-37 523.30	-43 808.87
Commission remuneration of the Fund Management in accordance with the fund contract Class (CHF) W	-544.95	-683.41
Compensation of the class action processing	0.00	-859.35
Other expenses	-3 784.93	-22 432.21
Payment of current net income on redemption of units	-2 343 299.41	-2 429 082.79
<b>TOTAL expenses</b>	<b>-2 418 962.30</b>	<b>-2 502 499.00</b>
<b>Net income</b>	<b>23 235 323.12</b>	<b>20 185 944.48</b>
Realized capital gains and losses	-26 881 084.49	-6 112 636.02
<b>Realized result</b>	<b>-3 645 761.37</b>	<b>14 073 308.46</b>
Unrealized capital gains and losses	-2 153 936.70	-171 141 951.89
<b>Total result</b>	<b>-5 799 698.07</b>	<b>-157 068 643.43</b>

## Allocation of result

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
	USD	USD
Net income of the financial year	23 235 323.12	20 185 944.48
<b>Available for distribution</b>	<b>23 235 323.12</b>	<b>20 185 944.48</b>
Less federal withholding tax <sup>1</sup>	-8 132 363.09	-7 065 080.57
Net income retained for reinvestment	-15 102 960.03	-13 120 863.91
<b>Balance carried forward</b>	<b>0.00</b>	<b>0.00</b>

## 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	1 056 037 929.63	1 157 529 099.38
Paid federal withholding tax	-7 004 074.60	-7 648 022.08
Balance of unit movements	15 311 518.25	63 225 495.76
Total result	-5 799 698.07	-157 068 643.43
<b>Net fund assets at the end of the reporting period</b>	<b>1 058 545 675.21</b>	<b>1 056 037 929.63</b>

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

## Development of the outstanding units

	1.10.2022-30.9.2023	1.10.2021-30.9.2022
<b>Class I-A1</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	22.5940	22.5940
Units issued	0.0000	0.0000
Units redeemed	0.0000	0.0000
<b>Situation at the end of the period</b>	<b>22.5940</b>	<b>22.5940</b>
Difference between units issued and units redeemed	0.0000	0.0000
<b>Class I-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	113 551.6630	37 684.2100
Units issued	109 568.3100	84 396.7340
Units redeemed	-14 422.3320	-8 529.2810
<b>Situation at the end of the period</b>	<b>208 697.6410</b>	<b>113 551.6630</b>
Difference between units issued and units redeemed	95 145.9780	75 867.4530
<b>Class Q</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	7 445.4070	7 437.4070
Units issued	9.0000	8.0000
Units redeemed	-6 014.8120	0.0000
<b>Situation at the end of the period</b>	<b>1 439.5950</b>	<b>7 445.4070</b>
Difference between units issued and units redeemed	-6 005.8120	8.0000
<b>Class U-X</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	9 625.3990	9 834.3990
Units issued	1 715.0200	2 452.0000
Units redeemed	-2 489.0000	-2 661.0000
<b>Situation at the end of the period</b>	<b>8 851.4190</b>	<b>9 625.3990</b>
Difference between units issued and units redeemed	-773.9800	-209.0000
<b>Class W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	179 819.6820	196 003.0350
Units issued	2 807.1650	1 670.4360
Units redeemed	-11 284.5200	-17 853.7890
<b>Situation at the end of the period</b>	<b>171 342.3270</b>	<b>179 819.6820</b>
Difference between units issued and units redeemed	-8 477.3550	-16 183.3530
<b>Class (CHF) W</b>	<b>Number</b>	<b>Number</b>
Situation at the beginning of the financial year	3 130.2600	1 099.1810
Units issued	1 195.5760	2 124.2260
Units redeemed	-2 205.0690	-93.1470
<b>Situation at the end of the period</b>	<b>2 120.7670</b>	<b>3 130.2600</b>
Difference between units issued and units redeemed	-1 009.4930	2 031.0790

## Net income retained for reinvestment (accumulation)

### Class I-A1

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>USD</b>	<b>15.286</b>
Less federal withholding tax <sup>1</sup>	USD	-5.350
<b>Net accumulation per unit</b>	<b>USD</b>	<b>9.936</b>

### Class I-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>USD</b>	<b>21.319</b>
Less federal withholding tax <sup>1</sup>	USD	-7.462
<b>Net accumulation per unit</b>	<b>USD</b>	<b>13.857</b>

### Class Q

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>USD</b>	<b>1.902</b>
Less federal withholding tax <sup>1</sup>	USD	-0.666
<b>Net accumulation per unit</b>	<b>USD</b>	<b>1.236</b>

### Class U-X

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>USD</b>	<b>2 085.00</b>
Less federal withholding tax <sup>1</sup>	USD	-729.75
<b>Net accumulation per unit</b>	<b>USD</b>	<b>1 355.25</b>

### Class W

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>USD</b>	<b>1.888</b>
Less federal withholding tax <sup>1</sup>	USD	-0.661
<b>Net accumulation per unit</b>	<b>USD</b>	<b>1.227</b>

### Class (CHF) W

Reinvestment on 14.11.2023

<b>Gross accumulation</b>	<b>CHF</b>	<b>1.706</b>
Less federal withholding tax <sup>1</sup>	CHF	-0.597
<b>Net accumulation per unit</b>	<b>CHF</b>	<b>1.109</b>

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



# Inventory of Fund assets

## Securities traded on an exchange

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Treasury notes, fixed rate</b>								
<b>USD</b>								
AMERICA, UNITED STATES OF 6.00000% 96-15.02.26*	USD	1 688 000			1 688 000	1 725 980	0.16	1 688 000
AMERICA, UNITED STATES OF 6.12500% 97-15.11.27*	USD	1 500 000		750 000	750 000	790 225	0.07	
AMERICA, UNITED STATES OF 5.50000% 98-15.08.28*	USD	50 000			50 000	51 820	0.00	
AMERICA, UNITED STATES OF 5.25000% 98-15.11.28*	USD	1 056 000			1 056 000	1 084 339	0.10	
AMERICA, UNITED STATES OF 5.25000% 99-15.02.29*	USD	780 000		780 000				
AMERICA, UNITED STATES OF 6.25000% 99-15.05.30*	USD	790 000			790 000	861 902	0.08	790 000
AMERICA, UNITED STATES OF 5.37500% 01-15.02.31*	USD	940 000	700 000	940 000	700 000	733 824	0.07	
AMERICA, UNITED STATES OF 4.50000% 06-15.02.36*	USD	870 000			870 000	867 519	0.08	870 000
AMERICA, UNITED STATES OF 5.00000% 07-15.05.37*	USD	739 000			739 000	767 405	0.07	
AMERICA, UNITED STATES OF 4.37500% 08-15.02.38*	USD	900 000	447 000	675 000	672 000	651 131	0.06	
AMERICA, UNITED STATES OF 4.50000% 08-15.05.38*	USD	925 000	750 000	620 000	1 055 000	1 031 757	0.10	
AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	920 000			920 000	794 758	0.08	
AMERICA, UNITED STATES OF 4.25000% 09-15.05.39*	USD	1 373 000	502 000	560 000	1 315 000	1 239 490	0.12	336 000
AMERICA, UNITED STATES OF 4.50000% 09-15.08.39*	USD	1 450 000	600 000	800 000	1 250 000	1 210 645	0.11	
AMERICA, UNITED STATES OF 4.37500% 09-15.11.39*	USD	1 271 000			1 271 000	1 209 486	0.11	
AMERICA, UNITED STATES OF 4.62500% 10-15.02.40*	USD	1 300 000			1 300 000	1 273 340	0.12	
AMERICA, UNITED STATES OF 4.37500% 10-15.05.40*	USD	1 531 000	700 000	750 000	1 481 000	1 404 983	0.13	
AMERICA, UNITED STATES OF 3.87500% 10-15.08.40*	USD	1 344 000			1 344 000	1 193 325	0.11	348 000
AMERICA, UNITED STATES OF 4.25000% 10-15.11.40*	USD	1 450 000		475 000	975 000	906 826	0.09	
AMERICA, UNITED STATES OF 4.75000% 11-15.02.41*	USD	1 486 000			1 486 000	1 469 689	0.14	
AMERICA, UNITED STATES OF 4.37500% 11-15.05.41*	USD	1 447 000		450 000	997 000	939 945	0.09	800 000
AMERICA, UNITED STATES OF 3.75000% 11-15.08.41*	USD	1 455 000		400 000	1 055 000	913 111	0.09	
AMERICA, UNITED STATES OF 3.12500% 11-15.11.41*	USD	1 625 000		600 000	1 025 000	805 946	0.08	1 025 000
AMERICA, UNITED STATES OF 3.12500% 12-15.02.42*	USD	1 295 000			1 295 000	1 015 159	0.10	
AMERICA, UNITED STATES OF 3.00000% 12-15.05.42*	USD	1 576 000			1 576 000	1 206 071	0.11	1 576 000
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	1 768 000	1 000 000	750 000	2 018 000	1 479 446	0.14	268 000
AMERICA, UNITED STATES OF 2.75000% 12-15.11.42*	USD	2 600 000	500 000	654 000	2 446 000	1 785 676	0.17	2 446 000
AMERICA, UNITED STATES OF 3.12500% 13-15.02.43*	USD	2 130 000		375 000	1 755 000	1 358 617	0.13	
AMERICA, UNITED STATES OF 2.87500% 13-15.05.43*	USD	3 386 000	1 000 000	1 475 000	2 911 000	2 156 642	0.20	
AMERICA, UNITED STATES OF 3.62500% 13-15.08.43*	USD	2 520 000	311 000	625 000	2 206 000	1 840 804	0.17	1 664 800
AMERICA, UNITED STATES OF 3.75000% 13-15.11.43*	USD	2 125 000	700 000		2 825 000	2 397 939	0.23	
AMERICA, UNITED STATES OF 3.62500% 14-15.02.44*	USD	2 533 000	859 000	1 050 000	2 342 000	1 947 336	0.18	
AMERICA, UNITED STATES OF 3.37500% 14-15.05.44*	USD	2 454 000		435 000	2 019 000	1 611 099	0.15	
AMERICA, UNITED STATES OF 3.12500% 14-15.08.44*	USD	2 973 000	700 000	327 000	3 346 000	2 556 553	0.24	630 000
AMERICA, UNITED STATES OF 3.00000% 14-15.11.44*	USD	2 508 000			2 508 000	1 871 889	0.18	
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	3 714 100		625 000	3 089 100	2 097 692	0.20	2 464 100
AMERICA, UNITED STATES OF 3.00000% 15-15.05.45*	USD	1 894 000	2 550 000	2 837 000	1 607 000	1 193 386	0.11	
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD	2 406 300		350 000	2 056 300	1 489 291	0.14	
AMERICA, UNITED STATES OF 3.00000% 15-15.11.45*	USD	1 201 000			1 201 000	888 318	0.08	
AMERICA, UNITED STATES OF 2.50000% 16-15.02.46*	USD	3 066 000	600 000	600 000	3 066 000	2 057 573	0.19	3 066 000
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	2 537 500	865 000	810 000	2 592 500	1 736 469	0.16	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	3 544 000		388 000	3 156 000	2 001 101	0.19	3 156 000
AMERICA, UNITED STATES OF 2.87500% 16-15.11.46*	USD	1 843 000	1 461 000	1 492 000	1 812 000	1 301 384	0.12	
AMERICA, UNITED STATES OF 3.00000% 17-15.02.47*	USD	3 072 000			3 072 000	2 255 760	0.21	2 865 000
AMERICA, UNITED STATES OF 3.00000% 17-15.05.47*	USD	2 565 000		375 000	2 190 000	1 606 656	0.15	
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	3 520 000		475 000	3 045 000	2 125 672	0.20	2 320 000
AMERICA, UNITED STATES OF 2.75000% 17-15.11.47*	USD	3 375 000			3 375 000	2 353 535	0.22	1 000 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD	4 340 000	1 200 000	1 300 000	4 240 000	3 102 156	0.29	
AMERICA, UNITED STATES OF 3.12500% 18-15.05.48*	USD	4 461 000	1 596 000	1 325 000	4 732 000	3 543 455	0.33	
AMERICA, UNITED STATES OF 3.00000% 18-15.08.48*	USD	4 463 900			4 463 900	3 263 181	0.31	
AMERICA, UNITED STATES OF 3.37500% 18-15.11.48*	USD	5 097 000	2 600 000	2 654 000	5 043 000	3 955 406	0.37	
AMERICA, UNITED STATES OF 3.00000% 19-15.02.49*	USD	5 109 000		560 000	4 549 000	3 325 212	0.31	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	5 135 000		675 000	4 460 000	3 181 583	0.30	4 460 000
AMERICA, UNITED STATES OF 2.25000% 19-15.08.49*	USD	4 907 000	850 000	675 000	5 082 000	3 163 545	0.30	
AMERICA, UNITED STATES OF 2.37500% 19-15.11.49*	USD	4 483 000		500 000	3 983 000	2 549 276	0.24	
AMERICA, UNITED STATES OF 2.00000% 20-15.02.50*	USD	6 036 000	850 000	1 150 000	5 736 000	3 347 494	0.32	4 886 000
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	6 303 000		500 000	5 803 000	2 737 837	0.26	5 803 000
AMERICA, UNITED STATES OF 1.37500% 20-15.08.50*	USD	7 668 000	1 400 000	1 650 000	7 418 000	3 619 752	0.34	5 068 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	5 400 000	1 400 000	625 000	6 175 000	3 510 102	0.33	4 150 000
AMERICA, UNITED STATES OF 1.12500% 20-15.05.40*	USD	4 843 000	600 000	1 135 000	4 308 000	2 472 725	0.23	
AMERICA, UNITED STATES OF 1.62500% 20-15.11.50*	USD	7 156 000		775 000	6 381 000	3 342 298	0.32	5 805 000
AMERICA, UNITED STATES OF 1.37500% 20-15.11.40*	USD	5 678 000			5 678 000	3 360 444	0.32	
AMERICA, UNITED STATES OF 1.87500% 21-15.02.51*	USD	8 264 000	700 000	1 050 000	7 914 000	4 435 550	0.42	

Security	30.9.2022			30.9.2023			Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal					
AMERICA, UNITED STATES OF TB 1.87500% 01.03.21-15.02.41*	USD	7 406 000	1 100 000	950 000	7 556 000	4 874 210	0.46	7 556 000	
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	8 554 000	800 000	1 844 000	7 510 000	4 762 983	0.45	6 680 000	
AMERICA, UNITED STATES OF 2.25000% 21-15.05.41*	USD	6 608 000		800 000	5 808 000	3 984 833	0.38		
AMERICA, UNITED STATES OF 2.00000% 21-15.08.51*	USD	7 888 000	2 400 000	1 925 000	8 363 000	4 825 712	0.46	8 000 000	
AMERICA, UNITED STATES OF 1.75000% 21-15.08.41*	USD	8 650 000	2 200 000	2 625 000	8 225 000	5 121 990	0.48	6 000 000	
AMERICA, UNITED STATES OF 1.87500% 21-15.11.51*	USD	7 949 000		1 407 500	6 541 500	3 646 120	0.34		
AMERICA, UNITED STATES OF 2.00000% 21-15.11.41*	USD	7 025 000	1 400 000	1 000 000	7 425 000	4 818 419	0.46		
AMERICA, UNITED STATES OF 2.25000% 22-15.02.52*	USD	7 102 000	2 038 000	1 750 000	7 390 000	4 535 035	0.43		
AMERICA, UNITED STATES OF 2.37500% 22-15.02.42*	USD	5 336 000	538 000	1 000 000	4 874 000	3 368 962	0.32		
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	6 493 000		650 000	5 843 000	4 142 824	0.39	5 843 000	
AMERICA, UNITED STATES OF 3.25000% 22-15.05.42*	USD	4 013 000	650 000	600 000	4 063 000	3 237 703	0.31	4 063 000	
AMERICA, UNITED STATES OF 3.00000% 22-15.08.52*	USD		7 169 000	750 000	6 419 000	4 677 345	0.44		
AMERICA, UNITED STATES OF 3.37500% 22-15.08.42*	USD		3 700 000		3 700 000	2 997 867	0.28		
AMERICA, UNITED STATES OF 4.00000% 22-15.11.52*	USD		6 693 000	1 125 000	5 568 000	4 935 075	0.47		
AMERICA, UNITED STATES OF 4.00000% 22-15.11.42*	USD		4 115 000		4 115 000	3 652 384	0.35		
AMERICA, UNITED STATES OF 3.62500% 23-15.02.53*	USD		5 993 000		5 993 000	4 956 398	0.47		
AMERICA, UNITED STATES OF 3.87500% 23-15.02.43*	USD		4 208 000		4 208 000	3 662 275	0.35		
AMERICA, UNITED STATES OF 3.62500% 23-15.05.53*	USD		7 108 000	750 000	6 358 000	5 264 225	0.50		
AMERICA, UNITED STATES OF 3.87500% 23-15.05.43*	USD		4 947 000	650 000	4 297 000	3 735 704	0.35		
AMERICA, UNITED STATES OF 4.12500% 23-15.08.53*	USD		2 300 000		2 300 000	2 087 969	0.20		
AMERICA, UNITED STATES OF 4.37500% 23-15.08.43*	USD		1 800 000		1 800 000	1 679 344	0.16		
AMERICA, UNITED STATES OF 1.50000% 16-15.08.26*	USD	8 138 000		2 000 000	6 138 000	5 594 931	0.53		
AMERICA, UNITED STATES OF 1.37500% 16-31.08.23*	USD	6 513 000		6 513 000					
AMERICA, UNITED STATES OF 2.25000% 17-15.08.27*	USD	4 069 000			4 069 000	3 718 367	0.35	4 069 000	
AMERICA, UNITED STATES OF 1.87500% 17-31.08.24*	USD	5 240 000			5 240 000	5 072 361	0.48	4 456 000	
AMERICA, UNITED STATES OF 2.12500% 17-30.09.24*	USD	2 500 000			2 500 000	2 419 922	0.23		
AMERICA, UNITED STATES OF 2.25000% 17-31.10.24*	USD	7 061 000	1 500 000	5 175 000	3 386 000	3 273 442	0.31		
AMERICA, UNITED STATES OF 2.25000% 17-15.11.27*	USD	4 796 000			4 796 000	4 361 737	0.41	4 796 000	
AMERICA, UNITED STATES OF 2.25000% 18-31.12.24*	USD	5 594 000			5 594 000	5 386 847	0.51	5 000 000	
AMERICA, UNITED STATES OF 2.50000% 18-31.01.25*	USD		3 000 000		3 000 000	2 891 602	0.27		
AMERICA, UNITED STATES OF 2.75000% 18-15.02.28*	USD	6 950 000		1 200 000	5 750 000	5 317 852	0.50	5 750 000	
AMERICA, UNITED STATES OF 2.75000% 18-28.02.25*	USD	2 900 000			2 900 000	2 800 199	0.26		
AMERICA, UNITED STATES OF 2.62500% 18-31.03.25*	USD	2 325 000			2 325 000	2 237 449	0.21	2 200 000	
AMERICA, UNITED STATES OF 2.87500% 18-30.04.25*	USD	4 817 000			4 817 000	4 645 959	0.44	3 000 000	
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	7 326 000		850 000	6 476 000	6 001 431	0.57		
AMERICA, UNITED STATES OF 2.87500% 18-31.05.25*	USD	4 900 000			4 900 000	4 719 504	0.45	3 035 000	
AMERICA, UNITED STATES OF 2.87500% 18-15.08.28*	USD	6 774 000		750 000	6 024 000	5 562 552	0.53	6 024 000	
AMERICA, UNITED STATES OF 2.75000% 18-31.08.25*	USD	2 500 000			2 500 000	2 393 262	0.23		
AMERICA, UNITED STATES OF 3.00000% 18-30.09.25*	USD	2 000 000			2 000 000	1 922 422	0.18		
AMERICA, UNITED STATES OF 2.87500% 18-31.10.23*	USD	3 460 000		3 460 000					
AMERICA, UNITED STATES OF 3.12500% 18-15.11.28*	USD	7 101 000		1 700 000	5 401 000	5 029 048	0.48		
AMERICA, UNITED STATES OF 2.87500% 18-30.11.25*	USD	3 000 000			3 000 000	2 869 922	0.27		
AMERICA, UNITED STATES OF 2.62500% 18-31.12.25*	USD	2 000 000			2 000 000	1 900 938	0.18		
AMERICA, UNITED STATES OF 2.62500% 18-31.12.23*	USD	3 250 000		3 250 000					
AMERICA, UNITED STATES OF 2.50000% 19-31.01.24*	USD	2 500 000		2 500 000					
AMERICA, UNITED STATES OF 2.62500% 19-31.01.26*	USD	2 000 000			2 000 000	1 898 359	0.18		
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	7 231 000		1 400 000	5 831 000	5 274 777	0.50	5 831 000	
AMERICA, UNITED STATES OF 2.50000% 19-28.02.26*	USD	2 000 000			2 000 000	1 891 094	0.18		
AMERICA, UNITED STATES OF 2.37500% 19-29.02.24*	USD	5 000 000		5 000 000					
AMERICA, UNITED STATES OF 2.25000% 19-31.03.26*	USD	3 375 000			3 375 000	3 167 227	0.30		
AMERICA, UNITED STATES OF 2.37500% 19-30.04.26*	USD	2 000 000			2 000 000	1 879 219	0.18	2 000 000	
AMERICA, UNITED STATES OF 2.37500% 19-15.05.29*	USD	5 446 000		1 100 000	4 346 000	3 862 168	0.36	4 346 000	
AMERICA, UNITED STATES OF 1.75000% 19-30.06.24*	USD	5 000 000		5 000 000					
AMERICA, UNITED STATES OF 2.75000% 14-15.02.24*	USD	6 700 000		6 700 000					
AMERICA, UNITED STATES OF 2.37500% 14-15.08.24*	USD	7 275 000		7 275 000					
AMERICA, UNITED STATES OF 2.25000% 14-15.11.24*	USD	8 902 000			8 902 000	8 599 471	0.81	8 902 000	
AMERICA, UNITED STATES OF 2.00000% 15-15.02.25*	USD	8 442 000			8 442 000	8 074 971	0.76	5 750 000	
AMERICA, UNITED STATES OF 2.00000% 15-15.08.25*	USD	6 280 000			6 280 000	5 933 864	0.56	6 237 000	
AMERICA, UNITED STATES OF 2.25000% 15-15.11.25*	USD	9 140 000		3 000 000	6 140 000	5 801 341	0.55	3 738 000	
AMERICA, UNITED STATES OF 1.62500% 16-15.02.26*	USD	5 800 000			5 800 000	5 372 703	0.51	5 374 900	
AMERICA, UNITED STATES OF 1.62500% 16-15.05.26*	USD	5 668 700	6 000 000	5 000 000	6 668 700	6 138 851	0.58	3 419 000	
AMERICA, UNITED STATES OF 1.37500% 16-30.09.23*	USD	3 000 000		3 000 000					
AMERICA, UNITED STATES OF 1.62500% 16-31.10.23*	USD	4 728 000		4 728 000					
AMERICA, UNITED STATES OF 2.00000% 16-15.11.26*	USD	6 113 000		1 050 000	5 063 000	4 656 971	0.44		
AMERICA, UNITED STATES OF 2.12500% 16-30.11.23*	USD	3 750 000		3 750 000					
AMERICA, UNITED STATES OF 2.25000% 17-31.12.23*	USD	2 653 000		2 653 000					
AMERICA, UNITED STATES OF 2.25000% 17-31.01.24*	USD	3 604 000		3 604 000					
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	5 631 000		1 150 000	4 481 000	4 134 948	0.39		
AMERICA, UNITED STATES OF 2.50000% 13-15.08.23*	USD	6 000 000		6 000 000					
AMERICA, UNITED STATES OF 2.12500% 17-29.02.24*	USD	6 500 000		6 500 000					
AMERICA, UNITED STATES OF 2.12500% 17-31.03.24*	USD	8 595 000		8 595 000					

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 2.75000% 13-15.11.23*	USD	7 850 000		7 850 000				
AMERICA, UNITED STATES OF 2.50000% 14-15.05.24*	USD	8 700 000		8 700 000				
AMERICA, UNITED STATES OF 2.00000% 17-30.04.24*	USD	4 076 000		4 076 000				
AMERICA, UNITED STATES OF 2.37500% 17-15.05.27*	USD	6 521 000		1 675 000	4 846 000	4 468 921	0.42	4 336 400
AMERICA, UNITED STATES OF 2.12500% 15-15.05.25*	USD	6 532 000			6 532 000	6 221 475	0.59	4 000 000
AMERICA, UNITED STATES OF 2.00000% 17-30.06.24*	USD	11 117 000		11 117 000				
AMERICA, UNITED STATES OF 2.75000% 18-30.06.25*	USD	2 017 000	2 000 000		4 017 000	3 856 948	0.36	
AMERICA, UNITED STATES OF 2.87500% 18-31.07.25*	USD	2 000 000			2 000 000	1 921 719	0.18	2 000 000
AMERICA, UNITED STATES OF 1.75000% 19-31.07.24*	USD	3 000 000	900 000	3 900 000				
AMERICA, UNITED STATES OF 1.87500% 19-31.07.26*	USD	3 350 000		1 650 000	1 700 000	1 568 250	0.15	
AMERICA, UNITED STATES OF 1.62500% 19-15.08.29*	USD	5 311 000		1 000 000	4 311 000	3 658 288	0.35	1 022 000
AMERICA, UNITED STATES OF 1.37500% 19-31.08.26*	USD	5 000 000		2 518 000	2 482 000	2 251 930	0.21	
AMERICA, UNITED STATES OF 1.25000% 19-31.08.24*	USD	3 000 000	1 500 000		4 500 000	4 330 898	0.41	4 500 000
AMERICA, UNITED STATES OF 1.62500% 19-30.09.26*	USD	2 200 000			2 200 000	2 008 273	0.19	
AMERICA, UNITED STATES OF 1.50000% 19-30.09.24*	USD	3 650 000			3 650 000	3 511 414	0.33	3 000 000
AMERICA, UNITED STATES OF 1.50000% 19-31.10.24*	USD	3 900 000			3 900 000	3 740 344	0.35	
AMERICA, UNITED STATES OF 1.62500% 19-31.10.26*	USD	2 235 000			2 235 000	2 033 675	0.19	
AMERICA, UNITED STATES OF 1.75000% 19-15.11.29*	USD	3 553 000	2 500 000		6 053 000	5 148 360	0.49	2 000 000
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	3 000 000		1 150 000	1 850 000	1 679 670	0.16	1 850 000
AMERICA, UNITED STATES OF 1.50000% 19-30.11.24*	USD	5 500 000	5 000 000	2 000 000	8 500 000	8 132 441	0.77	
AMERICA, UNITED STATES OF 1.75000% 19-31.12.26*	USD	3 175 000			3 175 000	2 889 622	0.27	3 175 000
AMERICA, UNITED STATES OF 1.75000% 19-31.12.24*	USD	4 000 000	7 000 000	4 000 000	7 000 000	6 697 578	0.63	
AMERICA, UNITED STATES OF 1.37500% 20-31.01.25*	USD	5 800 000	8 400 000	9 100 000	5 100 000	4 842 609	0.46	1 240 000
AMERICA, UNITED STATES OF 1.50000% 20-31.01.27*	USD	5 800 000	2 500 000	1 075 000	7 225 000	6 505 322	0.61	7 225 000
AMERICA, UNITED STATES OF 1.50000% 20-15.02.30*	USD	6 239 000	3 999 000		10 238 000	8 486 342	0.80	6 848 000
AMERICA, UNITED STATES OF 1.12500% 20-28.02.27*	USD	2 000 000	2 000 000	2 475 000	1 525 000	1 353 497	0.13	
AMERICA, UNITED STATES OF 1.12500% 20-28.02.25*	USD	4 700 000			4 700 000	4 436 359	0.42	
AMERICA, UNITED STATES OF 0.62500% 20-31.03.27*	USD	6 300 000		4 250 000	2 050 000	1 781 098	0.17	
AMERICA, UNITED STATES OF 0.50000% 20-31.03.25*	USD	11 000 000	5 000 000	5 100 000	10 900 000	10 157 012	0.96	
AMERICA, UNITED STATES OF TB 0.37500% 30.04.20-30.04.25*	USD	3 000 000	1 875 000		4 875 000	4 519 468	0.43	4 875 000
AMERICA, UNITED STATES OF 0.50000% 20-30.04.27*	USD	4 000 000			4 000 000	3 448 750	0.33	4 000 000
AMERICA, UNITED STATES OF 0.62500% 20-15.05.30*	USD	9 165 000	2 500 000	1 825 000	9 840 000	7 614 853	0.72	7 340 000
AMERICA, UNITED STATES OF 0.50000% 20-31.05.27*	USD	3 725 000		1 125 000	2 600 000	2 233 867	0.21	2 600 000
AMERICA, UNITED STATES OF 0.25000% 20-31.05.25*	USD	5 000 000			5 000 000	4 610 547	0.44	1 034 000
AMERICA, UNITED STATES OF 0.50000% 20-30.06.27*	USD	4 075 000			4 075 000	3 490 970	0.33	4 075 000
AMERICA, UNITED STATES OF 0.25000% 20-30.06.25*	USD	4 900 000			4 900 000	4 503 406	0.43	2 419 000
AMERICA, UNITED STATES OF 0.25000% 20-31.07.25*	USD	6 500 000	4 000 000		10 500 000	9 614 063	0.91	9 863 000
AMERICA, UNITED STATES OF 0.37500% 20-31.07.27*	USD	5 050 000		1 200 000	3 850 000	3 270 545	0.31	3 850 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	11 150 000		1 400 000	9 750 000	7 482 744	0.71	9 750 000
AMERICA, UNITED STATES OF 0.50000% 20-31.08.27*	USD	3 435 000			3 435 000	2 923 775	0.28	2 962 000
AMERICA, UNITED STATES OF 0.25000% 20-31.08.25*	USD	6 000 000			6 000 000	5 474 766	0.52	4 400 000
AMERICA, UNITED STATES OF 0.12500% 20-15.09.23*	USD	13 500 000		13 500 000				
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	5 000 000	5 676 000	1 000 000	9 676 000	8 167 527	0.77	9 676 000
AMERICA, UNITED STATES OF 0.25000% 20-30.09.25*	USD	6 000 000			6 000 000	5 460 000	0.52	6 000 000
AMERICA, UNITED STATES OF 0.12500% 20-15.10.23*	USD	4 750 000		4 750 000				
AMERICA, UNITED STATES OF TB 0.25000% 20-31.10.25*	USD	6 000 000	6 000 000	2 250 000	9 750 000	8 840 889	0.84	9 750 000
AMERICA, UNITED STATES OF 0.50000% 20-31.10.27*	USD	5 650 000	3 000 000	4 250 000	4 400 000	3 721 953	0.35	4 400 000
AMERICA, UNITED STATES OF 0.87500% 20-15.11.30*	USD	12 375 000		1 300 000	11 075 000	8 616 004	0.81	
AMERICA, UNITED STATES OF 0.25000% 20-15.11.23*	USD	6 500 000		6 500 000				
AMERICA, UNITED STATES OF 0.62500% 20-30.11.27*	USD	5 300 000			5 300 000	4 494 441	0.42	2 000 000
AMERICA, UNITED STATES OF 0.37500% 20-30.11.25*	USD	6 000 000			6 000 000	5 436 328	0.51	
AMERICA, UNITED STATES OF 0.12500% 20-15.12.23*	USD	5 500 000		5 500 000				
AMERICA, UNITED STATES OF TB 0.62500% 20-31.12.27*	USD	6 641 600	1 500 000	2 600 000	5 541 600	4 685 683	0.44	
AMERICA, UNITED STATES OF 0.37500% 20-31.12.25*	USD	5 500 000			5 500 000	4 972 129	0.47	5 500 000
AMERICA, UNITED STATES OF 0.37500% 21-31.01.26*	USD	8 000 000	6 300 000	2 000 000	12 300 000	11 072 402	1.05	1 780 000
AMERICA, UNITED STATES OF 0.75000% 21-31.01.28*	USD	7 050 000		1 650 000	5 400 000	4 578 609	0.43	5 400 000
AMERICA, UNITED STATES OF 1.12500% 21-15.02.31*	USD	12 300 000	4 500 000	3 675 000	13 125 000	10 352 344	0.98	8 625 000
AMERICA, UNITED STATES OF 0.12500% 21-15.02.24*	USD	9 000 000		9 000 000				
AMERICA, UNITED STATES OF 1.12500% 21-29.02.28*	USD	7 162 000	3 000 000	1 675 000	8 487 000	7 302 135	0.69	4 000 000
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	8 000 000	6 000 000	2 325 000	11 675 000	10 511 148	0.99	10 076 000
AMERICA, UNITED STATES OF 0.25000% 21-15.03.24*	USD	7 500 000		7 500 000				
AMERICA, UNITED STATES OF 1.25000% 21-31.03.28*	USD	6 650 000	4 000 000	1 750 000	8 900 000	7 681 465	0.73	8 780 000
AMERICA, UNITED STATES OF 0.75000% 21-31.03.26*	USD	6 650 000		1 700 000	4 950 000	4 476 270	0.42	4 900 000
AMERICA, UNITED STATES OF 0.37500% 21-15.04.24*	USD	6 000 000		6 000 000				
AMERICA, UNITED STATES OF 0.75000% 21-30.04.26*	USD	6 000 000	800 000		6 800 000	6 125 578	0.58	4 200 000
AMERICA, UNITED STATES OF 1.25000% 21-30.04.28*	USD	6 621 000			6 621 000	5 700 267	0.54	6 621 000
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	10 884 000	1 000 000	1 650 000	10 234 000	8 308 729	0.78	
AMERICA, UNITED STATES OF 0.25000% 21-15.05.24*	USD	6 000 000		6 000 000				
AMERICA, UNITED STATES OF 1.25000% 21-31.05.28*	USD	6 779 100		1 133 300	5 645 800	4 848 551	0.46	
AMERICA, UNITED STATES OF 0.75000% 21-31.05.26*	USD	5 723 000	5 000 000		10 723 000	9 630 176	0.91	
AMERICA, UNITED STATES OF 0.25000% 21-15.06.24*	USD	6 500 000		6 500 000				

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 1.25000% 21-30.06.28*	USD	6 250 000		950 000	5 300 000	4 538 539	0.43	5 000 000
AMERICA, UNITED STATES OF 0.87500% 21-30.06.26*	USD	6 300 000			6 300 000	5 668 523	0.54	4 300 000
AMERICA, UNITED STATES OF 0.62500% 21-31.07.26*	USD	7 000 000		1 175 000	5 825 000	5 184 478	0.49	5 639 900
AMERICA, UNITED STATES OF 1.00000% 21-31.07.28*	USD	6 700 000			6 700 000	5 651 816	0.53	
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	11 944 700		1 050 000	10 894 700	8 515 315	0.80	10 534 000
AMERICA, UNITED STATES OF TB 0.37500% 15.08.21-15.08.24*	USD	6 000 000	5 300 000	11 300 000				
AMERICA, UNITED STATES OF 1.125000% 21-31.08.28*	USD	6 058 000	750 000	950 000	5 858 000	4 960 994	0.47	
AMERICA, UNITED STATES OF 0.75000% 21-31.08.26*	USD	7 000 000		2 000 000	5 000 000	4 452 539	0.42	5 000 000
AMERICA, UNITED STATES OF TB 0.37500% 21-15.09.24*	USD	6 500 000			6 500 000	6 194 043	0.59	6 500 000
AMERICA, UNITED STATES OF 1.25000% 21-30.09.28*	USD	7 350 000		1 200 000	6 150 000	5 226 779	0.49	5 000 000
AMERICA, UNITED STATES OF 0.87500% 21-30.09.26*	USD	8 000 000	1 700 000	3 050 000	6 650 000	5 934 086	0.56	6 611 000
AMERICA, UNITED STATES OF TB 0.25000% 21-30.09.23*	USD	8 000 000		8 000 000				
AMERICA, UNITED STATES OF 0.62500% 21-15.10.24*	USD	7 500 000			7 500 000	7 138 477	0.67	2 000 000
AMERICA, UNITED STATES OF 1.37500% 21-31.10.28*	USD	6 072 000	1 850 000	1 600 000	6 322 000	5 393 703	0.51	4 400 000
AMERICA, UNITED STATES OF 1.12500% 21-31.10.26*	USD	3 200 000	2 000 000		5 200 000	4 659 281	0.44	
AMERICA, UNITED STATES OF 0.75000% 21-15.11.24*	USD	7 000 000			7 000 000	6 648 906	0.63	7 000 000
AMERICA, UNITED STATES OF 1.37500% 21-15.11.31*	USD	12 650 000	2 233 000	2 450 000	12 433 000	9 745 335	0.92	10 108 100
AMERICA, UNITED STATES OF 1.25000% 21-30.11.26*	USD	5 400 000	1 500 000		6 900 000	6 191 133	0.58	
AMERICA, UNITED STATES OF 1.500000% 21-30.11.28*	USD	7 000 000		1 650 000	5 350 000	4 584 490	0.43	3 350 000
AMERICA, UNITED STATES OF 0.50000% 21-30.11.23*	USD	6 800 000		6 800 000				
AMERICA, UNITED STATES OF 1.00000% 21-15.12.24*	USD	6 000 000			6 000 000	5 697 422	0.54	6 000 000
AMERICA, UNITED STATES OF 1.37500% 21-31.12.28*	USD	5 600 000			5 600 000	4 756 281	0.45	3 000 000
AMERICA, UNITED STATES OF 1.25000% 21-31.12.26*	USD	7 000 000	2 500 000	2 450 000	7 050 000	6 315 258	0.60	
AMERICA, UNITED STATES OF 1.12500% 22-15.01.25*	USD		4 816 000		4 816 000	4 565 794	0.43	
AMERICA, UNITED STATES OF 1.75000% 31.01.22-31.01.29*	USD	5 900 000	1 850 000	1 200 000	6 550 000	5 661 145	0.53	
AMERICA, UNITED STATES OF 1.87500% 22-15.02.32*	USD	11 500 000		1 350 000	10 150 000	8 244 893	0.78	10 090 000
AMERICA, UNITED STATES OF 1.87500% 22-28.02.29*	USD	6 000 000		1 100 000	4 900 000	4 255 344	0.40	
AMERICA, UNITED STATES OF 1.87500% 22-28.02.27*	USD	5 000 000			5 000 000	4 550 781	0.43	5 000 000
AMERICA, UNITED STATES OF TB 1.75000% 22-15.03.25*	USD	6 000 000			6 000 000	5 705 625	0.54	6 000 000
AMERICA, UNITED STATES OF 2.37500% 22-31.03.29*	USD	5 750 000	1 500 000	1 700 000	5 550 000	4 941 234	0.47	
AMERICA, UNITED STATES OF 2.50000% 22-31.03.27*	USD	6 000 000		750 000	5 250 000	4 876 553	0.46	5 250 000
AMERICA, UNITED STATES OF 2.87500% 22-30.04.29*	USD	4 237 000	900 000	1 057 700	4 079 300	3 725 389	0.35	4 079 300
AMERICA, UNITED STATES OF 2.75000% 22-30.04.27*	USD		6 000 000		6 000 000	5 610 703	0.53	
AMERICA, UNITED STATES OF 2.87500% 22-15.05.32*	USD	11 403 000	2 786 000	2 750 000	11 439 000	10 040 850	0.95	
AMERICA, UNITED STATES OF 2.75000% 22-15.05.25*	USD		3 500 000		3 500 000	3 366 973	0.32	
AMERICA, UNITED STATES OF 2.75000% 22-31.05.29*	USD	5 000 000	2 300 000	1 050 000	6 250 000	5 662 109	0.53	
AMERICA, UNITED STATES OF 2.62500% 22-31.05.27*	USD	5 000 000			5 000 000	4 648 047	0.44	
AMERICA, UNITED STATES OF 3.25000% 22-30.06.29*	USD	4 000 000			4 000 000	3 717 188	0.35	
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD	4 000 000	1 800 000		5 800 000	5 510 680	0.52	4 000 000
AMERICA, UNITED STATES OF 3.00000% 22-15.07.25*	USD	5 500 000			5 500 000	5 300 195	0.50	
AMERICA, UNITED STATES OF 3.00000% 22-31.07.24*	USD	5 500 000		5 500 000				
AMERICA, UNITED STATES OF 2.75000% 22-31.07.27*	USD	5 000 000			5 000 000	4 657 617	0.44	
AMERICA, UNITED STATES OF 2.62500% 22-31.07.29*	USD		4 000 000		4 000 000	3 588 906	0.34	
AMERICA, UNITED STATES OF 2.75000% 22-15.08.32*	USD	3 000 000	7 166 000	650 000	9 516 000	8 240 261	0.78	9 516 000
AMERICA, UNITED STATES OF 3.12500% 22-31.08.27*	USD		4 700 000		4 700 000	4 435 809	0.42	4 700 000
AMERICA, UNITED STATES OF 3.12500% 22-31.08.29*	USD		4 025 000		4 025 000	3 709 289	0.35	4 000 000
AMERICA, UNITED STATES OF 3.50000% 22-15.09.25*	USD		5 000 000		5 000 000	4 853 516	0.46	
AMERICA, UNITED STATES OF 3.875000% 22-30.09.29*	USD		7 000 000	3 150 000	3 850 000	3 693 143	0.35	
AMERICA, UNITED STATES OF 4.00000% 22-31.10.29*	USD		3 296 000		3 296 000	3 182 314	0.30	
AMERICA, UNITED STATES OF 4.12500% 22-31.10.27*	USD		4 000 000		4 000 000	3 914 844	0.37	
AMERICA, UNITED STATES OF 4.50000% 22-15.11.25*	USD		8 800 000		8 800 000	8 706 844	0.82	
AMERICA, UNITED STATES OF 4.50000% 22-30.11.24*	USD		5 000 000		5 000 000	4 949 805	0.47	
AMERICA, UNITED STATES OF 3.87500% 22-30.11.29*	USD		2 500 000		2 500 000	2 396 094	0.23	1 000 000
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD		4 000 000		4 000 000	3 877 500	0.37	4 000 000
AMERICA, UNITED STATES OF 4.00000% 22-15.12.25*	USD		4 000 000		4 000 000	3 916 719	0.37	
AMERICA, UNITED STATES OF 3.87500% 23-31.12.29*	USD		3 000 000		3 000 000	2 873 789	0.27	
AMERICA, UNITED STATES OF 3.87500% 23-31.12.27*	USD		7 975 000	1 800 000	6 175 000	5 984 685	0.57	
AMERICA, UNITED STATES OF 4.25000% 23-31.12.24*	USD		3 500 000		3 500 000	3 452 832	0.33	
AMERICA, UNITED STATES OF 3.50000% 23-31.01.28*	USD		4 300 000		4 300 000	4 103 645	0.39	
AMERICA, UNITED STATES OF 3.50000% 23-31.01.30*	USD		3 890 000		3 890 000	3 646 115	0.34	
AMERICA, UNITED STATES OF 3.50000% 23-15.02.33*	USD		13 317 000	1 650 000	11 667 000	10 704 473	1.01	3 430 000
AMERICA, UNITED STATES OF 4.00000% 23-29.02.28*	USD		5 650 000		5 650 000	5 503 895	0.52	
AMERICA, UNITED STATES OF 4.62500% 23-15.03.26*	USD		4 000 000		4 000 000	3 972 188	0.38	
AMERICA, UNITED STATES OF 3.62500% 23-31.03.30*	USD		6 000 000		6 000 000	5 659 453	0.53	6 000 000
AMERICA, UNITED STATES OF 3.62500% 23-31.03.28*	USD		3 193 000		3 193 000	3 061 039	0.29	
AMERICA, UNITED STATES OF 3.50000% 23-30.04.30*	USD		4 000 000		4 000 000	3 743 594	0.35	
AMERICA, UNITED STATES OF 3.50000% 23-30.04.28*	USD		6 000 000		6 000 000	5 718 750	0.54	
AMERICA, UNITED STATES OF 3.62500% 23-15.05.26*	USD		3 000 000		3 000 000	2 908 008	0.27	
AMERICA, UNITED STATES OF 3.37500% 23-15.05.33*	USD		9 769 000		9 769 000	8 859 262	0.84	
AMERICA, UNITED STATES OF 3.62500% 23-31.05.28*	USD		4 200 000		4 200 000	4 025 438	0.38	
AMERICA, UNITED STATES OF 3.75000% 23-31.05.30*	USD		2 049 000		2 049 000	1 945 269	0.18	

Security		30.9.2022 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in USD	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 4.12500% 23-15.06.26*	USD		8 500 000		8 500 000	8 342 617	0.79	
AMERICA, UNITED STATES OF 3.75000% 23-30.06.30*	USD		4 000 000	700 000	3 300 000	3 132 164	0.30	
AMERICA, UNITED STATES OF 4.00000% 23-30.06.28*	USD		4 000 000		4 000 000	3 893 281	0.37	
AMERICA, UNITED STATES OF 4.62500% 23-30.06.25*	USD		4 500 000		4 500 000	4 461 504	0.42	
AMERICA, UNITED STATES OF 4.50000% 23-15.07.26*	USD		6 000 000		6 000 000	5 944 688	0.56	5 000 000
AMERICA, UNITED STATES OF 4.75000% 23-31.07.25*	USD		4 700 000		4 700 000	4 668 789	0.44	
AMERICA, UNITED STATES OF 4.12500% 23-31.07.28*	USD		4 000 000		4 000 000	3 913 750	0.37	
AMERICA, UNITED STATES OF 4.00000% 23-31.07.30*	USD		2 188 000		2 188 000	2 107 659	0.20	
AMERICA, UNITED STATES OF 3.87500% 23-15.08.33*	USD		3 800 000		3 800 000	3 590 406	0.34	3 800 000
AMERICA, UNITED STATES OF 4.12500% 22-15.11.32*	USD		10 815 000	1 015 000	9 800 000	9 451 641	0.89	9 800 000
UNITED STATES TREASURY NOTE/BOND 0.12500% 21-15.01.24*	USD	6 050 000		6 050 000				
<b>TOTAL USD</b>						<b>1 050 429 533</b>	<b>99.23</b>	
<b>Total Treasury notes, fixed rate</b>						<b>1 050 429 533</b>	<b>99.23</b>	
<b>Total Securities traded on an exchange</b>						<b>1 050 429 533</b>	<b>99.23</b>	
<b>Total securities and similar instruments</b>						<b>1 050 429 533</b>	<b>99.23</b>	
(thereof in lending)						459 592 445	43.42)	
Bank deposits at sight						950 617	0.09	
Other assets						7 168 373	0.68	
<b>Total fund assets</b>						<b>1 058 548 523</b>	<b>100.00</b>	
Other liabilities						-2 848		
<b>Net fund assets</b>						<b>1 058 545 675</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	1 050 429 533	99.23
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>1 050 429 533</b>	<b>99.23</b>

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

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

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

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

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*  
– *USD Bonds Passive Class U-X*

During the period under review, securities (instead of in cash) in the value of USD 9 064 405.57 were deposited which corresponds to 94.0200 units.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-A1	0.23%
Class I-X	0.00%
Class Q	0.22%
Class U-X	0.00%
Class W	0.22%
Class (CHF) W	0.22%

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

See appendix to supplementary information.

### Exchange rate

CHF 1 = USD 1.09

# UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II

Category Other Funds for Traditional Investments

## Most important figures

	ISIN	30.9.2023
Net fund assets in CHF		172 857 351.86
<b>Class I-X</b>	<b>CH1266245997</b>	<b>1</b>
Net asset value per unit in CHF		965.16
Number of units outstanding		179 097.9320

<sup>1</sup> Initial subscription: 8.6.2023

## Performance

	Currency	2023
Class I-X <sup>1</sup>	CHF	-

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

Historical performance is no indicator of current or future performance.

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

## Structure of the securities portfolio

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

Switzerland	99.75
Liechtenstein	0.02
Austria	0.02
North America	0.01
Luxembourg	0.01
<b>TOTAL</b>	<b>99.81</b>

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

## Statement of assets

	30.9.2023
<b>Market values</b>	<b>CHF</b>
Bank deposits	
– at sight	230 631.05
Securities	
– Shares and other equity instruments	172 516 858.20
Other assets	109 862.61
<b>Total fund assets</b>	<b>172 857 351.86</b>
<b>Net fund assets</b>	<b>172 857 351.86</b>

## Statement of income

	8.6.2023-30.9.2023
<b>Income</b>	<b>CHF</b>
Income from bank assets	209.25
Negative interest	-104.45
Income from securities	
– from shares and other equity instruments	313 195.97
Purchase of current net income on issue of units	5.78
<b>TOTAL income</b>	<b>313 306.55</b>
<b>Expenses</b>	
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00
Other expenses	-496.37
Payment of current net income on redemption of units	-111.55
<b>TOTAL expenses</b>	<b>-607.92</b>
<b>Net income</b>	<b>312 698.63</b>
Realized capital gains and losses	-198 606.26
<b>Realized result</b>	<b>114 092.37</b>
Unrealized capital gains and losses	-6 364 147.41
<b>Total result</b>	<b>-6 250 055.04</b>



## Allocation of result

	8.6.2023-30.9.2023
	CHF
Net income of the financial year	312 698.63
<b>Available for distribution</b>	<b>312 698.63</b>
Less federal withholding tax	-109 444.52
Net income retained for reinvestment	-203 254.11
<b>Balance carried forward</b>	<b>0.00</b>

## Changes in net fund assets

	8.6.2023-30.9.2023
	CHF
Net fund assets at the beginning of the financial year	0.00
Balance of unit movements	179 107 406.90
Total result	-6 250 055.04
<b>Net fund assets at the end of the reporting period</b>	<b>172 857 351.86</b>

## Development of the outstanding units

	8.6.2023-30.9.2023
Class I-X	Number
Situation at the beginning of the financial year	0.0000
Units issued	179 568.0580
Units redeemed	-470.1260
<b>Situation at the end of the period</b>	<b>179 097.9320</b>
Difference between units issued and units redeemed	179 097.9320

## Net income retained for reinvestment (accumulation)

Class I-X		
Reinvestment on 14.11.2023		
<b>Gross accumulation</b>	CHF	<b>1.745</b>
Less federal withholding tax	CHF	-0.611
<b>Net accumulation per unit</b>	CHF	<b>1.134</b>

## Inventory of Fund assets

### Securities traded on an exchange

Security		8.6.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>Bearer shares</b>								
<b>Austria</b>								
AMS AG NPV (BR)*	CHF		35 674	31 218	4 456	19 232	0.01	
PIERER MOBILITY AG NPV*	CHF		210		210	13 104	0.01	
<b>TOTAL Austria</b>						<b>32 336</b>	<b>0.02</b>	
<b>Liechtenstein</b>								
LIECHTENS. LANDESB CHF5 (REGD)*	CHF		416		416	27 248	0.02	
<b>TOTAL Liechtenstein</b>						<b>27 248</b>	<b>0.02</b>	
<b>Luxembourg</b>								
COSMO PHARMA N.V. EURO.26 (REGD)*	CHF		315		315	12 569	0.01	
<b>TOTAL Luxembourg</b>						<b>12 569</b>	<b>0.01</b>	
<b>Switzerland</b>								
AUTONEUM HLDG AG CHF0.05(REGD)*	CHF		110	110				
BQE CANT DE GENEVE CHF50(REG)*	CHF		80		80	17 360	0.01	
CIE FINANCIER TRAD CHF2.5(BR)*	CHF		130		130	15 145	0.01	
COMET HOLDINGS CHF1 (REGD)*	CHF		902	774	128	26 163	0.02	
DAETWYLER HLDG CHF0.05 (POST SUBDIVISION)*	CHF		2 503		2 503	439 527	0.25	
GALENICA AG CHF0.1*	CHF		19 826		19 826	1 343 212	0.78	
IDORSIA AG CHF0.05*	CHF		3 295		3 295	8 534	0.00	
KUDELSKI SA CHF8.00 (BR)*	CHF		4 800		4 800	7 680	0.00	
LANDIS & GYR GROUP CHF10 (REGD)*	CHF		6 878		6 878	456 011	0.26	
LEONTEQ AG CHF1 (REGD)*	CHF		335		335	12 831	0.01	
MEDARTIS HLDG AG CHF0.2*	CHF		723		723	60 804	0.04	
ROCHE HLDGS AG CHF1(BR)*	CHF		2 871		2 871	773 447	0.45	
SENSIRION AG NPV*	CHF		1 274		1 274	93 512	0.05	
SKAN GROUP AG CHF0.01 (REGD)*	CHF		729		729	56 716	0.03	
SWATCH GROUP CHF2.25(BR)*	CHF		893	464	429	100 987	0.06	
SWISS RE AG CHF0.10*	CHF		49 267		49 267	4 646 863	2.69	
THURGAUER KTBK CHF20*	CHF		125		125	15 313	0.01	
VON ROLL HOLDING CHF0.10*	CHF		15 000		15 000	12 930	0.01	
<b>TOTAL Switzerland</b>						<b>8 087 034</b>	<b>4.68</b>	
<b>Total Bearer shares</b>						<b>8 159 187</b>	<b>4.72</b>	
<b>Participation certificates</b>								
<b>Switzerland</b>								
BASELANDSCH KTBK PTG CHF100*	CHF		201		201	178 086	0.10	
BASLER KTBK PTG CHF8.50*	CHF		250		250	16 350	0.01	
GRAUBUNDNER KTBK PTG CHF100*	CHF		109		109	186 390	0.11	
LINDT & SPRUENGLI PTG CERT CHF10*	CHF		124	2	122	1 243 180	0.72	
SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)*	CHF		7 179	1 097	6 082	1 113 006	0.64	
<b>TOTAL Switzerland</b>						<b>2 737 012</b>	<b>1.58</b>	
<b>Total Participation certificates</b>						<b>2 737 012</b>	<b>1.58</b>	
<b>Other shares</b>								
<b>Switzerland</b>								
ROCHE HLDGS AG GENUSSSCHEINE NPV*	CHF		81 295	599	80 696	20 210 313	11.69	
<b>TOTAL Switzerland</b>						<b>20 210 313</b>	<b>11.69</b>	
<b>Total Other shares</b>						<b>20 210 313</b>	<b>11.69</b>	
<b>Registered shares</b>								
<b>Liechtenstein</b>								
VP BANK AG CHF10 REG S*	CHF		175		175	15 400	0.01	
<b>TOTAL Liechtenstein</b>						<b>15 400</b>	<b>0.01</b>	

Security		8.6.2023 Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	30.9.2023 Quantity/ Nominal	Market value <sup>3</sup> in CHF	in % <sup>3</sup>	Thereof in lending Quantity/ Nominal
<b>North America</b>								
BB BIOTECH AG CHF0.20 (REGD)*	CHF		592		592	24 479	0.01	
<b>TOTAL North America</b>						<b>24 479</b>	<b>0.01</b>	
<b>Switzerland</b>								
ABB LTD CHF0.12 (REGD)*	CHF		224 954		224 954	7 378 491	4.27	
ACCELERONIndustr. CHF1*	CHF		700		700	16 674	0.01	
ADECCO GROUP AG CHF0.1 (REGD)*	CHF		22 289	2 327	19 962	753 765	0.44	
AEVI VICTORIA SA CHF1 (POST SUBD)*	CHF		850		850	16 108	0.01	
ALCON AG CHF0.04*	CHF		75 109		75 109	5 328 232	3.08	
ALLREAL HOLDING AG CHF1*	CHF		8 743		8 743	1 276 478	0.74	
ALSO HOLDING AG CHF1.00 (REGD)*	CHF		134	134				
ALUFLEXPAC AG CHF1*	CHF		925		925	11 100	0.01	
APG SGA SA CHF2.60*	CHF		85		85	15 300	0.01	
ARBONIA AG CHF4.20 (REGD)*	CHF		2 311		2 311	19 389	0.01	
ARYZIA AG CHF0.02 (REGD)*	CHF		16 600		16 600	26 029	0.02	
ASCOM HOLDING AG CHF0.50 (REGD)*	CHF		2 513		2 513	26 135	0.02	
BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)*	CHF		1 437	739	698	47 464	0.03	
BALOISE-HLDGS CHF0.1 (REGD)*	CHF		993	133	860	114 294	0.07	
BARRY CALLEBAUT AG CHF0.02 (REGD)*	CHF		499	301	198	288 684	0.17	
BASILEA PHARMACEUT CHF1 (REGD)*	CHF		330		330	13 530	0.01	
BELIMO HOLDING AG CHF0.05*	CHF		2 534		2 534	1 104 317	0.64	
BELL FOOD GROUP AG CHF0.5 (REGD)*	CHF		95		95	25 935	0.02	
BELLEVUE GROUP AG CHF0.1*	CHF		535		535	11 075	0.01	
BERGBAHNEN ENGELBE CHF0.04*	CHF		350		350	15 680	0.01	
BERNER KTBK CHF20 (REGD)*	CHF		70		70	16 870	0.01	
BOSSARD HLDGS AG CHF5*	CHF		75		75	15 075	0.01	
BQE CANT VAUDOISE CHF1*	CHF		1 358	221	1 137	109 209	0.06	
BUCHER INDUSTRIES CHF0.20 (REGD)*	CHF		2 121		2 121	743 623	0.43	
BURCKHARDT COMPRES CHF2.5*	CHF		347		347	173 327	0.10	
BURKHALTER HOLDING CHF0.04 (REG) POST CONS*	CHF		4 264		4 264	373 953	0.22	
BVZ HOLDING AG CHF100 (REGD)*	CHF		15		15	13 500	0.01	
CALIDA HLDG CHF0.10 (REGD)*	CHF		619		619	18 725	0.01	
CARLO GAVAZZI HLDG CHF15 (REG) 'B'*	CHF		46		46	15 548	0.01	
CEMBRA MONEY BANK CHF1.00 (REGD)*	CHF		5 100		5 100	317 730	0.18	
CICOR TECHNOLOGIES CHF10 (REGD)*	CHF		211		211	9 495	0.01	
COLTENE HOLDING AG CHF5 (REGD)*	CHF		350		350	23 275	0.01	
CONZZETA AG CHF2 (REGD) 'A'*	CHF		25		25	14 225	0.01	
CPH CHEMIE & PAPI CHF0.2 (REGD)*	CHF		170		170	14 450	0.01	
CREDIT SUISSE GRP CHF0.04 (REGD)*	CHF		351 403	351 403				
DKSH HOLDING LTD CHF0.1*	CHF		400	266	134	8 315	0.00	
DOCMORRIS AG CHF30.00*	CHF		1 971		1 971	100 127	0.06	
DORMAKABA HOLDING CHF0.10 'B' (REGD)*	CHF		697	458	239	107 789	0.06	
DOTTIKON ES HLDG CHF0.01*	CHF		139		139	29 885	0.02	
DUFUY AG CHF5 (REGD)*	CHF		11 448		11 448	399 650	0.23	
EFG INTERNATIONAL CHF0.50 (REGD)*	CHF		3 000	1 651	1 349	14 030	0.01	
EMMI AG CHF10 (REGD)*	CHF		178	145	33	28 512	0.02	
EMS-CHEMIE HLDG AG CHF0.01 (REGD) (POST RECON)*	CHF		44	27	17	10 591	0.01	
FEINTOOL INT HLDG CHF10 (REGD)*	CHF		675		675	14 243	0.01	
FLUGHAFEN ZURICH A CHF10 (REGD) POST SPLIT*	CHF		2 188		2 188	382 462	0.22	
FORBO HLDGS AG CHF0.10 (REGD)*	CHF		11		11	12 298	0.01	
GAM HOLDING AG CHF0.05 (REGD)*	CHF		18 000	18 000				
GEBERIT CHF0.10 (REGD)*	CHF		3 580		3 580	1 643 220	0.95	
GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)*	CHF		2 328	1 745	583	30 112	0.02	
GIVAUDAN AG CHF10*	CHF		776	225	551	1 649 694	0.95	
GLARNER KB CHF10*	CHF		450		450	10 710	0.01	
GROUPE MINOTERIES CHF5 (REGD)*	CHF		30		30	8 640	0.00	
HELVETIA HOLDING CHF0.02 (REGD) POST SUBD*	CHF		125		125	16 050	0.01	
HOLCIM LTD CHF2 (REGD)*	CHF		38 300	329	37 971	2 231 935	1.29	
HUBER & SUHNER AG CHF0.25*	CHF		1 049		1 049	69 444	0.04	
HYPOBANK LENZBURG CHF260 (REGD)*	CHF		4		4	16 640	0.01	
IMPLENIA AG CHF1.02 (REGD)*	CHF		6 362		6 362	191 178	0.11	
INA INVEST HOLDING CHF0.03*	CHF		274		274	4 658	0.00	
INFICON HOLDING AG CHF5 (REGD)*	CHF		147		147	164 346	0.10	
INTERROLL HLDG AG CHF1 (REGD)*	CHF		131		131	328 810	0.19	
INTERSHOP HLDG AG CHF10 (REG)*	CHF		40		40	24 240	0.01	
IVF HARTMANN HLDG CHF1.75*	CHF		100		100	11 500	0.01	
JULIUS BAER GRUPPE CHF0.02 (REGD)*	CHF		22 439	8 696	13 743	808 913	0.47	
JUNGFRAUBAHN HLDG CHF1.50 (REGD)*	CHF		166		166	26 328	0.02	
KARDEX HOLDING AG CHF0.45 (REGD)*	CHF		1 044		1 044	209 322	0.12	

Security		8.6.2023		30.9.2023		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
KLINGELNBERG AG*	CHF		520		520	9 386	0.01	
KOMAX CHF0.10(REGD)*	CHF		263		263	55 493	0.03	
KUEHNE&NAGEL INTL CHF1(REGD)(POST-SUBD)*	CHF		8 315	68	8 247	2 152 467	1.25	
LEM HLDGS AG CHF0.50(REGD)(POST SUBD)*	CHF		172		172	351 740	0.20	
LINDT & SPRUENGLI CHF100(REGD)*	CHF		13		13	1 305 200	0.76	
LOGITECH INTL CHF0.25(REGD) (POST-SUBD)*	CHF		28 437		28 437	1 799 493	1.04	
LONZA GROUP AG CHF1(REGD)*	CHF		9 439	1 842	7 597	3 233 283	1.87	
LUZERNER KANTONALBANK AG RG*	CHF		400		400	29 840	0.02	
MEDACTA GROUP SA CHF0.10*	CHF		2 060		2 060	238 548	0.14	
MEDMIX AG CHF0.01*	CHF		1 216		1 216	28 272	0.02	
MEIER TOBLER GROU CHF0.10 (REGD)*	CHF		290		290	11 673	0.01	
METALL ZUG AG SER'B' CHF25 (REGD)*	CHF		328		328	469 040	0.27	
MEYER BURGER TECHN CHF0.05*	CHF		524 309		524 309	194 519	0.11	
MIKRON HLDG AG CHF0.10(REGD)*	CHF		580		580	7 656	0.00	
MOBILEZONE HOLDING CHF0.01(REG)*	CHF		1 954	1 954				
MOBIMO HLDG AG CHF23.40 (REGD)*	CHF		4 261		4 261	1 046 076	0.61	
MOLECULAR PARTNERS CHF0.1*	CHF		2 500		2 500	9 638	0.01	
MONTANA AEROSPACE CHF1.00*	CHF		7 532		7 532	84 810	0.05	
NESTLE SA CHF0.10(REGD)*	CHF		310 139	8 731	301 408	31 268 066	18.09	
NOVARTIS AG CHF0.49 (REGD)*	CHF		251 435	305	251 130	23 573 573	13.64	
ORASCOM DEVELOPMEN CHF5 (REGD)*	CHF		1 411		1 411	8 043	0.00	
ORELL FUESSLI HLDG CHF1*	CHF		107		107	7 725	0.00	
ORIOR AG CHF4.00*	CHF		356		356	25 952	0.02	
PARTNERS GROUP HLG CHF0.01 (REGD)*	CHF		2 539	24	2 515	2 601 768	1.51	
PEACH PROPERTY GRO CHF1.00 (REGD)*	CHF		1 943		1 943	25 881	0.01	
PHOENIX MECANO (RG)*	CHF		37		37	13 320	0.01	
POLYPEPTIDE GROUP CHF0.01*	CHF		650		650	10 868	0.01	
PSP SWISS PROPERTY CHF0.10 (REGD)*	CHF		19 166	1 017	18 149	1 963 722	1.14	
RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'*	CHF		68 342	150	68 192	7 637 504	4.42	
RIETER HOLDING AG CHF5*	CHF		165		165	14 058	0.01	
ROMANDE ENERGIE HO CHF25(REGD)*	CHF		12	12				
ROMANDE ENERGIE HO CHF1*	CHF		300		300	16 800	0.01	
SANTHERA PHARMA CHF0.1 (POST CONS)*	CHF		2 039		2 039	17 005	0.01	
SCHAFFNER HLDG AG CHF50(REGD)*	CHF		55		55	27 170	0.02	
SCHINDLER-HLDG AG CHF0.1(REGD)(POST-SUBD)*	CHF		5 145	767	4 378	774 030	0.45	
SCHWEITER TECH SHS*	CHF		25		25	14 625	0.01	
SCHWEIZER NAT BK CHF250(REGD)*	CHF		9		9	41 850	0.02	
SFS GROUP AG CHF0.1*	CHF		4 317	4 005	312	31 262	0.02	
SGS SA CHF0.04*	CHF		25 949		25 949	1 998 592	1.16	
SIEGFRIED HLDG AG CHF27 (REGD)*	CHF		22		22	17 259	0.01	
SIG COMBIBLOC GROU CHF0.1*	CHF		44 462	5 223	39 239	888 371	0.51	
SIKA AG CHF0.01 (REG)*	CHF		12 314	64	12 250	2 855 475	1.65	
SOFTWAREONE HLD AG CHF0.01*	CHF		1 767	941	826	14 992	0.01	
SONOVA HOLDING AG CHF0.05 (REGD)*	CHF		6 214		6 214	1 352 788	0.78	
ST GALLER KTBK AG CHF80 (REGD)*	CHF		928	408	520	259 740	0.15	
STADLER RAIL AG*	CHF		20 767		20 767	742 628	0.43	
STARRAG GROUP HOLDING CHF8.5(REGD)*	CHF		127		127	6 604	0.00	
STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)*	CHF		13 855		13 855	1 623 806	0.94	
SULZER AG CHF0.01*	CHF		5 539	5 191	348	30 502	0.02	
SWATCH GROUP CHF0.45(REGD)*	CHF		300		300	13 455	0.01	
SWISS LIFE HLDG CHF5.1(REGD)*	CHF		3 634		3 634	2 077 194	1.20	
SWISS PRIME SITE CHF15.3 (REGD)*	CHF		350	225	125	10 494	0.01	
SWISS STEEL HOLDIN CHF0.15 (REGD)*	CHF		60 000	60 000				
SWISSCOM AG CHF1(REGD)*	CHF		5 529		5 529	3 008 882	1.74	
SWISSQUOTE GP HLDG CHF0.20 (REGD)*	CHF		85		85	14 246	0.01	
TECAN GROUP AG CHF0.10(REGD)*	CHF		1 083	211	872	269 622	0.16	
TEMENOS AG CHF5 (REGD)*	CHF		15 325		15 325	987 237	0.57	
TORNOS HOLDING S.A CHF3.50 (REGD)*	CHF		1 338		1 338	8 108	0.00	
TX GROUP CHF10 (REGD)*	CHF		150		150	13 875	0.01	
U-BLOX HOLDING AG CHF15.40 (REGD)*	CHF		836		836	65 124	0.04	
UBS GROUP CHF0.10 (REGD)*	CHF		373 872	1 072	372 800	8 458 832	4.89	
V-ZUG HOLDING LTD*	CHF		1 210		1 210	76 472	0.04	
VALIANT HOLDING AG CHF3.30(REGD)*	CHF		165		165	15 659	0.01	
VAT GROUP AG CHF0.10*	CHF		4 945		4 945	1 626 905	0.94	
VAUDOISE ASSURANCE CHF25(REGD)(POST SUBD)*	CHF		35		35	15 435	0.01	
VONTOBEL HLDGS AG CHF1(REGD)*	CHF		1 221		1 221	66 667	0.04	
VZ HOLDING AG CHF0.05 (REGD)*	CHF		200		200	19 100	0.01	
WALLISER KTBK CHF10 (REG A)*	CHF		140		140	15 960	0.01	
XLIFE SCIENCES AG NPV*	CHF		448		448	18 099	0.01	
YPSOMED HOLDING AG CHF14.15 (REGD)*	CHF		196		196	52 822	0.03	
ZEHNDER GROUP CHF0.05 (REGD) 'A'*	CHF		2 524	419	2 105	113 249	0.07	

Security		8.6.2023		30.9.2023		Market value <sup>3</sup>		Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases <sup>1</sup>	Sales <sup>2</sup>	Quantity/ Nominal	in CHF	in % <sup>3</sup>	
ZUEBLIN IMMO HLDG CHF22.5 (REGD)*	CHF		240		240	6 384	0.00	
ZUGER KANTONALBK CHF500 (REGD)*	CHF		2		2	15 520	0.01	
ZURICH INSURANCE GRP CHF0.10*	CHF		20 492		20 492	8 608 689	4.99	
<b>TOTAL Switzerland</b>						<b>141 370 467</b>	<b>81.79</b>	
<b>Total Registered shares</b>						<b>141 410 346</b>	<b>81.82</b>	
<b>Total Securities traded on an exchange</b>						<b>172 516 858</b>	<b>99.81</b>	

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

### Bearer shares

#### Switzerland

CARLO GAVAZZI HLDG 'B' CHF15(BR)**	CHF		46	46				
<b>TOTAL Switzerland</b>							<b>0.00</b>	
<b>Total Bearer shares</b>							<b>0.00</b>	
<b>Total Securities traded neither on an exchange nor on a regulated market</b>							<b>0.00</b>	
<b>Total securities and similar instruments</b>						<b>172 516 858</b>	<b>99.81</b>	
(thereof in lending)							0.00	
Bank deposits at sight						230 631	0.13	
Other assets						109 863	0.06	
<b>Total fund assets</b>						<b>172 857 352</b>	<b>100.00</b>	
<b>Net fund assets</b>						<b>172 857 352</b>		

Valuation categories	Market value as of 30.9.2023	in % of the total fund assets <sup>3</sup>
Investments valued at prices paid on the main market	172 516 858	99.81
Investments valuation based on market-observed parameters	–	–
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
<b>TOTAL</b>	<b>172 516 858</b>	<b>99.81</b>

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

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

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

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

\*\* valuation based on market-observed parameters

## Supplementary information

### Derivative financial instruments

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

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

### Repurchase agreements

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

### Deposits made in securities instead of in cash

*UBS (CH) Investment Fund*  
– *Equities Switzerland Net Zero Aligned II Class I-X*  
During the period under review, securities (instead of in cash) in the value of CHF 140 338 271.18 were deposited which corresponds to 140 338.2720 units.

### Commission sharing agreements and soft commissions

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

### Remuneration of the Fund Management

See separate information at the end of the report.

### Total Expense Ratio (TER)

This ratio was calculated in accordance with the AMAS'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-X 0.00%

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

See appendix to supplementary information.

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

1. The net asset value of each sub-fund and the proportion of the individual classes (quotas) is calculated at fair market value in the accounting currency of the respective sub-fund at the end of the accounting year and for every day on which units are issued or redeemed. There is no calculation of fund assets for days on which the stock exchanges and markets in the main investment countries of each sub-fund are closed (e.g. bank and stock exchange holidays).  
However, on days on which no units are issued or redeemed, the fund management company may calculate the net asset value per unit ("non-negotiable net asset value"), e.g. if the last calendar day of a month falls on a day specified in prov. 5.2 of the prospectus. Such non-negotiable net asset values may be published. However, they may be used only for performance calculations and performance statistics (in particular to compare against the benchmark) or for commission calculations, and must under no circumstances be used as the basis for subscription and redemption orders.
2. Investments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Other investments or investments for which no current market price is available shall be valued at the price likely to be obtained if a sale were conducted with proper care at the time of the valuation. In such cases the fund management company shall use appropriate and recognised valuation models and principles to determine the market value.
3. Open-end collective investments are valued using their redemption price or net asset value. If they are traded on a stock exchange or 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 relevant interest-rate curve. The valuation based on the interest rate curve comprises an interest rate component and a spread component. The following principles are applied: The interest rates closest to the remaining term to maturity are interpolated for each money market instrument. The interest rate calculated in this way is converted into a market price using a spread reflecting the rating of the underlying debtor. 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 material changes in market conditions or rating, the valuation basis for bank term deposits is adjusted for the new conditions.

6. Derivative financial instruments listed on a stock exchange or traded on another regulated market open to the public shall be valued at the current prices paid on the main market. Derivative financial instruments not listed on a stock exchange or traded on another regulated market open to the public (OTC derivatives) shall be valued at the price that would probably be obtained in a diligent sale at the time of the valuation. In such cases the fund management company shall use appropriate and recognized valuation models and principles to determine the market value.
7. The percentages of the market value of the net fund assets (fund assets less liabilities) which are to be attributed to the respective unit classes are determined for the first time with the initial issue of several unit classes (if they are issued simultaneously) or the initial issue of an additional unit class on the basis of the inflows to the fund for each unit class. The percentage is recalculated in the following events:
  - a) the issue and redemption of units;
  - b) in calculating net asset value, within the framework of allocating liabilities (including due or accumulated costs and fees) to the various unit classes, provided that the liabilities of the various unit classes have a different impact in percent of their net asset value, i.e. if (i) different fee rates are applied to the different unit classes or if (ii) there are class-specific charges;
  - c) in calculating net asset value, within the framework of allocating income or capital income to the various unit classes, provided that the income or capital income derives from transactions made only in the interests of one unit class, or in the interests of more than one unit class, but not in proportion to their share of net fund assets.

### Calculation of the net asset value

The net asset value of a unit in a class of a sub-fund is given by the share for the unit class in the fair market value of the assets of this sub-fund reduced by any liabilities of this sub-fund which are allocated to the unit class, divided by the number of units in circulation in the class in question. It is rounded to the smallest unit of the individual sub-fund's accounting currency.

# Appendix to Supplementary information

## Remuneration of the Fund Management

### Actual flat fee:

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Bonds CHF Ausland ESG Passive II			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Ausland Medium Term ESG Passive II			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Ausland Medium Term Passive			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Ausland Passive			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Inland ESG Passive II			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Inland Medium Term ESG Passive II			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Inland Medium Term Passive			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Bonds CHF Inland Passive			
	W	CHF	0.16% <sup>1)</sup>
	F	CHF	0.14% <sup>3)</sup>
	I-A1	CHF	0.16% <sup>1)</sup>
	I-A2	CHF	0.16% <sup>1)</sup>
	I-A3	CHF	0.14% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Equities Europe Passive			
	W	CHF	0.22% <sup>1)</sup>
	(EUR) W	CHF	0.22% <sup>2)</sup>
	(EUR) F	CHF	0.20% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.20% <sup>1)</sup>
	I-B	CHF	0.0525% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(EUR) I-X	CHF	0.00% <sup>5)</sup>
– Equities Global Climate Aware II			
	W	CHF	0.26% <sup>1)</sup>
	F	CHF	0.19% <sup>3)</sup>
	I-A1	CHF	0.26% <sup>1)</sup>
	I-A2	CHF	0.26% <sup>1)</sup>
	I-A3	CHF	0.19% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Global Climate Aware (CHF hedged) II			
	W	CHF	0.26% <sup>1)</sup>
	F	CHF	0.19% <sup>3)</sup>
	I-A1	CHF	0.26% <sup>1)</sup>
	I-A2	CHF	0.26% <sup>1)</sup>
	I-A3	CHF	0.19% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Global Passive			
	W	CHF	0.24% <sup>1)</sup>
	(USD) W	CHF	0.24% <sup>2)</sup>
	(USD) F	CHF	0.17% <sup>3)</sup>
	I-A1	CHF	0.24% <sup>1)</sup>
	I-A2	CHF	0.24% <sup>1)</sup>
	I-A3	CHF	0.17% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Japan Passive			
	W	CHF	0.22% <sup>1)</sup>
	(JPY) W	CHF	0.22% <sup>2)</sup>
	(JPY) F	CHF	0.19% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.19% <sup>1)</sup>
	I-B	CHF	0.0525% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(JPY) I-X	CHF	0.00% <sup>5)</sup>
– Equities Pacific (ex Japan) Passive			
	W	CHF	0.22% <sup>1)</sup>
	F	CHF	0.18% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.18% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(USD) I-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland ESG Passive All II			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Passive All			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>



Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Equities Switzerland Passive Large			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.04% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Passive Leader			
	W	CHF	0.17% <sup>1)</sup>
	F	CHF	0.15% <sup>3)</sup>
	I-A1	CHF	0.17% <sup>1)</sup>
	I-A2	CHF	0.17% <sup>1)</sup>
	I-A3	CHF	0.15% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities Switzerland Quantitative All Cap Sustainable			
	P	CHF	0.81% <sup>1)</sup>
	K-1	CHF	0.63% <sup>1)</sup>
	F	CHF	0.36% <sup>3)</sup>
	Q	CHF	0.59% <sup>1)</sup>
	I-A1	CHF	0.45% <sup>1)</sup>
	I-A2	CHF	0.41% <sup>1)</sup>
	I-A3	CHF	0.36% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Equities USA Passive			
	W	CHF	0.22% <sup>1)</sup>
	(USD) W	CHF	0.22% <sup>2)</sup>
	(USD) F	CHF	0.17% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.17% <sup>1)</sup>
	I-B	CHF	0.055% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
	(USD) I-X	CHF	0.00% <sup>5)</sup>
– Euro Bonds Passive			
	W	EUR	0.18% <sup>1)</sup>
	(CHF) W	EUR	0.18% <sup>2)</sup>
	F	EUR	0.16% <sup>3)</sup>
	I-A1	EUR	0.18% <sup>1)</sup>
	I-A2	EUR	0.18% <sup>1)</sup>
	I-A3	EUR	0.16% <sup>1)</sup>
	I-B	EUR	0.045% <sup>4)</sup>
	I-X	EUR	0.00% <sup>5)</sup>
	Q	EUR	0.18% <sup>1)</sup>
	U-X	EUR	0.00% <sup>5)</sup>
– GBP Bonds Passive			
	W	GBP	0.22% <sup>1)</sup>
	F	GBP	0.16% <sup>3)</sup>
	I-A1	GBP	0.22% <sup>1)</sup>
	I-A2	GBP	0.22% <sup>1)</sup>
	I-A3	GBP	0.16% <sup>1)</sup>
	I-B	GBP	0.045% <sup>4)</sup>
	I-X	GBP	0.00% <sup>5)</sup>
	U-X	GBP	0.00% <sup>5)</sup>
– Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)			
	W	CHF	0.15% <sup>1)</sup>
	(USD) W	CHF	0.15% <sup>2)</sup>
	(USD) F	CHF	0.12% <sup>3)</sup>
	I-A1	CHF	0.15% <sup>1)</sup>
	I-A2	CHF	0.15% <sup>1)</sup>
	I-A3	CHF	0.12% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>

Sub-fund UBS (CH) Investment Fund	Unit class	Accounting currency	Effective Commission p.a.
– Global Bonds Passive (hedged CHF)			
	W	CHF	0.22% <sup>1)</sup>
	F	CHF	0.16% <sup>3)</sup>
	I-A1	CHF	0.22% <sup>1)</sup>
	I-A2	CHF	0.22% <sup>1)</sup>
	I-A3	CHF	0.16% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– Global Corporate Bonds Climate Aware (CHF hedged) II			
	W	CHF	0.25% <sup>1)</sup>
	F	CHF	0.21% <sup>3)</sup>
	I-A1	CHF	0.25% <sup>1)</sup>
	I-A2	CHF	0.25% <sup>1)</sup>
	I-A3	CHF	0.21% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>
– JPY Bonds Passive			
	W	JPY	0.22% <sup>1)</sup>
	F	JPY	0.16% <sup>3)</sup>
	I-A1	JPY	0.22% <sup>1)</sup>
	I-A2	JPY	0.22% <sup>1)</sup>
	I-A3	JPY	0.16% <sup>1)</sup>
	I-B	JPY	0.045% <sup>4)</sup>
	I-X	JPY	0.00% <sup>5)</sup>
	U-X	JPY	0.00% <sup>5)</sup>
– USD Bonds Passive			
	W	USD	0.22% <sup>1)</sup>
	(CHF) W	USD	0.22% <sup>2)</sup>
	F	USD	0.16% <sup>3)</sup>
	I-A1	USD	0.22% <sup>1)</sup>
	I-A2	USD	0.22% <sup>1)</sup>
	I-A3	USD	0.16% <sup>1)</sup>
	I-B	USD	0.045% <sup>4)</sup>
	I-X	USD	0.00% <sup>5)</sup>
	Q	USD	0.22% <sup>1)</sup>
	U-X	USD	0.00% <sup>5)</sup>
– Equities Switzerland Net Zero Aligned II			
	W	CHF	0.19% <sup>1)</sup>
	F	CHF	0.17% <sup>3)</sup>
	I-A1	CHF	0.19% <sup>1)</sup>
	I-A2	CHF	0.19% <sup>1)</sup>
	I-A3	CHF	0.17% <sup>1)</sup>
	I-B	CHF	0.045% <sup>4)</sup>
	I-X	CHF	0.00% <sup>5)</sup>
	U-X	CHF	0.00% <sup>5)</sup>

<sup>1)</sup> Flat-rate management fee. This is used for administration, asset management, marketing of sub-funds and all the custodian bank tasks.

<sup>2)</sup> Flat fee charged by the fund management company. This is appropriated for the management and asset management of the sub-fund and for all tasks of the custodian bank.

<sup>3)</sup> Flat fee charged by the fund management company. This is appropriated for the management and asset management of the sub-fund and for all tasks of the custodian bank. An additional fee is charged as stated in the written asset management mandate which the investor has concluded with group companies of UBS Group AG.

<sup>4)</sup> Fund management company's commission. The costs incurred in fund administration (including fund management, administration and custodian bank) are charged to the sub-fund's assets via commission. The costs incurred in asset management are charged to investors under a separate agreement with UBS Asset Management Switzerland AG or one of its authorised contracting partners.

<sup>5)</sup> Fund management company's commission. Costs arising in connection with the services provided for class "I-X" and "U-X" units are covered by payments due to UBS Asset Management Switzerland AG under a separate agreement with the investor.

Any management commission charged by the target funds in which sub-fund assets are invested may not exceed 3%, factoring in any retrocessions and rebates which may be due.

**Maximum flat rate management fee as specified in the fund contract:**

- a) Unit classes "I-A1", "I-A2" and "I-A3"  
There is a commission of a maximum of 1.300% for these unit classes.
- b) Unit class "I-B"  
Commission charged by the fund management company for administration of the fund (fund management company, administration and custodian bank) 0.200% p.a. The costs to be borne by the investor for asset management and distribution are additionally covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).
- c) Unit class "I-X" 0.000% p.a.  
The costs to be borne by the investor arising in connection with the services provided for the "I-X" unit class are covered under an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).
- d) Unit class "U-X" 0.000% p.a.  
The costs to be borne by the investor in connection with the services to be provided for the unit class "U-X" are covered by an individually negotiated, written agreement between UBS and the investor (cf. § 6 prov. 4).
- e) Unit class "W" (with exception of the sub-fund "– Equities Switzerland Quantitative All Cap Sustainable"):  
There is a commission of a maximum of 1.300% for these unit classes.
- f) Unit class "F":  
There is a commission of a maximum of 1.300% for these unit classes.
- g) Unit class "Q" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable", "– Euro Bonds Passive" and "– USD Bonds Passive")  
There is a commission of a maximum of 0.6300% for these unit classes.
- h) Unit class "K-1" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable")  
There is a commission of a maximum of 1.00% for these unit classes.
- i) Unit class "P" (applies only to the sub-funds "– Equities Switzerland Quantitative All Cap Sustainable")  
There is a commission of a maximum of 0.95% for these unit classes.

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

### Target Funds

UBS (CH) INVESTMENT FUND – EQUITIES GLOBAL CLIMATE AWARE II I-X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES GLOBAL CLIMATE AWARE II U-X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES USA PASSIVE I-X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES JAPAN PASSIVE I-X	0.00%
UBS (CH) INVESTMENT FUND – EQUITIES PACIFIC (EX JAPAN) PASSIVE I-X	0.00%
UBS (CH) INVESTMENT FUND – EURO BONDS PASSIVE U-X	0.00%
UBS (CH) INVESTMENT FUND – JPY BONDS PASSIVE U-X	0.00%
UBS (CH) INVESTMENT FUND – GBP BONDS PASSIVE U-X	0.00%
UBS (CH) INVESTMENT FUND – USD BONDS PASSIVE U-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES CANADA PASSIVE II I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES ISRAEL PASSIVE II I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES UK PASSIVE II I-X	0.00%
UBS (CH) INSTITUTIONAL FUND – EQUITIES UK PASSIVE II U-X	0.00%
UBS (LUX) INSTITUTIONAL FUND – EQUITIES EUROPE (EX UK EX SWITZERLAND) PASSIVE I-X-ACC	0.00%
UBS (LUX) INSTITUTIONAL FUND – EQUITIES EUROPE (EX UK EX SWITZERLAND) PASSIVE U-X-ACC	0.00%

## OTC-Derivatives and Securities Lending

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

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

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

Closing date: 30.9.2023	UBS (CH) Investment Fund – Equities Global Climate Aware II	UBS (CH) Investment Fund – Equities Global Climate Aware (CHF hedged) II	UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)	UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)	UBS (CH) Investment Fund – Global Corporate Bonds Climate Aware (CHF hedged) II
Currency:	CHF	CHF	CHF	CHF	CHF
<b>Counterparty and market value of OTC derivatives</b>					
Barclays Bank	-	-	-	-97 574.51	-
Constellation Software	0.03	-	-	-	-
Goldman Sachs	-	-	2 149.79	-107 879.51	-
HSBC	-	-	-74 169.29	-5 464 170.14	-
State Street	-	-	-	393 594.85	-
UBS AG	-23.46	-3 614 175.08	-2 402 142.86	-41 333 786.64	-12 776 919.55
Westpac Banking Corp	-	-	-	-27 605.49	-
<b>By asset type and received collateral:</b>					
– Bonds	-	-	-	-	-
– Equities	-	-	-	-	-
– Cash	-	-	-	-	-
– Target funds	-	-	-	-	-
– Money market instruments	-	-	-	-	-
– Other collateral	-	-	-	-	-
<b>Total received collateral</b>	-	-	-	-	-

## Securities Lending and Collateral

Reporting Period: 1 November 2022 - 30 September 2023	UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive	UBS (CH) Investment Fund – Bonds CHF Ausland Passive	UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive	UBS (CH) Investment Fund – Bonds CHF Inland Passive
<b>Counterparty Exposure from Securities Lending as of 30 September 2023</b>				
UBS AG				
– Market value of securities lent	20 336 657.10 CHF	126 416 198.20 CHF	57 349 532.41 CHF	909 815 380.30 CHF
– Collateral	21 365 352.97 CHF	132 810 750.69 CHF	60 250 462.83 CHF	955 836 873.48 CHF
<b>Collateral Breakdown (Weight in %) as of 30 September 2023</b>				
<b>by Asset Type:</b>				
– Bonds	36.95%	36.95%	36.95%	36.95%
– Equities	63.05%	63.05%	63.05%	63.05%
<b>Securities Lending</b>				
<b>Securities Lending revenues</b>	49 305.17 CHF	269 142.55 CHF	110 648.74 CHF	917 952.11 CHF
<b>Securities Lending operational Costs</b>	19 722.00 CHF	107 657.00 CHF	44 259.00 CHF	346 941.00 CHF
<b>Securities Lending Fund Revenues</b>	29 583.17 CHF	161 485.55 CHF	66 389.74 CHF	571 011.11 CHF

Reporting Period: 1 November 2022 - 30 September 2023	UBS (CH) Investment Fund – Equities Japan Passive	UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive	UBS (CH) Investment Fund – Equities Switzerland Passive All	UBS (CH) Investment Fund – Equities Switzerland Passive Large
<b>Counterparty Exposure from Securities Lending as of 30 September 2023</b>				
UBS AG				
– Market value of securities lent	62 274 119.49 CHF	25 290 168.37 CHF	74 206 520.89 CHF	16 886 740.20 CHF
– Collateral	65 424 151.93 CHF	26 569 429.35 CHF	77 960 133.95 CHF	17 740 927.78 CHF
<b>Collateral Breakdown (Weight in %) as of 30 September 2023</b>				
<b>by Asset Type:</b>				
– Bonds	36.95%	36.95%	36.95%	36.95%
– Equities	63.05%	63.05%	63.05%	63.05%
<b>Securities Lending</b>				
<b>Securities Lending revenues</b>	109 442.57 CHF	60 134.05 CHF	598 384.88 CHF	63 716.22 CHF
<b>Securities Lending operational Costs</b>	43 777.00 CHF	24 053.00 CHF	239 355.00 CHF	25 486.00 CHF
<b>Securities Lending Fund Revenues</b>	65 665.57 CHF	36 081.05 CHF	359 029.88 CHF	38 230.22 CHF

## Securities Lending and Collateral

Reporting Period: 1 November 2022 - 30 September 2023	UBS (CH) Investment Fund – Equities Switzerland Passive Leader	UBS (CH) Investment Fund – Equities Switzerland Quantitative All Cap Sustainable	UBS (CH) Investment Fund – Equities USA Passive	UBS (CH) Investment Fund – Euro Bonds Passive
<b>Counterparty Exposure from Securities Lending as of 30 September 2023</b>				
UBS AG				
– Market value of securities lent	18 258 534.40 CHF	10 701 548.30 CHF	91 097 704.96 CHF	97 089 515.04 EUR
– Collateral	19 182 111.90 CHF	11 242 868.27 CHF	95 705 730.39 CHF	102 000 626.19 EUR
<b>Collateral Breakdown (Weight in %) as of 30 September 2023</b>				
<b>by Asset Type:</b>				
– Bonds	36.95%	36.95%	36.95%	36.95%
– Equities	63.05%	63.05%	63.05%	63.05%
<b>Securities Lending</b>				
<b>Securities Lending revenues</b>	101 380.95 CHF	24 700.34 CHF	233 512.87 CHF	278 033.27 EUR
<b>Securities Lending operational Costs</b>	40 552.00 CHF	9 880.00 CHF	93 404.00 CHF	111 212.00 EUR
<b>Securities Lending Fund Revenues</b>	60 828.95 CHF	14 820.34 CHF	140 108.87 CHF	166 821.27 EUR

Reporting Period: 1 November 2022 - 30 September 2023	UBS (CH) Investment Fund – GBP Bonds Passive	UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)	UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)	UBS (CH) Investment Fund – USD Bonds Passive
<b>Counterparty Exposure from Securities Lending as of 30 September 2023</b>				
UBS AG				
– Market value of securities lent	34 664 312.22 GBP	7 716 466.63 CHF	6 764 487.58 CHF	420 777 684.01 USD
– Collateral	36 417 748.62 GBP	8 106 791.22 CHF	7 106 657.90 CHF	442 062 021.18 USD
<b>Collateral Breakdown (Weight in %) as of 30 September 2023</b>				
<b>by Asset Type:</b>				
– Bonds	36.95%	36.95%	36.95%	36.95%
– Equities	63.05%	63.05%	63.05%	63.05%
<b>Securities Lending</b>				
<b>Securities Lending revenues</b>	66 935.64 GBP	20 898.17 CHF	18 620.69 CHF	783 700.96 USD
<b>Securities Lending operational Costs</b>	26 774.00 GBP	8 359.00 CHF	7 449.00 CHF	313 480.00 USD
<b>Securities Lending Fund Revenues</b>	40 161.64 GBP	12 539.17 CHF	11 171.69 CHF	470 220.96 USD

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

Basel, 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) Investment Fund**

#### **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) Investment Fund

with the sub-funds

- ▶ – Bonds CHF Ausland ESG Passive II
- ▶ – Bonds CHF Ausland Medium Term ESG Passive II<sup>1</sup>
- ▶ – Bonds CHF Ausland Medium Term Passive
- ▶ – Bonds CHF Ausland Passive
- ▶ – Bonds CHF Inland ESG Passive II
- ▶ – Bonds CHF Inland Medium Term ESG Passive II<sup>2</sup>
- ▶ – Bonds CHF Inland Medium Term Passive
- ▶ – Bonds CHF Inland Passive
- ▶ – Equities Europe Passive
- ▶ – Equities Global Climate Aware II
- ▶ – Equities Global Climate Aware (CHF hedged) II
- ▶ – Equities Global Passive
- ▶ – Equities Japan Passive
- ▶ – Equities Pacific (ex Japan) Passive
- ▶ – Equities Switzerland ESG Passive All II
- ▶ – Equities Switzerland Passive All
- ▶ – Equities Switzerland Passive Large
- ▶ – Equities Switzerland Passive Leader
- ▶ – Equities Switzerland Quantitative All Cap Sustainable
- ▶ – Equities USA Passive
- ▶ – Euro Bonds Passive
- ▶ – GBP Bonds Passive
- ▶ – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)
- ▶ – Global Bonds Passive (hedged CHF)
- ▶ – Global Corporate Bonds Climate Aware (CHF hedged) II
- ▶ – JPY Bonds Passive
- ▶ – USD Bonds Passive
- ▶ – Equities Switzerland Net Zero Aligned II<sup>3</sup>

consisting of the statements of assets as at 30 September 2023, the income statements for the year ending on that date<sup>1,2,3</sup>, 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 412) 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:

<sup>1</sup> Audited income statement for the period from 7 July 2022 to 30 September 2023 for the sub-fund – Bonds CHF Ausland Medium Term ESG Passive II

<sup>2</sup> Statement of income for the period from 7 July 2022 to 30 September 2023 of the sub-fund – Bonds CHF Inland Medium Term ESG Passive II

<sup>3</sup> Audited income statement for the period from 8 June 2023 to 30 September 2023 for the sub-fund – Equities Switzerland Net Zero Aligned II



- ▶ 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) Investment Fund – Bonds CHF Ausland ESG Passive II

During the financial year, from 1 October 2022 to 30 September 2023, the CHF swap rates flattened. While short-term rates rose by 1.25%, medium to longer swap maturities fell by as much as 0.25%. The yield on the ten-year CHF swap rate ranged between 1.5% and 2.3% and stood at 1.80% at the end of September, well above the ten-year average of +0.3%. Credit spreads tightened during the reporting year. The SNB tightened its monetary policy and raised policy rates as well as the interest rate on sight deposits in three steps from 0.5% to 1.75%. To ensure appropriate monetary conditions, the SNB was active in the foreign exchange market and has reduced its foreign currency reserves.

The subfund had a positive performance in the financial year, mainly due to lower interest rates in the medium to longer maturity area, but also due to tighter credit spreads. It passively tracks its benchmark, the SBI® ESG Foreign AAA-BBB (TR).

## UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term ESG Passive II

During the financial year, from 1 October 2022 to 30 September 2023, the CHF swap rates flattened. The yield on the five-year CHF swap rate ranged between 1.0% and 2.0% and stood at 1.67% at the end of September, well above the ten-year average of -0.1%. Credit spreads tightened during the reporting year. The SNB tightened its monetary policy and raised policy rates as well as the interest rate on sight deposits in three steps from 0.5% to 1.75%. To ensure appropriate monetary conditions, the SNB was active in the foreign exchange market and has reduced its foreign currency reserves.

The subfund had a positive performance in the financial year, mainly due to tighter credit spreads. It passively tracks its benchmark, the SBI® ESG Foreign AAA-BBB 1-5 (TR).

## UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive

During the financial year, from 1 October 2022 to 30 September 2023, the CHF swap rates flattened. The yield on the five-year CHF swap rate ranged between 1.0% and 2.0% and stood at 1.67% at the end of September, well above the ten-year average of -0.1%. Credit spreads tightened during the reporting year. The SNB tightened its monetary policy and raised policy rates as well as the interest rate on sight deposits in three steps from 0.5% to 1.75%. To ensure appropriate monetary conditions, the SNB was active in the foreign exchange market and has reduced its foreign currency reserves.

The subfund had a positive performance in the financial year, mainly due to tighter credit spreads. It passively tracks its benchmark, the SBI® Foreign AAA-BBB 1-5 (TR).

## UBS (CH) Investment Fund – Bonds CHF Ausland Passive

During the financial year, from 1 October 2022 to 30 September 2023, the CHF swap rates flattened. While short-term rates rose by 1.25%, medium to longer swap maturities fell by as much as 0.25%. The yield on the ten-year CHF swap rate ranged between 1.5% and 2.3% and stood at 1.80% at the end of September, well above the ten-year average of +0.3%. Credit spreads tightened during the reporting year. The SNB tightened its monetary policy and raised policy rates as well as the interest rate on sight deposits in three steps from 0.5% to 1.75%. To ensure appropriate monetary conditions, the SNB was active in the foreign exchange market and has reduced its foreign currency reserves.

The subfund had a positive performance in the financial year, mainly due to lower interest rates in the medium to longer maturity area, but also due to tighter credit spreads. It passively tracks its benchmark, the SBI® Foreign AAA-BBB (TR).

## UBS (CH) Investment Fund – Bonds CHF Inland ESG Passive II

During the financial year, from 1 October 2022 to 30 September 2023, the CHF government interest rates flattened. The yield on the ten-year CHF government bond ranged between 0.85% and 1.6% and stood at 1.1% at the end of September, well above the ten-year average of +0.1%. Credit spreads tightened during the reporting year. The SNB tightened its monetary policy and raised policy rates as well as the interest rate on sight deposits in three steps from 0.5% to 1.75%. To ensure appropriate monetary conditions, the SNB was active in the foreign exchange market and has reduced its foreign currency reserves.

The subfund had a positive performance in the financial year, mainly due to lower interest rates in the medium term maturity area, but also due to tighter credit spreads. It passively tracks its benchmark, the SBI® ESG Domestic AAA-BBB (TR).

## UBS (CH) Investment Fund – Bonds CHF Inland Medium Term ESG Passive II

During the financial year, from 1 October 2022 to 30 September 2023, the CHF government interest rates flattened. The yield on the five-year CHF government bond ranged between 0.65% and 1.5% and stood at 1.1% at the end of September, well above the ten-year average of -0.3%. Credit spreads tightened during the reporting year. The SNB tightened its monetary policy and raised policy rates as well as the interest rate on sight deposits in three steps from 0.5% to 1.75%. To ensure appropriate monetary conditions, the SNB was active in the foreign exchange market and has reduced its foreign currency reserves.

The subfund had a positive performance in the financial year, mainly due to tighter credit spreads. It passively tracks its benchmark, the SBI® ESG Domestic AAA-BBB 1-5 years (TR).

## UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive

During the financial year, from 1 October 2022 to 30 September 2023, the CHF government interest rates flattened. The yield on the five-year CHF government bond ranged between 0.65% and 1.5% and stood at 1.1% at the end of September, well above the ten-year average of -0.3%. Credit spreads tightened during the reporting year. The SNB tightened its monetary policy and raised policy rates as well as the interest rate on sight deposits in three steps from 0.5% to 1.75%. To ensure appropriate monetary conditions, the SNB was active in the foreign exchange market and has reduced its foreign currency reserves.

The subfund had a positive performance in the financial year, mainly due to tighter credit spreads. It passively tracks its benchmark, the SBI® Domestic AAA-BBB 1-5 years (TR).

## UBS (CH) Investment Fund – Bonds CHF Inland Passive

During the financial year, from 1 October 2022 to 30 September 2023, the CHF government interest rates flattened. The yield on the ten-year CHF government bond ranged between 0.85% and 1.6% and stood at 1.1% at the end of September, well above the ten-year average of +0.1%. Credit spreads tightened during the reporting year. The SNB tightened its monetary policy and raised policy rates as well as the interest rate on sight deposits in three steps from 0.5% to 1.75%. To ensure appropriate monetary conditions, the SNB was active in the foreign exchange market and has reduced its foreign currency reserves.

The subfund had a positive performance in the financial year, mainly due to lower interest rates in the medium term maturity area, but also due to tighter credit spreads. It passively tracks its benchmark, the SBI® Domestic AAA-BBB (TR).

## UBS (CH) Investment Fund – Equities Europe Passive

During the financial year, European equity markets have shown resilience despite notable headwinds. The health of the banking system on both sides of the Atlantic was one of the preoccupations of investors. However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. Markets were held back by a variety of other risks including the potential for a failure of talks to raise the US debt ceiling, the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data, and fresh signs that China's growth is not picking up as swiftly as expected. But enthusiasm continued to mount over the outlook for AI.

The last quarter of the financial year was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of their tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed in line with its benchmark, the MSCI Europe ex Switzerland (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Equities Global Climate Aware II

During the financial year, global equity markets have shown resilience despite notable headwinds. The health of the banking system on both sides of the Atlantic was one of the preoccupations of investors. However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. Markets were held back by a variety of other risks including the potential for a failure of talks to raise the US debt ceiling, the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data, and fresh signs that China's growth is not picking up as swiftly as expected. But enthusiasm continued to mount over the outlook for AI, which lifted megacap US tech stocks.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of their tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed broadly in line with its benchmark, the MSCI World ex Switzerland (net div. reinv.). This fund aims to replicate the performance of the index whilst maintaining a rule-based orientation that accounts for investment risks linked to climate change. It tilts towards companies geared to long-term change leading to a low-emissions global economy.

## UBS (CH) Investment Fund – Equities Global Climate Aware (CHF hedged) II

During the financial year, global equity markets have shown resilience despite notable headwinds. The health of the banking system on both sides of the Atlantic was one of the preoccupations of investors. However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. Markets were held back by a variety of other risks including the potential for a failure of talks to raise the US debt ceiling, the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data, and fresh signs that China's growth is not picking up as swiftly as expected. But enthusiasm continued to mount over the outlook for AI, which lifted megacap US tech stocks.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of their tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed broadly in line with its benchmark, the MSCI World ex Switzerland (net div. reinv.). This subfund aims to achieve a return similar to that of the index whilst maintaining a rules-based orientation that accounts for investment risks linked to climate change. It tilts towards companies geared to long-term change leading to a low-emissions global economy.

## UBS (CH) Investment Fund – Equities Global Passive

During the financial year, global equity markets have shown resilience despite notable headwinds. The health of the banking system on both sides of the Atlantic was one of the preoccupations of investors. However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. Markets were held back by a variety of other risks including the potential for a failure of talks to raise the US debt ceiling, the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data, and fresh signs that China's growth is not picking up as swiftly as expected. But enthusiasm continued to mount over the outlook for AI, which lifted megacap US tech stocks.

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During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed in line with its benchmark, the MSCI World ex Switzerland (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Equities Japan Passive

During the financial year, Japanese equities posted a positive performance. While the industrial production cycle in developed countries continued to decline to a contraction level, the market welcomed the re-opening of China upon the easing of COVID-19 restrictions, which benefits Japanese corporations. The Japanese yen appreciated sharply after the Bank of Japan surprisingly adjusted its monetary policy to allow the 10-year government bond yield to drift higher. This positive momentum remained throughout 2023 YTD. At the beginning of 2023, despite heightened concerns over the health of the banking sector in the US and in Europe, the Japanese equity market kept its upward momentum from October 2022, reflecting hopes for a potential bottoming of the global industrial production cycle. Japan equities' relative resilience in macro data development and the improving earnings outlook boosted by substantial weakness in the yen cemented investor confidence for the outlook of improving shareholders' return. Lastly, while the last quarter of the financial year was broadly negative for equity markets, Japanese equities closed the quarter in positive territory. A continued economic recovery from pandemic lows, signs of firming inflation, and the Bank of Japan's loose monetary settings by global standards contributed to this performance.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed in line with its benchmark, the MSCI Japan (net div. reinv.). This is a passive subfund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive

At the beginning of the financial year, APAC ex Japan equities posted a positive performance with Hong Kong leading the gainers. Sentiment was boosted by the Chinese government's significant relaxation of COVID-19 restrictions, more concrete support for the property sector, such as through projects delivery and developers' financing, and early signs of easing geopolitical tensions between US and China following Presidents Xi and Biden's discussion at the G20 summit. The start of 2023 was marked by the fall of Hong Kong, Australia and Singapore, weighed down by the Financials sector on the turmoil around Silicon Valley Bank and Credit Suisse. Korea on the contrary, rose, driven by its IT sector as expectations improved about a potential bottoming of the sector.

Later during the year, Hong Kong fell most as investors were disappointed by the pace of economic recovery as evidenced by weak economic data, which comes amid escalating US-China tensions. Stimulus announced in June was underwhelming, and investors were hoping for a more positive outcome after the end-July Politburo meeting. This didn't materialize as stocks fell further in response to underwhelming Chinese growth data. Chinese policymakers responded with a variety of stimulus measures, including cuts to key policy rates, an expansion of the definition for "first-time homebuyers," and a halving in stamp duty charges on A-share stock trades. Despite some early signs that the government's dripfeed of stimulus is starting to support activity, Hong Kong equities delivered a negative return over the last quarter of the financial year.

Over the financial year, from 1 October 2022 to 30 September 2023, performance was overall positive and the subfund performed in line with its benchmark, the MSCI Pacific (ex Japan) (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Equities Switzerland ESG Passive All II

The Swiss equity market posted a positive performance over the financial year, from 1 October 2022 to 30 September 2023. This positive outcome occurred despite several notable headwinds.

The health of the banking system on both sides of the Atlantic was one of the main preoccupations of investors. In Switzerland, UBS announced its acquisition of Credit Suisse, in a move that Swiss regulator FINMA said would "ensure stability for the bank's customers and the financial center." However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. A variety of other risks were a source of concern including the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data and fresh signs that China's growth is not picking up as swiftly as expected. The question of whether the US economy will achieve a soft or hard landing was in the spotlight, as the threat of a recession in the US represents a risk for the Swiss economy.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of their tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy.

Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

Over the financial year, from 1 October 2022 to 30 September 2023, performance was negative and the subfund performed in line with its benchmark, the SPI ESG (TR). This is a passive subfund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Equities Switzerland Passive All

The Swiss equity market posted a positive performance over the financial year, from 1 October 2022 to 30 September 2023. This positive outcome occurred despite several notable headwinds.

The health of the banking system on both sides of the Atlantic was one of the main preoccupations of investors. In Switzerland, UBS announced its acquisition of Credit Suisse, in a move that Swiss regulator FINMA said would “ensure stability for the bank’s customers and the financial center.” However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. A variety of other risks were a source of concern including the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data and fresh signs that China’s growth is not picking up as swiftly as expected. The question of whether the US economy will achieve a soft or hard landing was in the spotlight, as the threat of a recession in the US represents a risk for the Swiss economy.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of their tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed in line with its benchmark, the SPI (TR). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Equities Switzerland Passive Large

The Swiss equity market posted a positive performance over the financial year, from 1 October 2022 to 30 September 2023. This positive outcome occurred despite several notable headwinds.

The health of the banking system on both sides of the Atlantic was one of the main preoccupations of investors. In Switzerland, UBS announced its acquisition of Credit Suisse, in a move that Swiss regulator FINMA said would “ensure stability for the bank’s customers and the financial center.” However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. A variety of other risks were a source of concern including the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data and fresh signs that China’s growth is not picking up as swiftly as expected. The question of whether the US economy will achieve a soft or hard landing was in the spotlight, as the threat of a recession in the US represents a risk for the Swiss economy.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of their tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed in line with its benchmark, the SPI 20 (TR). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Equities Switzerland Passive Leader

The Swiss equity market posted a positive performance over the financial year, from 1 October 2022 to 30 September 2023. This positive outcome occurred despite several notable headwinds.

The health of the banking system on both sides of the Atlantic was one of the main preoccupations of investors. In Switzerland, UBS announced its acquisition of Credit Suisse, in a move that Swiss regulator FINMA said would “ensure stability for the bank’s customers and the financial center.” However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. A variety of other risks were a source of concern including the rising

threat of a further Federal Reserve rate rise following stubbornly high inflation data and fresh signs that China's growth is not picking up as swiftly as expected. The question of whether the US economy will achieve a soft or hard landing was in the spotlight, as the threat of a recession in the US represents a risk for the Swiss economy.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of their tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed in line with its benchmark, the SLI Swiss Leader Index (TR). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Equities Switzerland Quantitative All Cap Sustainable

The Swiss equity market posted a positive performance over the financial year, from 1 October 2022 to 30 September 2023. This positive outcome occurred despite several notable headwinds.

The health of the banking system on both sides of the Atlantic was one of the main preoccupations of investors. In Switzerland, UBS announced its acquisition of Credit Suisse, in a move that Swiss regulator FINMA said would "ensure stability for the bank's customers and the financial center." However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. A variety of other risks were a source of concern including the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data and fresh signs that China's growth is not picking up as swiftly as expected. The question of whether the US economy will achieve a soft or hard landing was in the spotlight, as the threat of a recession in the US represents a risk for the Swiss economy.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of their tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence -and conflicting interpretations - of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund outperformed its benchmark, the MSCI Switzerland (net div. reinv.). This subfund employs a quantitative approach to outperform its benchmark while achieving a better sustainability profile.

## UBS (CH) Investment Fund – Equities USA Passive

During the financial year, US equity markets have shown resilience despite notable headwinds. The health of the banking system was one of the preoccupations of investors. However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. Markets were held back by a variety of other risks including the potential for a failure of talks to raise the US debt ceiling, the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data, and fresh signs that China's growth is not picking up as swiftly as expected. But enthusiasm continued to mount over the outlook for AI, which lifted megacap US tech stocks.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve is near the end of its tightening cycle. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed in line with its benchmark, the MSCI USA (net div. reinv.). This is a passive fund which aims to replicate the performance of the index, and no active investment decisions are applied. The performance of the fund reflects the performance of its benchmark.

## UBS (CH) Investment Fund – Euro Bonds Passive

During the financial year, from 1 October 2022 to 30 September 2023, European government bond yields moved sharply higher mainly at the shorter end of the curve and to a lesser extent for longer maturities. This upward move in yields was due to higher inflation prints which proved to be sticky and caused the European Central Bank to hike eight times from 1.25 % to 4.5% during the reporting period. Higher interest rates combined with elevated inflation pressure caused Germany to enter into a recession.

Driven by increasing bond yields, the subfund generated a negative performance for all of the share classes, in line with the benchmark return. The strategy of the fund is to replicate the FTSE EMU Government Bond index risk and return with a stratified sampling approach. The duration of the universe was shortened by 0.60 years during this period.

## UBS (CH) Investment Fund – GBP Bonds Passive

During the financial year, from 1 October 2022 to 30 September 2023, British government bond yields moved sharply higher mainly at the short end of the curve and to a lesser degree at the long end of the curve. This upward shift in yields was due to higher inflation prints which proved to be sticky and reached double digits temporarily. As a result, the Bank of England hiked its policy rate in seven steps from 2.25% to 5.25% during the reporting period. The sharp monetary tightening has not resulted in recession yet and could soon come to an end since inflation pressure is slowing.

Driven by increasing bond yields, the subfund generated a negative performance, in line with the benchmark return. The strategy of the fund is to replicate the FTSE Sterling Government Bond index risk and return with a stratified sampling approach. The duration of the universe was shortened by 1.6 years during this period.

## UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)

During the financial year, from 1 October 2022 to 30 September 2023, most developed markets' government bond yield curves moved upward. European and US government bond yields moved sharply higher mainly at the shorter end of the curve and to a lesser extent for longer maturities. This upward move in yields was due to the higher global inflation print which proved to be sticky. The European Central Bank hiked eight times from 1.25 % to 4.5% during the reporting period whereas the US Federal Reserve hiked six times from 3.25% to 5.50%.

Driven by increasing bond yields, the subfund generated a negative performance, in line with the benchmark's return. The strategy of the fund is to replicate the FTSE Global Government Bonds Climate Aware hedged in CHF index risk and return with a stratified sampling approach. The fund hedges all foreign currency exposure back to CHF.

## UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)

During the financial year, from 1 October 2022 to 30 September 2023, most developed markets' government bond yield curves moved upward. European and US government bond yields moved sharply higher mainly at the shorter end of the curve and to a lesser extent for longer maturities. This upward move in yields was due to the higher global inflation print which proved to be sticky. The European Central Bank hiked eight times from 1.25 % to 4.5% during the reporting period whereas the US Federal Reserve hiked six times from 3.25% to 5.50%.

Driven by increasing bond yields, the subfund generated a negative performance, in line with the benchmark's return. The strategy of the fund is to replicate the FTSE World Government Bond ex-Switzerland CHF hedged index risk and return with a stratified sampling approach. The fund hedges all foreign currency exposure back to CHF.

## UBS (CH) Investment Fund – Global Corporate Bonds Climate Aware (CHF hedged) II

During the financial year, from 1 October 2022 to 30 September 2023, the global corporate bond market (hedged to CHF) delivered a flat performance. On the one hand, risk free rates increased across different regions, with the main reason being persistent high inflation and central banks that reacted with rhetoric and further rate hikes. Given that central bank policy has more impact on the short end of the yield curve, short term rates increased more than long term rates which is why the yield curve became



inverted, for example looking at 2y/10y US treasury yields. On the other hand, the negative performance from higher rates was compensated by the running yield / carry as well as credit spreads which tightened across all major sectors. Due to the above-mentioned factors, the fund produced a flat to slightly positive performance during the reporting period. The strategy of the fund is to deliver similar gross return characteristics to its benchmark, while maintaining a rule-based orientation that accounts for investment risks linked to climate change. The aim is to overweight companies geared toward long-term change leading to a global low carbon economy (and vice versa). The currency risks of the different markets are hedged against the account currency CHF.

## UBS (CH) Investment Fund – JPY Bonds Passive

During the financial year, from 1 October 2022 to 30 September 2023, Japanese government yields increased and steepened along the curve. The short term yields are still negative or close to zero whereas the medium term yields moved up the most compared to the beginning of the observation period.

The upward shift in yields was due to higher global inflation prints.

During the financial year, the subfund generated a negative absolute performance, slightly below its corresponding benchmark. This is mainly due to the fact that the portfolio is subject to withholding tax. The funds' strategy is to replicate the risk and return characteristics of the FTSE Japanese Government Bond Index with a stratified sampling approach. The duration of the universe was shortened by approximately 0.02 years during the reporting period.

## UBS (CH) Investment Fund – USD Bonds Passive

During the financial year, from 1 October 2022 to 30 September 2023, US yields moved sharply higher mainly at the shorter end of the curve and to a lesser extent for longer maturities. This upward move in yields was due to higher inflation prints which proved to be sticky and caused the Federal Reserve to hike interest rates six times from 3.25% to 5.50% during the reporting period.

During the financial year, the subfund generated a negative absolute performance driven by the increase in interest rates. The performance was in line with its corresponding benchmark return. The funds' strategy is to replicate the risk and return characteristics of the FTSE US Government Bond Index with a stratified sampling approach. The duration of the universe was shortened by approximately 0.21 years during the reporting period.

## UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II

The Swiss equity market posted a positive performance over the financial year, from 1 October 2022 to 30 September 2023. This positive outcome occurred despite several notable headwinds.

The health of the banking system on both sides of the Atlantic was one of the main preoccupations of investors. In Switzerland, UBS announced its acquisition of Credit Suisse, in a move that Swiss regulator FINMA said would "ensure stability for the bank's customers and the financial center." However, gains in equity markets pointed to confidence that regulators had acted with sufficient speed and force to avert a full-blown banking crisis. A variety of other risks were a source of concern including the rising threat of a further Federal Reserve rate rise following stubbornly high inflation data and fresh signs that China's growth is not picking up as swiftly as expected. The question of whether the US economy will achieve a soft or hard landing was in the spotlight, as the threat of a recession in the US represents a risk for the Swiss economy.

The last quarter of the reporting period was difficult for investors. Gains in July reflected renewed optimism that the Federal Reserve and European Central Bank are near the end of its tightening cycles. The combination of slowing inflation and resilient growth have lifted hopes that a soft landing is possible. But this was followed by a decline in August. Chief among market drivers was contradictory evidence—and conflicting interpretations—of economic data, asset pricing, and the outlook for Fed policy. Further losses were suffered in September as central banks conveyed the message that it remains too soon to declare victory against inflation.

During the financial year, from 1 October 2022 to 30 September 2023, performance was positive and the subfund performed broadly in line with its benchmark, the SPI. This subfund aims to achieve a return similar to that of the index whilst maintaining a rules-based orientation that accounts for investment risks linked to climate change. It tilts towards companies geared to long-term change leading to a low-emissions global economy.

# Facts and conditions (unaudited)

**Valid as at 30 September 2023**

**All information subject to change at any time.**

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

## *Classes*

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

## **Flat fee**

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

## **Other costs**

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

## **TER target funds**

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

## **S / R method**

Method used in subscriptions and redemptions of sub-fund units

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

## S / R - In basis points

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

## Cut-off time

Point at which subscription and redemption of units close.


## Forward Pricing Method

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

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Audited TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
<b>UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term Passive</b>							<b>Benchmark: SBI® Foreign AAA-BBB 1-5 Jahre (TR)</b>		
F	CH0500537185	0.1400	0.01	0.00	0.15	VWS	7/21	15.00h	Forward Pricing 1
I-A1	CH0120248965	0.1600	0.02	0.00	0.18	VWS	7/21	15.00h	Forward Pricing 1
I-B	CH0122211979	0.0450	0.00	0.00	0.05	VWS	7/21	15.00h	Forward Pricing 1
I-X	CH0117299278	0.0000	0.01	0.00	0.01	VWS	7/21	15.00h	Forward Pricing 1
W	CH0356369444	0.1600	0.02	0.00	0.18	VWS	7/21	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Ausland Passive</b>							<b>Benchmark: SBI® Foreign AAA-BBB (TR)</b>		
F	CH0506063301	0.1400	0.01	0.00	0.15	VWS	9/28	15.00h	Forward Pricing 1
I-A1	CH0018234531	0.1600	0.02	0.00	0.18	VWS	9/28	15.00h	Forward Pricing 1
I-A2	CH0142362893	0.1600	0.02	0.00	0.18	VWS	9/28	15.00h	Forward Pricing 1
I-B	CH0018234549	0.0450	0.00	0.00	0.05	VWS	9/28	15.00h	Forward Pricing 1
I-X	CH0018234564	0.0000	0.01	0.00	0.01	VWS	9/28	15.00h	Forward Pricing 1
W	CH0356496221	0.1600	0.02	0.00	0.18	VWS	9/28	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Inland Medium Term Passive</b>							<b>Benchmark: SBI® Domestic AAA-BBB 1-5 Jahre (TR)</b>		
I-A1	CH0120249013	0.1600	0.02	0.00	0.18	VWS	6/17	15.00h	Forward Pricing 1
I-B	CH0122212027	0.0450	0.00	0.00	0.05	VWS	6/17	15.00h	Forward Pricing 1
I-X	CH0117297561	0.0000	0.01	0.00	0.01	VWS	6/17	15.00h	Forward Pricing 1
W	CH0356496544	0.1600	0.02	0.00	0.18	VWS	6/17	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Inland Passive</b>							<b>Benchmark: SBI® Domestic AAA-BBB (TR)</b>		
F	CH0513811049	0.1400	0.00	0.00	0.14	VWS	14/42	15.00h	Forward Pricing 1
I-A1	CH0018234580	0.1600	0.02	0.00	0.18	VWS	14/42	15.00h	Forward Pricing 1
I-A3	CH0598063177	0.1400	0.00	0.00	0.14	VWS	14/42	15.00h	Forward Pricing 1
I-B	CH0018234606	0.0450	0.00	0.00	0.05	VWS	14/42	15.00h	Forward Pricing 1
I-X	CH0018234614	0.0000	0.00	0.00	0.00	VWS	14/42	15.00h	Forward Pricing 1
W	CH0356496650	0.1600	0.01	0.00	0.17	VWS	14/42	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Europe Passive</b>							<b>Benchmark: MSCI Europe ex Switzerland (net div. reinv.)</b>		
I-A1	CH0015798637	0.2200	0.00	0.01	0.23	VWS	2/23	14.00h	Forward Pricing 1
I-B	CH0015799569	0.0525	0.00	0.01	0.06	VWS	2/23	14.00h	Forward Pricing 1
I-X	CH0015799643	0.0000	0.00	0.01	0.01	VWS	2/23	14.00h	Forward Pricing 1
(EUR) I-X	CH0295355579	0.0000	0.00	0.01	0.01	VWS	2/23	14.00h	Forward Pricing 1
W	CH0356496742	0.2200	0.00	0.01	0.23	VWS	2/23	14.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Global Climate Aware II</b>							<b>Benchmark: MSCI World ex Switzerland (net div. reinv.)</b>		
I-A1	CH0461918036	0.2600	0.01	0.00	0.27	VWS	1/4	15.00h	Forward Pricing 1
I-B	CH0461918788	0.0550	0.00	0.00	0.06	VWS	1/4	15.00h	Forward Pricing 1
I-X	CH0461918796	0.0000	0.01	0.00	0.01	VWS	1/4	15.00h	Forward Pricing 1
U-X	CH0461918887	0.0000	0.01	0.00	0.01	VWS	1/4	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Global Climate Aware (CHF hedged) II</b>							<b>Benchmark: MSCI World ex Switzerland (net div. reinv.) (CHF hedged)</b>		
I-X	CH0515804992	0.0000	0.01	0.01	0.02	VWS	2/5	14.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Global Passive</b>							<b>Benchmark: MSCI World ex Switzerland (net div. reinv.)</b>		
I-A1	CH0017256857	0.2400	0.00	0.01	0.25	VWS	1/4	14.00h	Forward Pricing 1
I-B	CH0017256865	0.0550	0.00	0.01	0.07	VWS	1/4	14.00h	Forward Pricing 1
I-X	CH0017256873	0.0000	0.01	0.01	0.02	VWS	1/4	14.00h	Forward Pricing 1
W	CH0356507415	0.2400	0.01	0.01	0.26	VWS	1/4	14.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Japan Passive</b>							<b>Benchmark: MSCI Japan (net div. reinv.)</b>		
I-B	CH0017256907	0.0525	0.02	0.00	0.07	VWS	2/2	15.30h	Forward Pricing 2
I-X	CH0017256915	0.0000	0.02	0.00	0.02	VWS	2/2	15.30h	Forward Pricing 2
(JPY) I-X	CH0295356619	0.0000	0.02	0.00	0.02	VWS	2/2	15.30h	Forward Pricing 2
W	CH0356548021	0.2200	0.02	0.00	0.24	VWS	2/2	15.30h	Forward Pricing 2
<b>UBS (CH) Investment Fund – Equities Pacific (ex Japan) Passive</b>							<b>Benchmark: MSCI Pacific ex Japan (net div. reinv.)</b>		
I-A1	CH0033047561	0.2200	0.01	0.00	0.23	VWS	5/5	15.30h	Forward Pricing 2
I-B	CH0033048098	0.0550	0.01	0.00	0.07	VWS	5/5	15.30h	Forward Pricing 2
I-X	CH0033048320	0.0000	0.01	0.00	0.01	VWS	5/5	15.30h	Forward Pricing 2
(USD) I-X	CH0295356635	0.0000	0.01	0.00	0.01	VWS	5/5	15.30h	Forward Pricing 2

Class	ISIN	Flat fee in % p.a.	Other costs in % p.a.	TER target funds in % p.a.	Audited TER in % p.a.	S / R method	S / R in basis points	Cut-off time	Forward pricing method
<b>UBS (CH) Investment Fund – Equities Switzerland Passive All</b>									
						<b>Benchmark: SPI® (TR)</b>			
I-A1	CH0015710095	0.1700	0.01	0.00	0.18	VWS	1/1	15.00h	Forward Pricing 1
I-A2	CH0111710676	0.1700	0.01	0.00	0.18	VWS	1/1	15.00h	Forward Pricing 1
I-A3	CH0116839157	0.1500	0.01	0.00	0.16	VWS	1/1	15.00h	Forward Pricing 1
I-B	CH0015710145	0.0450	0.00	0.00	0.05	VWS	1/1	15.00h	Forward Pricing 1
I-X	CH0015710194	0.0000	0.01	0.00	0.01	VWS	1/1	15.00h	Forward Pricing 1
W	CH0356569118	0.1700	0.01	0.00	0.18	VWS	1/1	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland Passive Large</b>									
						<b>Benchmark: SPI 20® (TR)</b>			
I-A1	CH0015709626	0.1700	0.01	0.00	0.18	VWS	1/1	15.00h	Forward Pricing 1
I-B	CH0015709675	0.0400	0.01	0.00	0.05	VWS	1/1	15.00h	Forward Pricing 1
I-X	CH0015709683	0.0000	0.01	0.00	0.01	VWS	1/1	15.00h	Forward Pricing 1
W	CH0356569407	0.1700	0.01	0.00	0.18	VWS	1/1	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland Passive Leader</b>									
						<b>Benchmark: SLI®</b>			
W	CH0389550945	0.1700	0.02	0.00	0.19	VWS	1/1	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities USA Passive</b>									
						<b>Benchmark: MSCI USA (net div. reinv.)</b>			
I-A1	CH0015799726	0.2200	0.00	0.00	0.22	VWS	1/1	15.30h	Forward Pricing 1
I-B	CH0015799742	0.0550	0.00	0.00	0.06	VWS	1/1	15.30h	Forward Pricing 1
I-X	CH0015799809	0.0000	0.01	0.00	0.01	VWS	1/1	15.30h	Forward Pricing 1
(USD) I-X	CH0295355710	0.0000	0.01	0.00	0.01	VWS	1/1	15.30h	Forward Pricing 1
W	CH0356550415	0.2200	0.01	0.00	0.23	VWS	1/1	15.30h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Euro Bonds Passive</b>									
						<b>Benchmark: FTSE EMU Government Bond Index (EGBI)</b>			
I-A1	CH0028924543	0.1800	0.02	0.00	0.20	VWS	3/9	16.00h	Forward Pricing 1
I-B	CH0028924568	0.0450	0.00	0.00	0.05	VWS	3/9	16.00h	Forward Pricing 1
I-X	CH0028924576	0.0000	0.00	0.00	0.00	VWS	3/9	16.00h	Forward Pricing 1
Q	CH0439162766	0.1800	0.03	0.00	0.21	VWS	3/9	16.00h	Forward Pricing 1
U-X	CH0117874591	0.0000	0.00	0.00	0.00	VWS	3/9	16.00h	Forward Pricing 1
W	CH0356561107	0.1800	0.02	0.00	0.20	VWS	3/9	16.00h	Forward Pricing 1
(CHF) W	CH0356561453	0.1800	0.02	0.00	0.20	VWS	3/9	16.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – GBP Bonds Passive</b>									
						<b>Benchmark: FTSE UK Government Bond Index</b>			
I-X	CH0043486809	0.0000	0.02	0.00	0.02	VWS	2/6	16.00h	Forward Pricing 1
U-X	CH0117874682	0.0000	0.02	0.00	0.02	VWS	2/6	16.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Global Government Bonds Climate Risk-Adjusted Passive (CHF hedged)</b>									
						<b>Benchmark: FTSE Climate Risk-Adjusted World Government Bond Index (CHF hedged)</b>			
I-A1	CH0022650144	0.1500	0.02	0.01	0.18	VWS	3/8	15.00h	Forward Pricing 1
I-X	CH0022650888	0.0000	0.02	0.01	0.03	VWS	3/8	15.00h	Forward Pricing 1
W	CH0356561495	0.1500	0.02	0.01	0.18	VWS	3/8	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Global Bonds Passive (hedged CHF)</b>									
						<b>Benchmark: FTSE World Government Bond Index (WGBI) ex Switzerland (hedged CHF)</b>			
I-A1	CH0028924592	0.2200	0.00	0.01	0.23	VWS	3/8	15.00h	Forward Pricing 1
I-A2	CH0142362158	0.2200	0.00	0.01	0.23	VWS	3/8	15.00h	Forward Pricing 1
I-A3	CH0233658506	0.1600	0.00	0.01	0.17	VWS	3/8	15.00h	Forward Pricing 1
I-B	CH0028924618	0.0450	0.00	0.01	0.06	VWS	3/8	15.00h	Forward Pricing 1
I-X	CH0028924626	0.0000	0.00	0.01	0.01	VWS	3/8	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Global Corporate Bonds Climate Aware (CHF hedged) II</b>									
						<b>Benchmark: Bloomberg Global Aggregate Corporate (CHF hedged)</b>			
I-A1	CH0396385046	0.0000	0.01	0.00	0.01	VWS	14/42	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – JPY Bonds Passive</b>									
						<b>Benchmark: FTSE Japan Government Bond Index</b>			
U-X	CH0117874633	0.0000	0.01	0.00	0.01	VWS	4/12	17.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – USD Bonds Passive</b>									
						<b>Benchmark: FTSE US Government Bond Index</b>			
I-A1	CH0043486577	0.2200	0.01	0.00	0.23	VWS	2/6	17.00h	Forward Pricing 1
I-X	CH0043486627	0.0000	0.00	0.00	0.00	VWS	2/6	17.00h	Forward Pricing 1
Q	CH0439162816	0.2200	0.00	0.00	0.22	VWS	2/6	17.00h	Forward Pricing 1
U-X	CH0117874716	0.0000	0.00	0.00	0.00	VWS	2/6	17.00h	Forward Pricing 1
W	CH0356568938	0.2200	0.00	0.00	0.22	VWS	2/6	17.00h	Forward Pricing 1
(CHF) W	CH0356569027	0.2200	0.00	0.00	0.22	VWS	2/6	17.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland Quantitative All Cap Sustainable</b>									
						<b>Benchmark: SPI®</b>			
I-X	CH0016631357	0.0000	0.00	0.00	0.00	SSP	2/2	16.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Ausland ESG Passive II</b>									
						<b>Benchmark: SBI® ESG Foreign AAA-BBB (TR)</b>			
I-X	CH0594527746	0.0000	0.01	0.00	0.01	VWS	10/30	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Inland ESG Passive II</b>									
						<b>Benchmark: SBI® ESG Domestic AAA-BBB (TR)</b>			
I-A3	CH1137244187	0.1400	0.01	0.00	0.15	VWS	14/43	15.00h	Forward Pricing 1
I-X	CH0594527738	0.0000	0.01	0.00	0.01	VWS	14/43	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland ESG Passive All II</b>									
						<b>Benchmark: SPI® ESG (TR)</b>			
I-X	CH0594527720	0.0000	0.01	0.00	0.01	VWS	1/1	15.00h	Forward Pricing 1
U-X	CH0596284569	0.0000	0.01	0.00	0.01	VWS	1/1	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Ausland Medium Term ESG Passive II</b>									
						<b>Benchmark: SBI® ESG Foreign AAA – BBB (TR)</b>			
I-X	CH1170163906	0.0000	0.01	0.00	0.01	VWS	7/20	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Bonds CHF Inland Medium Term ESG Passive II</b>									
						<b>Benchmark: SBI® ESG Domestic AAA – BBB (TR)</b>			
I-X	CH1170163914	0.0000	0.01	0.00	0.01	VWS	5/16	15.00h	Forward Pricing 1
W	CH1266176135	0.1600	0.00	0.00	0.16	VWS	5/16	15.00h	Forward Pricing 1
<b>UBS (CH) Investment Fund – Equities Switzerland Net Zero Aligned II</b>									
						<b>Benchmark: SPI®</b>			
I-X	CH1266245997	0.0000	0.00	0.00	0.00	VWS	1/1	15.00h	Forward Pricing 1



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