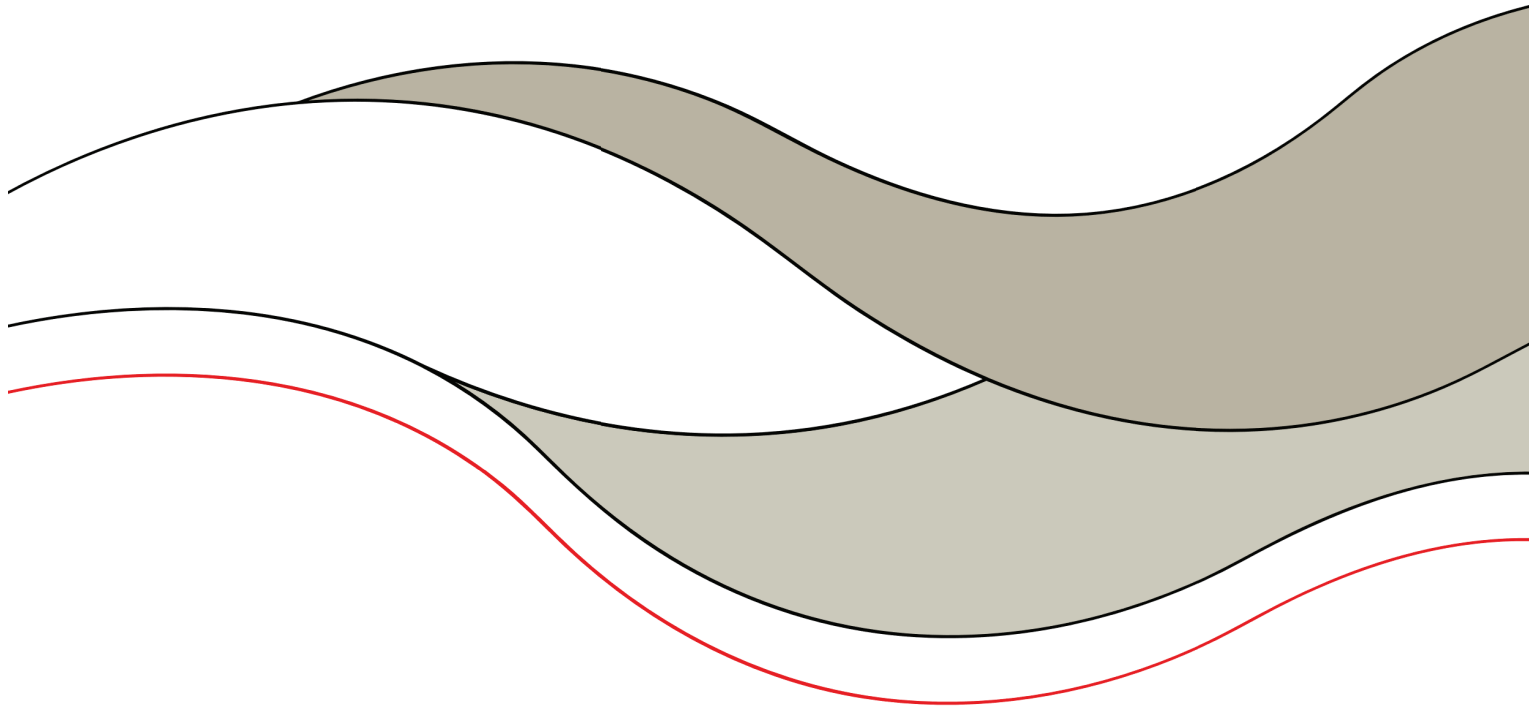


Semi-Annual Report 2024

Unaudited semi-annual report
as of 30 November 2024



Umbrella fund under Swiss Law

UBS (CH) Bond Fund – CHF Corporates Sustainable
UBS (CH) Bond Fund – Bonds CHF Sustainable
UBS (CH) Bond Fund – Global (CHF)
UBS (CH) Bond Fund – Enhanced Yield Short Term (CHF)

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Sales restrictions

The regulations valid in the country in question apply to the issue and redemption of units of the sub-funds outside Switzerland.

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

Units of the sub-funds may not be offered, sold or delivered to United States citizens or persons resident in the United States and/or other individuals or legal entities whose income and/or earnings, regardless of their origin, are subject to US income tax, or persons who are US persons within the meaning of Regulation S under the US Securities Act of 1933 and/or the US Commodity Exchange Act, as amended. 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) resides 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 umbrella fund and in the sub-funds.

Units of the sub-funds may not be offered, sold or delivered to investors deemed "Resident Indians", "Non-Resident Indians" or "Overseas Citizens of India" pursuant to the rules applicable in India to foreign portfolio investors.

Asset class and ISIN

UBS (CH) Bond Fund –

CHF Corporates Sustainable

F CH0503145192

Bonds CHF Sustainable

I-X CH0540307235

P CH0002791843

Q CH0203279580

U-X CH0111018120

Global (CHF)

P CH0002788526

Q CH0203279556

Enhanced Yield Short Term (CHF)

I-A1 CH0589362521

I-B CH0594826163

I-X CH0560699891

P CH0567473944

Q CH0567473951

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

Andreas Binder

Independent Member

Franz Gysin

Independent Member

Werner Strebel

Independent Member

Executive Board

Eugène Del Cioppo

CEO

Thomas Schärer

Deputy CEO,

Head ManCo Substance & Oversight

Marcus Eberlein

Head Investment Risk Control

Urs Fäs

Head Real Estate CH

Georg Pfister

Head Operating Office, Finance, HR

Thomas Reisser

Head Compliance & Operational Risk Control

Yves Schepperle

Head WLS – Products

Beatrice Amez-Droz

Head WLS – Client Management

Custodian bank

UBS Switzerland AG, Zurich

Auditors

Ernst & Young Ltd, Basel

Transfer of investment decisions

UBS (CH) Bond Fund

- CHF Corporates Sustainable

- Bonds CHF Sustainable

- Enhanced Yield Short Term (CHF)

UBS Asset Management Switzerland AG, Zurich

UBS (CH) Bond Fund

- Global (CHF)

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

UBS (CH) Bond Fund – CHF Corporates Sustainable

Category securities funds

Most important figures

	ISIN	30.11.2024	31.5.2024	31.5.2023
Net fund assets in CHF		2 513 408 094.43	2 193 731 050.47	1 459 959 233.84
Class F	CH0503145192			
Net asset value per unit in CHF		101.09	96.55	93.11
Issue and redemption price per unit in CHF ¹		101.35	96.77	93.76
Number of units outstanding		24 864 206.0660	22 720 586.2410	15 680 498.5270

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	41.21
United States of America	10.33
Germany	10.24
France	9.47
Spain	4.79
United Kingdom	4.05
Canada	3.31
Australia	2.99
Chile	1.47
United Arab Emirates	1.20
Others	9.40
TOTAL	98.46

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

Statement of assets

	30.11.2024	31.5.2024
Market values	CHF	CHF
Bank deposits		
– at sight	19 685 687.74 ¹	49 308 860.41 ²
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	2 504 968 469.11	2 164 580 510.06
– Units of other collective investment schemes	4 500.25	4 471.45
Derivative financial instruments	-701 157.90	537 327.90
Other assets	20 230 701.84	18 341 923.87
TOTAL fund assets	2 544 188 201.04	2 232 773 093.69
Loans	-30 425 262.26	-38 701 505.45
Other liabilities	-354 844.35	-340 537.77
Net fund assets	2 513 408 094.43	2 193 731 050.47

Statement of income

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
Income	CHF	CHF
Income from bank assets	7 504.18	168 229.00
Negative interest	-36 682.71	-41 383.74
Income from money market instruments	0.00	64 840.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	16 437 640.43	23 263 920.77
– from units of other collective investment schemes	0.00	26.58
Offset payments from securities lending	1 636 346.60	1 189 332.16
Income from securities lending	97 781.34	181 423.85
Purchase of current net income on issue of units	718 342.34	2 133 525.53
TOTAL income	18 860 932.18	26 959 914.15
Expenses		
Interest payable	0.00	-12.55
Audit expenses	0.00	-18 131.30
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-2 128 883.45	-3 108 458.18
Other expenses	-3 811.84	-3 158.19
Payment of current net income on redemption of units	-337 659.22	-514 993.37
TOTAL expenses	-2 470 354.51	-3 644 753.59
Net income	16 390 577.67	23 315 160.56
Realized capital gains and losses ³	-3 463 834.84	-6 376 713.50
Realized result	12 926 742.83	16 938 447.06
Unrealized capital gains and losses	101 229 432.14	48 379 190.01
TOTAL result	114 156 174.97	65 317 637.07

¹ As per 30 November 2024, cash amounts serves as collateral for the counterparty UBS Group AG for an amount of CHF 690 000.00.

² As per 31 May 2024, cash amounts serves as collateral for the counterparty UBS Group AG for an amount of CHF 30 000.00.

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

Changes in net fund assets

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
	CHF	CHF
Net fund assets at the beginning of the financial year	2 193 731 050.47	1 459 959 233.84
Paid federal withholding tax	-5 557 804.55	-6 595 358.91
Balance of unit movements	211 078 673.54	675 049 538.47
Total result	114 156 174.97	65 317 637.07
Net fund assets at the end of the reporting period	2 513 408 094.43	2 193 731 050.47

Development of the outstanding units

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
Class F	Number	Number
Situation at the beginning of the financial year	22 720 586.2410	15 680 498.5270
Units issued	3 680 939.9010	9 498 153.9970
Units redeemed	-1 537 320.0760	-2 458 066.2830
Situation at the end of the period	24 864 206.0660	22 720 586.2410
Difference between units issued and units redeemed	2 143 619.8250	7 040 087.7140

Inventory of Fund assets

Securities traded on an exchange

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate								
CHF								
FIRST SWISS MOBILITY-REG-S 4.00000% 22-16.12.31*	CHF	2 700 000			2 700 000	2 766 668	0.11	
FIRST SWISS MOBILITY 2022-1 AG-REG-S 6.00000% 22-16.12.31*	CHF	3 500 000			3 500 000	3 622 740	0.14	
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF		3 000 000	3 000 000				
TOTAL CHF						6 389 407	0.25	
Total Asset Backed Securities, fixed rate						6 389 407	0.25	

Notes, fixed rate

CHF								
ABB LTD 2.11250% 23-22.09.33*	CHF	4 500 000			4 500 000	4 961 250	0.20	3 600 000
ABU DHABI COMMERCIAL BANK PJSC 2.01250% 24-22.02.30*	CHF	6 000 000			6 000 000	6 285 000	0.25	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	3 500 000			3 500 000	3 482 500	0.14	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	1 700 000			1 700 000	1 705 950	0.07	270 000
ALLREAL HOLDING AG-REG-S 2.10000% 24-04.04.31*	CHF	8 000 000			8 000 000	8 436 000	0.33	
AMAG LEASING AG 2.50000% 24-12.02.27*	CHF	4 000 000			4 000 000	4 098 000	0.16	
AMAG LEASING AG 2.75000% 24-12.02.29*	CHF	4 000 000			4 000 000	4 212 000	0.17	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF	7 000 000			7 000 000	7 451 500	0.29	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	2 085 000			2 085 000	2 081 873	0.08	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	3 500 000			3 500 000	3 570 000	0.14	
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF	7 500 000			7 500 000	7 717 500	0.30	400 000
BALOISE HOLDING AG 1.75000% 24-07.06.34*	CHF	5 000 000			5 000 000	5 322 500	0.21	40 000
BANCO DE CHILE 0.25000% 16-05.12.24*	CHF		295 000		295 000	294 971	0.01	
BANCO INTERNACIONAL 2.80000% 24-23.07.27*	CHF		5 800 000		5 800 000	5 921 800	0.23	
BARRY CALLEBAUT AG 1.95000% 24-24.01.28*	CHF	2 940 000			2 940 000	3 007 620	0.12	
BARRY CALLEBAUT AG 2.05000% 24-17.05.30*	CHF	5 000 000			5 000 000	5 207 500	0.20	
BARRY CALLEBAUT AG 2.40000% 24-17.05.34*	CHF	1 500 000			1 500 000	1 616 250	0.06	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	3 915 000			3 915 000	3 821 040	0.15	
BURCKHARDT COMPRESSION HOLDING AG-REG-S 1.56060% 24-29.09.28*	CHF		4 750 000		4 750 000	4 847 375	0.19	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	6 000 000			6 000 000	6 339 000	0.25	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF	5 000 000			5 000 000	5 390 000	0.21	
CHOCOLADEFABRIKEN LIN&SPR AG-REG-S 1.15000% 24-08.10.30*	CHF		3 500 000		3 500 000	3 591 000	0.14	
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF	8 300 000			8 300 000	8 665 200	0.34	150 000
COOP-GRUPPE GENOSSENSCHAFT-REG-S 1.35000% 24-27.09.30*	CHF		3 000 000		3 000 000	3 070 500	0.12	
CREDIT AGRICOLE NEXT BK SUISE SA-REG-S 0.07000% 20-18.09.29*	CHF	1 650 000			1 650 000	1 589 775	0.06	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF	4 335 000			4 335 000	4 625 445	0.18	
FERRING HOLDING SA-REG-S 2.70000% 23-21.04.27*	CHF	2 000 000			2 000 000	2 077 000	0.08	
FLUGHAFEN ZURICH AG-REG-S 0.10000% 20-30.12.27*	CHF	2 000 000			2 000 000	1 970 000	0.08	
FONDO FINANCIERO 2.07250% 24-24.10.29*	CHF		3 500 000		3 500 000	3 556 000	0.14	
GALDERMA HOLDING SA 1.90000% 24-27.09.32*	CHF		5 525 000		5 525 000	5 751 525	0.23	
GEBERIT AG 1.12500% 24-10.09.31*	CHF		5 600 000		5 600 000	5 728 800	0.23	
GEORG FISCHER AG-REG-S 1.25000% 24-10.12.27*	CHF		6 450 000		6 450 000	6 482 766	0.25	
GEORG FISCHER LTD-REG-S 1.55000% 24-11.12.31*	CHF		5 850 000		5 850 000	5 950 679	0.23	
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF		1 500 000		1 500 000	1 477 500	0.06	
HELVETIA SCHWEIZERISCHE VER AG-REG-S 1.95000% 24-26.06.34*	CHF		4 000 000		4 000 000	4 338 000	0.17	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	5 860 000	1 275 000		7 135 000	7 122 157	0.28	
KANTONSPITAL AARAU AG-REG-S 2.10000% 24-15.05.34*	CHF	4 000 000			4 000 000	4 284 000	0.17	
KRAFTWERKE LINTH-LIMMERN AG 1.60000% 24-15.10.32*	CHF		7 000 000		7 000 000	7 255 500	0.29	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF	9 200 000			9 200 000	10 488 000	0.41	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	4 265 000			4 265 000	4 235 145	0.17	3 140 000
LONZA SWISS FINANZ AG 2.60000% 23-16.05.31*	CHF	3 600 000			3 600 000	3 945 600	0.16	250 000
LUZERNER KANTONSPITAL-REG-S 2.10000% 24-21.06.34*	CHF	5 105 000			5 105 000	5 485 323	0.22	
NANT DE DRANCE SA 2.00000% 24-26.05.34*	CHF	5 490 000			5 490 000	5 945 670	0.23	
NESTLE LTD 2.62500% 22-08.11.35*	CHF		1 680 000		1 680 000	1 990 800	0.08	
NESTLE SA 1.87500% 23-20.11.31*	CHF	8 000 000			8 000 000	8 644 000	0.34	
NESTLE SA 2.00000% 23-20.11.36*	CHF	6 500 000	1 500 000		8 000 000	9 004 000	0.35	
NESTLE SA 2.25000% 22-08.11.29*	CHF	16 000 000			16 000 000	17 232 000	0.68	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF	9 000 000			9 000 000	9 900 000	0.39	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	6 000 000			6 000 000	6 489 000	0.26	2 000 000
NORTH AMERICAN DEVELOPMENT BANK-REG-S 1.15250% 24-30.10.30*	CHF		5 000 000		5 000 000	5 102 500	0.20	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	4 200 000			4 200 000	4 160 100	0.16	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	3 200 000			3 200 000	3 105 600	0.12	
PSP SWISS PROPERTY AG 1.40000% 24-20.09.34*	CHF		3 500 000		3 500 000	3 578 750	0.14	
Q ENERGY SOLUTIONS SE-REG-S 1.49000% 24-06.08.27*	CHF		1 665 000		1 665 000	1 694 970	0.07	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	4 000 000	3 000 000	7 000 000				
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	5 000 000			5 000 000	5 475 000	0.22	75 000
ROCHE KAPITALMARKT AG 1.75000% 23-15.09.33*	CHF	7 000 000			7 000 000	7 595 000	0.30	5 100 000
ROCHE KAPITALMARKT AG-REG-S 1.09750% 24-06.09.34*	CHF		8 000 000		8 000 000	8 232 000	0.32	200 000
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF	5 750 000			5 750 000	6 342 250	0.25	
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF	4 000 000			4 000 000	4 138 000	0.16	
SGS SA-REG-S 2.30000% 23-17.11.31*	CHF	4 000 000			4 000 000	4 360 000	0.17	
SIKA AG 2.25000% 23-13.04.29*	CHF	4 000 000			4 000 000	4 248 000	0.17	
SIKA AG-REG-S 1.87500% 24-27.05.33*	CHF	5 000 000			5 000 000	5 355 000	0.21	
SIKA AG-REG-S 1.90000% 22-28.11.25*	CHF	2 000 000		2 000 000				
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	4 000 000			4 000 000	4 240 000	0.17	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	2 375 000			2 375 000	2 370 488	0.09	100 000
SULZER AG 0.87500% 20-18.11.27*	CHF	575 000			575 000	572 125	0.02	575 000
SULZER AG 1.77250% 24-20.10.28*	CHF		7 725 000		7 725 000	7 921 988	0.31	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	2 600 000			2 600 000	2 597 400	0.10	
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF	1 000 000			1 000 000	1 052 000	0.04	
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	4 300 000			4 300 000	4 790 200	0.19	
SWISS PRIME SITE FINANCE AG 1.80000% 24-01.03.30*	CHF	6 000 000			6 000 000	6 225 000	0.24	
SWISS PRIME SITE FINANCE AG 1.65000% 24-16.07.29*	CHF		6 000 000		6 000 000	6 168 000	0.24	
SWISSCOM AG 1.80000% 24-23.08.34*	CHF	6 000 000			6 000 000	6 522 000	0.26	100 000
SWISSCOM AG 2.00000% 24-23.11.39*	CHF	4 000 000	6 000 000		10 000 000	11 230 000	0.44	
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF	4 000 000			4 000 000	4 246 000	0.17	
SWISSGRID AG-REG-S 1.90000% 23-30.06.26*	CHF	2 230 000			2 230 000	2 274 600	0.09	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	3 000 000	1 400 000		4 400 000	4 363 040	0.17	
TEMENOS AG 2.85000% 23-11.10.28*	CHF	15 200 000			15 200 000	15 595 200	0.61	8 600 000
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF	4 000 000			4 000 000	4 108 000	0.16	
THERMO FISHER SCIENTIFIC INC 2.03750% 24-07.03.36*	CHF	7 000 000	2 000 000		9 000 000	9 895 500	0.39	
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	1 430 000			1 430 000	1 395 680	0.05	
UBS GROUP AG 2.11250% 24-22.05.30*	CHF	8 000 000	2 000 000		10 000 000	10 455 000	0.41	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	12 000 000			12 000 000	11 778 000	0.46	
UNIVERSITAETSSPITAL ZUERICH-REG-S 1.65000% 24-26.09.36*	CHF		6 650 000		6 650 000	6 886 075	0.27	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	8 900 000			8 900 000	8 717 550	0.34	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	5 000 000			5 000 000	5 225 000	0.21	
TOTAL CHF						458 681 027	18.03	
Total Notes, fixed rate						458 681 027	18.03	

Notes, zero coupon

CHF								
UBS SWITZERLAND AG-REG-S 0.00000% 20-31.10.30*	CHF	1 500 000			1 500 000	1 431 000	0.06	
TOTAL CHF						1 431 000	0.06	
Total Notes, zero coupon						1 431 000	0.06	

Notes, floating rate

CHF								
HELVETIA SCHWEIZ VERSICHERUNGS-REG-S-SUB 1.750%/VAR 20-PRP*	CHF	6 500 000			6 500 000	6 555 250	0.26	
LUZERNER KANTONALBANK-REG-S-SUB 2.000%/VAR 21-PRP*	CHF	2 500 000			2 500 000	2 477 500	0.10	465 000
ST GALLER KANTONALBANK AG-REG-S-SUB 1.875%/VAR 24-27.09.34*	CHF		5 000 000		5 000 000	5 142 500	0.20	
SWISS LIFE AG-REG-S-SUB 1.750%/VAR 21-PRP*	CHF	5 800 000			5 800 000	5 840 600	0.23	350 000
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	6 000 000			6 000 000	6 207 000	0.24	300 000
UBS GROUP AG-REG-S-SUB COCO 3.000%/VAR 19-PRP*	CHF	200 000			200 000	199 600	0.01	
UBS GROUP AG-REG-S-SUB COCO 3.375%/VAR 22-PRP*	CHF	6 200 000			6 200 000	6 209 300	0.24	
ZUERCHER KANTONALBANK-REG-S-SUB COCO 1.750%/VAR 20-PRP*	CHF	1 775 000			1 775 000	1 775 000	0.07	500 000
ZUERCHER KANTONALBANK 2.125%/VAR 24-22.03.33*	CHF	5 000 000			5 000 000	5 405 000	0.21	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF	10 500 000			10 500 000	10 531 500	0.41	2 725 000
TOTAL CHF						50 343 250	1.98	
Total Notes, floating rate						50 343 250	1.98	

Medium term notes, fixed rate

CHF								
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF	4 600 000			4 600 000	4 843 800	0.19	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	2 800 000			2 800 000	2 944 200	0.12	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	700 000	735 000		1 435 000	1 431 556	0.06	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF	8 000 000		3 000 000	5 000 000	5 470 000	0.21	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	4 030 000		4 030 000				
ADECCO GROUP AG-REG-S 0.87500% 20-27.11.25*	CHF	4 500 000			4 500 000	4 508 100	0.18	100 000
ADECCO GROUP AG-REG-S 2.37750% 22-17.11.27*	CHF	3 000 000	700 000		3 700 000	3 855 400	0.15	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AFRICA FINANCE CORP REG-S 1.205000% 20-30.09.25*	CHF		1 880 000		1 880 000	1 874 548	0.07	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.203100% 20-03.06.24*	CHF	2 600 000		2 600 000				
AROUNDTOWN SA-REG-S 0.732000% 18-30.01.25*	CHF	21 345 000			21 345 000	21 293 772	0.84	
ASB BANK LTD 2.502500% 23-20.12.28*	CHF	2 000 000			2 000 000	2 138 000	0.08	
ASB BANK LTD-REG-S 0.450000% 19-30.01.25*	CHF	2 790 000		2 790 000				
ASB BANK LTD-REG-S 0.117500% 21-29.06.28*	CHF	3 000 000			3 000 000	2 934 000	0.12	
AYVENS SA 2.225000% 24-28.03.29*	CHF	8 000 000			8 000 000	8 256 000	0.32	
BANCO BILBAO VIZCAYA ARGENT 2.407500% 22-28.11.25*	CHF	3 000 000		3 000 000				
BANCO BILBAO VIZCAYA ARGENT 2.770000% 22-28.11.28*	CHF	3 000 000			3 000 000	3 183 000	0.13	3 000 000
BANCO BILBAO VIZCAYA ARGENT-REG-S-SUB 1.600000% 17-24.05.27*	CHF	3 200 000			3 200 000	3 220 308	0.13	
BANCO DE CREDITO E INVERSIONES-REG-S 0.400000% 19-22.11.24*	CHF	3 585 000		3 585 000				
BANCO DE CREDITO E INVERSIONES-REG-S 0.250000% 19-24.09.29*	CHF	2 000 000			2 000 000	1 932 000	0.08	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.100000% 20-18.09.26*	CHF	8 490 000		1 000 000	7 490 000	7 366 415	0.29	
BANCO DE CREDITO E INVERSIONES-REG-S 0.385000% 21-15.12.26*	CHF	585 000			585 000	577 395	0.02	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.599400% 22-26.04.27*	CHF	2 645 000	2 000 000		4 645 000	4 596 228	0.18	770 000
BANCO DEL ESTADO DE CHILE-REG-S 0.692500% 18-04.12.24*	CHF		595 000		595 000	594 941	0.02	
BANCO SANTANDER CHILE-REG-S 0.384000% 19-27.09.24*	CHF	1 775 000		1 775 000				
BANCO SANTANDER CHILE SA-REG-S 0.297500% 21-22.10.26*	CHF	800 000			800 000	789 600	0.03	
BANCO SANTANDER SA 2.395000% 24-16.02.29*	CHF	12 000 000			12 000 000	12 612 000	0.50	
BANCO SANTANDER SA 2.240000% 24-16.02.32*	CHF	9 000 000			9 000 000	9 747 000	0.38	2 905 000
BANCO SANTANDER SA 2.345000% 24-03.07.31*	CHF		9 700 000		9 700 000	10 272 300	0.40	
BANCO SANTANDER SA-REG-S 1.000000% 18-10.12.24*	CHF	7 975 000			7 975 000	7 974 203	0.31	
BANCO SANTANDER SA-REG-S 0.200000% 19-19.11.27*	CHF	1 000 000			1 000 000	983 500	0.04	575 000
BANCO SANTANDER SA-REG-S 0.310000% 21-09.06.28*	CHF	4 150 000			4 150 000	4 075 300	0.16	
BANK OF AMERICA CORP-REG-S 0.422500% 21-23.11.29*	CHF	2 000 000			2 000 000	1 956 000	0.08	
BANK OF MONTREAL-REG-S 2.260000% 23-01.02.29*	CHF	6 400 000			6 400 000	6 768 000	0.27	
BANK OF NOVA SCOTIA DN-REG-S 0.142500% 21-25.10.28*	CHF	1 500 000			1 500 000	1 461 750	0.06	
BANK OF NOVA SCOTIA 2.000000% 24-02.08.30*	CHF		8 800 000		8 800 000	9 350 000	0.37	
BANK OF NOVA SCOTIA-REG-S 0.302500% 21-30.07.31*	CHF	6 000 000		2 000 000	4 000 000	3 876 000	0.15	
BANK OF NOVA SCOTIA-REG-S 0.385000% 22-01.02.29*	CHF	1 000 000			1 000 000	983 000	0.04	
BANK OF NOVA SCOTIA/THE-REG-S 2.042500% 23-04.05.26*	CHF	3 800 000		3 800 000				
BANK OF NOVA SCOTIA/THE-REG-S 2.382500% 23-22.09.27*	CHF	6 000 000		2 000 000	4 000 000	4 176 000	0.16	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.250000% 19-10.07.25*	CHF		200 000		200 000	199 340	0.01	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.200000% 20-03.11.28*	CHF	3 300 000			3 300 000	3 224 100	0.13	
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.730000% 23-11.07.30*	CHF	9 400 000	3 200 000	5 000 000	7 600 000	8 272 600	0.33	
BANQUE FEDERATIVE D CREDIT MUTUEL-REG-S 0.600000% 17-05.04.27*	CHF	2 400 000			2 400 000	2 391 600	0.09	
BANQUE FEDERATIVE DU CREDIT-REG-S 1.000000% 18-13.11.26*	CHF	1 000 000			1 000 000	1 005 000	0.04	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250000% 21-21.06.29*	CHF	1 370 000			1 370 000	1 326 160	0.05	150 000
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.222500% 24-30.01.32*	CHF	11 900 000			11 900 000	12 822 250	0.50	800 000
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 2.300000% 23-30.01.27*	CHF	5 000 000			5 000 000	5 162 500	0.20	
BANQUE INTL A LUXEMBOURG SA-REG-S 1.000000% 19-10.07.25*	CHF	1 000 000	4 940 000		5 940 000	5 922 180	0.23	
BARCLAYS PLC-REG-S 0.315000% 21-04.06.27*	CHF	5 000 000			5 000 000	4 910 000	0.19	
BAWAG PSK 2.052500% 23-14.04.28*	CHF	3 000 000			3 000 000	3 129 000	0.12	
BAWAG PSK-REG-S 2.955000% 22-29.11.27*	CHF	3 000 000	1 000 000		4 000 000	4 224 000	0.17	
BERLIN HYP AG 0.250000% 21-04.10.29*	CHF	3 750 000			3 750 000	3 626 250	0.14	
BERLIN HYP AG 2.250000% 23-08.11.27*	CHF	5 300 000			5 300 000	5 525 250	0.22	
BERLIN HYP AG-REG-S 0.250000% 20-11.09.28*	CHF	7 045 000			7 045 000	6 868 875	0.27	
BERLIN HYP AG-REG-S 1.510000% 24-31.07.30*	CHF		7 000 000		7 000 000	7 217 000	0.28	
BERLIN-HANNOVERSCHE HYPOTHKNBNK-REG-S 0.250000% 21-10.03.31*	CHF	1 000 000			1 000 000	959 000	0.04	1 000 000
BMW INTERNATIONAL INVESTMENT BV 1.200000% 24-09.10.28*	CHF		5 800 000		5 800 000	5 878 300	0.23	
BMW INTERNATIONAL INVESTMENT BV 1.400000% 24-08.10.32*	CHF		6 000 000		6 000 000	6 156 000	0.24	
BNP PARIBAS SA 0.527500% 22-20.01.28*	CHF	5 200 000			5 200 000	5 103 800	0.20	1 400 000
BNP PARIBAS SA 2.122500% 24-12.01.32*	CHF	4 800 000			4 800 000	5 116 800	0.20	
BNP PARIBAS SA 2.412500% 23-13.01.28*	CHF	5 000 000			5 000 000	5 240 000	0.21	
BNP PARIBAS SA 2.892500% 22-27.09.29*	CHF	9 000 000			9 000 000	9 679 500	0.38	2 400 000
BNP PARIBAS SA-REG-S 1.000000% 18-06.06.25*	CHF	5 125 000	875 000	2 000 000	4 000 000	3 999 200	0.16	
BNP PARIBAS SA-REG-S 0.150000% 20-10.03.28*	CHF	6 600 000	2 000 000		8 600 000	8 303 300	0.33	
BNP PARIBAS SA-REG-S 0.500000% 21-16.03.29*	CHF	2 200 000			2 200 000	2 131 800	0.08	2 200 000
BNP PARIBAS SA-REG-S 0.147500% 21-13.07.27*	CHF	10 800 000			10 800 000	10 584 000	0.42	
BNP PARIBAS SA-REG-S 2.630000% 23-07.06.29*	CHF	1 000 000	2 400 000		3 400 000	3 651 804	0.14	
BNP PARIBAS SA-SUB 1.750000% 15-05.06.25*	CHF	380 000	1 000 000		1 380 000	1 384 140	0.05	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.111000% 20-24.07.28*	CHF	7 300 000			7 300 000	7 135 750	0.28	
BPCE SA-REG-S 2.045000% 24-15.03.32*	CHF	7 000 000			7 000 000	7 378 000	0.29	
BPCE SA-REG-S 2.287500% 24-15.03.29*	CHF	6 800 000			6 800 000	7 089 000	0.28	
CAIXABANK SA-REG-S 0.477000% 21-01.07.27*	CHF	10 400 000			10 400 000	10 285 600	0.40	
CAIXABANK SA-REG-S 2.175000% 24-19.03.30*	CHF	8 600 000			8 600 000	8 995 600	0.35	
CANADIAN IMPERIAL BANK-REG-S 0.050000% 19-15.10.26*	CHF	1 400 000			1 400 000	1 383 200	0.05	
CANADIAN IMPERIAL BK OF COM-REG-S 0.282500% 22-03.02.27*	CHF	1 000 000			1 000 000	989 000	0.04	
CANADIAN IMPERIAL BK OF COM-REG-S 0.967500% 22-26.04.29*	CHF	8 000 000			8 000 000	8 112 000	0.32	
CBQ FINANCE LTD 1.707500% 24-08.10.27*	CHF		2 000 000		2 000 000	2 026 000	0.08	
CBQ FINANCE LTD-REG-S 0.735000% 20-27.11.24*	CHF	4 500 000	5 300 000	9 800 000				
CELLNEX FINANCE CO SA 0.935000% 21-26.03.26*	CHF	4 860 000			4 860 000	4 857 570	0.19	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	4 000 000			4 000 000	3 980 000	0.16	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	6 400 000	3 585 000		9 985 000	9 987 996	0.39	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF	4 500 000			4 500 000	4 347 000	0.17	1 400 000
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	2 000 000			2 000 000	2 030 000	0.08	
CITIGROUP INC-REG-S 0.50000% 17-22.11.24*	CHF	145 000		145 000				
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	6 000 000			6 000 000	5 928 000	0.23	
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	4 500 000			4 500 000	4 376 250	0.17	900 000
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	2 000 000			2 000 000	2 085 000	0.08	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	13 000 000		2 000 000	11 000 000	11 500 500	0.45	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	5 900 000		2 900 000	3 000 000	3 258 000	0.13	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	2 985 000			2 985 000	2 973 060	0.12	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	7 800 000			7 800 000	7 566 000	0.30	1 305 000
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	1 800 000			1 800 000	1 766 700	0.07	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	2 195 000			2 195 000	2 250 973	0.09	
COOPERATIEVE RABOBANK UA-REG-S 2.48750% 23-25.01.29*	CHF	1 200 000			1 200 000	1 248 000	0.05	1 200 000
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF	3 000 000			3 000 000	3 129 000	0.12	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	800 000			800 000	793 200	0.03	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 000 000			2 000 000	1 997 000	0.08	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	2 800 000			2 800 000	2 699 200	0.11	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	1 300 000			1 300 000	1 259 050	0.05	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	400 000			400 000	416 600	0.02	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF	4 000 000	1 000 000		5 000 000	5 287 500	0.21	
CREDIT AGRICOLE SA LONDON-REG-S 0.55000% 16-14.12.26*	CHF	200 000			200 000	199 100	0.01	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 200 000		2 200 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	6 925 000	2 010 000		8 935 000	8 729 495	0.34	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	5 000 000	2 200 000		7 200 000	7 146 000	0.28	
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	3 800 000			3 800 000	3 718 300	0.15	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	9 600 000			9 600 000	10 156 800	0.40	
CREDIT AGRICOLE SA-REG-S 2.19000% 22-07.12.27*	CHF	850 000			850 000	884 850	0.03	
CREDIT AGRICOLE SA-REG-S 2.54130% 23-03.09.30*	CHF	3 000 000			3 000 000	3 265 500	0.13	
CREDIT AGRICOLE SA-REG-S 1.84250% 24-17.01.30*	CHF	4 000 000	1 000 000		5 000 000	5 230 000	0.21	
CREDIT AGRICOLE SA-REG-S 2.05000% 24-07.03.34*	CHF	8 400 000			8 400 000	9 055 200	0.36	
CREDIT AGRICOLE SA-REG-S 1.87750% 24-07.06.32*	CHF	4 500 000			4 500 000	4 752 000	0.19	
CREDIT AGRICOLE SAVLONDON-SUB 2.12500% 15-29.09.25*	CHF		1 400 000		1 400 000	1 411 480	0.06	
CREDIT AGRICOLE SAVLONDON-REG-S 0.62500% 17-12.07.24*	CHF	5 700 000		5 700 000				
CREDIT AGRICOLE SAVLONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	100 000			100 000	97 050	0.00	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	2 500 000			2 500 000	2 446 250	0.10	1 050 000
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	7 000 000			7 000 000	6 485 500	0.25	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF	2 880 000			2 880 000	3 538 080	0.14	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF	1 500 000			1 500 000	1 671 750	0.07	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	8 000 000	200 000		8 200 000	8 036 000	0.32	
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	2 400 000	4 400 000		6 800 000	6 794 560	0.27	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	4 000 000			4 000 000	4 276 000	0.17	3 000 000
DEUTSCHE BANK AG-REG-S 2.24500% 24-25.01.30*	CHF	4 000 000			4 000 000	4 244 000	0.17	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	4 660 000			4 660 000	4 508 550	0.18	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF	3 200 000			3 200 000	3 307 200	0.13	600 000
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	4 000 000			4 000 000	4 022 000	0.16	
DNB BANK ASA-REG-S 1.69500% 24-15.05.30*	CHF	4 000 000			4 000 000	4 150 000	0.16	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	10 000 000			10 000 000	10 680 000	0.42	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF	5 800 000			5 800 000	6 148 000	0.24	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	5 400 000			5 400 000	5 759 100	0.23	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	4 400 000			4 400 000	4 809 200	0.19	3 000 000
E.ON SE 1.86000% 22-05.12.25*	CHF	5 100 000			5 100 000	5 156 610	0.20	
E.ON SE 2.50250% 22-05.12.29*	CHF	3 000 000			3 000 000	3 243 000	0.13	1 365 000
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF	1 700 000		1 700 000				
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	2 000 000		2 000 000				
EQUINIX EUROPE 1 FINAN CORP LLC-REG-S 1.55750% 24-04.09.29*	CHF		2 640 000		2 640 000	2 702 040	0.11	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	2 100 000			2 100 000	2 062 200	0.08	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	1 850 000			1 850 000	1 799 125	0.07	1 300 000
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	7 550 000		7 550 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	11 000 000			11 000 000	10 929 600	0.43	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	5 500 000			5 500 000	5 406 500	0.21	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	3 000 000			3 000 000	2 962 500	0.12	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	3 050 000			3 050 000	3 059 150	0.12	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF	2 000 000			2 000 000	2 148 000	0.08	
FRESENIUS SE & CO KGAA 1.59750% 24-24.10.29*	CHF		5 000 000		5 000 000	5 125 000	0.20	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	3 300 000			3 300 000	3 257 100	0.13	
GRAND CITY PROPERTIES SA-REG-S 0.57000% 19-24.06.24*	CHF	1 000 000		1 000 000				
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	10 015 000			10 015 000	9 934 880	0.39	
HEATHROW FUNDING LTD 1.52250% 24-03.12.32*	CHF		4 600 000		4 600 000	4 673 600	0.18	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	6 800 000			6 800 000	6 694 600	0.26	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	8 000 000	400 000		8 400 000	8 118 600	0.32	3 800 000

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	4 200 000	3 000 000		7 200 000	7 218 000	0.28	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	4 000 000			4 000 000	3 900 000	0.15	3 335 000
IBERDROLA FINANZAS SA-REG-S 1.38000% 24-11.07.28*	CHF		4 400 000		4 400 000	4 505 600	0.18	
IBERDROLA FINANZAS SA-REG-S 1.56250% 24-11.07.31*	CHF		4 300 000		4 300 000	4 465 550	0.18	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	13 600 000		13 600 000				
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF	2 600 000			2 600 000	2 445 329	0.10	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	8 200 000			8 200 000	8 099 833	0.32	
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	400 000			400 000	413 200	0.02	
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF	1 200 000			1 200 000	1 213 800	0.05	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF	3 400 000		2 000 000	1 400 000	1 505 700	0.06	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF	2 200 000			2 200 000	2 303 400	0.09	700 000
LGT BANK AG 2.00000% 24-15.02.34*	CHF	8 000 000			8 000 000	8 684 000	0.34	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	7 310 000			7 310 000	7 310 000	0.29	160 000
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	2 000 000			2 000 000	1 959 000	0.08	1 000 000
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	9 800 000			9 800 000	9 996 000	0.39	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	3 500 000			3 500 000	4 389 000	0.17	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	11 000 000			11 000 000	10 857 000	0.43	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	14 550 000			14 550 000	14 790 075	0.58	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	800 000			800 000	847 600	0.03	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	10 000 000		10 000 000				
MCDONALD'S CORP-REG-S 1.05000% 24-27.11.28*	CHF		5 000 000		5 000 000	5 037 500	0.20	
MCDONALD'S CORP-REG-S 1.30000% 24-26.11.32*	CHF		6 530 000		6 530 000	6 667 130	0.26	
MEDIOBANCA INTERNATIONAL LUX SA 2.28000% 24-19.06.29*	CHF	7 500 000			7 500 000	7 841 250	0.31	
MERCEDES-BENZ INTERNATIONAL FIN 1.96000% 23-12.10.26*	CHF	4 000 000			4 000 000	4 094 000	0.16	310 000
MERCEDES-BENZ INTERNATIONAL FIN 2.10750% 23-12.10.29*	CHF	4 900 000			4 900 000	5 179 300	0.20	1 325 000
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	2 000 000			2 000 000	1 955 000	0.08	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	3 500 000			3 500 000	3 608 500	0.14	
METROPOLITAN LIFE GLOBL FUNDING I-REG-S 1.87500% 24-08.04.31*	CHF	3 800 000			3 800 000	4 029 900	0.16	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	4 500 000			4 500 000	4 410 000	0.17	15 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	2 200 000			2 200 000	2 184 160	0.09	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-30.03.27*	CHF	5 000 000			5 000 000	4 912 500	0.19	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 21-03.03.31*	CHF		1 500 000		1 500 000	1 426 500	0.06	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF		1 000 000		1 000 000	994 900	0.04	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	4 400 000			4 400 000	4 466 000	0.18	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF	7 600 000			7 600 000	8 758 194	0.34	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF	1 000 000			1 000 000	1 038 000	0.04	
MUENCHENER HYPOTHEKENBANK EG 2.50000% 24-20.02.30*	CHF	6 600 000			6 600 000	6 976 200	0.27	
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF	1 000 000			1 000 000	868 350	0.03	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	2 600 000			2 600 000	2 570 100	0.10	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	6 175 000			6 175 000	6 023 713	0.24	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF	3 000 000			3 000 000	2 970 000	0.12	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF	2 000 000			2 000 000	2 160 000	0.08	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF	1 100 000			1 100 000	1 168 200	0.05	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	3 000 000			3 000 000	3 111 000	0.12	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	4 000 000			4 000 000	4 142 000	0.16	1 910 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF	2 000 000			2 000 000	2 064 000	0.08	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	5 400 000			5 400 000	5 713 200	0.22	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	2 000 000			2 000 000	2 136 000	0.08	
NESTLE HOLDINGS INC-REG-S 0.55000% 17-04.10.32*	CHF	1 000 000			1 000 000	988 000	0.04	170 000
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF	800 000			800 000	791 200	0.03	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	5 750 000		5 750 000				
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	6 400 000			6 400 000	6 569 600	0.26	
NORDEA BANK ABP-REG-S 2.49000% 23-26.05.28*	CHF	1 000 000	2 800 000		3 800 000	4 018 500	0.16	
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	3 000 000		2 000 000	1 000 000	1 034 500	0.04	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	5 000 000		5 000 000				
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	5 000 000			5 000 000	4 927 500	0.19	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	6 600 000			6 600 000	6 656 100	0.26	800 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 500 000			2 500 000	2 467 500	0.10	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 500 000			1 500 000	1 458 000	0.06	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	8 300 000			8 300 000	8 208 700	0.32	95 000
RAIFFEISENLANDESBANK OBEROES AG-REG-S 2.63000% 23-29.06.28*	CHF	3 400 000			3 400 000	3 570 000	0.14	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF	1 210 000		1 210 000				
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	3 000 000			3 000 000	3 205 500	0.13	
RCI BANQUE SA-REG-S 2.01500% 24-29.10.29*	CHF		6 000 000		6 000 000	6 156 000	0.24	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	1 400 000		1 000 000	400 000	383 800	0.02	400 000
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF		1 650 000		1 650 000	1 610 400	0.06	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	400 000			400 000	398 000	0.02	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	5 000 000		2 000 000	3 000 000	3 157 500	0.12	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	2 500 000			2 500 000	2 617 500	0.10	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	3 995 000			3 995 000	3 993 802	0.16	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF	3 100 000		3 100 000				
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF	5 530 000			5 530 000	5 917 100	0.23	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF	1 500 000			1 500 000	1 535 250	0.06	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF	3 100 000			3 100 000	3 284 450	0.13	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF	5 000 000			5 000 000	5 160 000	0.20	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	800 000			800 000	791 600	0.03	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	3 000 000			3 000 000	2 949 000	0.12	
SCOTIABANK CHILE SA-REG-S 2.78250% 23-23.05.25*	CHF	1 000 000			1 000 000	1 008 800	0.04	
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	2 500 000			2 500 000	2 485 750	0.10	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	5 400 000			5 400 000	5 243 400	0.21	
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF	5 400 000			5 400 000	5 791 500	0.23	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF	7 000 000	2 000 000		9 000 000	9 661 500	0.38	735 000
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	5 800 000			5 800 000	5 733 300	0.23	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	8 400 000	5 000 000		13 400 000	13 098 500	0.51	200 000
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	3 800 000			3 800 000	3 714 500	0.15	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	400 000			400 000	412 800	0.02	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	3 600 000		3 000 000	600 000	599 640	0.02	
SOCIETE GENERALE-REG-S 0.33250% 21-29.11.28*	CHF	1 000 000		1 000 000				
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF	2 000 000			2 000 000	2 093 000	0.08	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	550 000			550 000	546 700	0.02	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	2 000 000			2 000 000	1 932 000	0.08	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	5 000 000			5 000 000	5 255 000	0.21	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	8 000 000	1 000 000		9 000 000	9 562 500	0.38	400 000
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	130 000			130 000	127 920	0.01	130 000
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	4 000 000	5 000 000		9 000 000	9 031 500	0.35	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	2 980 000		2 980 000				
SYNGENTA FINANCE LTD REG-S 2.12500% 14-01.11.29*	CHF	300 000			300 000	309 300	0.01	
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	3 800 000			3 800 000	3 955 800	0.16	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	4 000 000			4 000 000	4 096 000	0.16	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF	3 000 000			3 000 000	3 181 500	0.13	
TORONTO-DOMINION BANK/THE-REG-S 1.99000% 24-17.06.31*	CHF		6 400 000		6 400 000	6 806 400	0.27	
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF	1 355 000			1 355 000	1 400 393	0.06	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF	3 795 000		2 000 000	1 795 000	1 903 598	0.07	60 000
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	1 850 000			1 850 000	1 839 825	0.07	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	3 290 000			3 290 000	3 292 961	0.13	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	7 000 000			7 000 000	6 856 500	0.27	15 000
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	7 800 000			7 800 000	7 636 200	0.30	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	1 000 000		1 000 000				
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	1 500 000			1 500 000	1 509 900	0.06	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	1 500 000			1 500 000	1 607 250	0.06	
UBS SWITZERLAND AG-REG-S 2.45860% 23-22.11.24*	CHF	3 000 000		3 000 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	3 600 000			3 600 000	3 627 000	0.14	
VONOVIA SE 2.00000% 24-26.08.31*	CHF		8 000 000		8 000 000	8 304 000	0.33	
VONOVIA SE 2.56500% 24-14.02.29*	CHF	10 000 000			10 000 000	10 530 000	0.41	1 195 000
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	4 500 000			4 500 000	4 272 750	0.17	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	3 000 000			3 000 000	3 064 500	0.12	
TOTAL CHF						1 083 733 653	42.60	
Total Medium term notes, fixed rate						1 083 733 653	42.60	

Medium term notes, zero coupon

CHF

NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	400 000			400 000	397 880	0.02	
UBS SWITZERLAND AG-REG-S 0.00000% 20-17.12.24*	CHF		1 920 000		1 920 000	1 919 040	0.08	
UBS SWITZERLAND AG-REG-S 0.00000% 21-27.01.33*	CHF	1 000 000			1 000 000	927 500	0.04	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 000 000			2 000 000	1 910 000	0.08	
TOTAL CHF						5 154 420	0.20	
Total Medium term notes, zero coupon						5 154 420	0.20	

Medium term notes, floating rate

CHF

DEUTSCHE BANK AG 2.072%/VAR 24-18.09.30*	CHF		7 400 000		7 400 000	7 603 500	0.30	
TOTAL CHF						7 603 500	0.30	
Total Medium term notes, floating rate						7 603 500	0.30	

Bonds, fixed rate

CHF

ABB LTD 1.96500% 23-22.09.26*	CHF	4 000 000			4 000 000	4 098 000	0.16	
ABB LTD 1.97750% 23-22.09.28*	CHF	4 000 000			4 000 000	4 200 000	0.17	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ACCELLERON INDUSTRIES AG-REG-S 1.37500% 24-14.11.30*	CHF		1 470 000		1 470 000	1 500 135	0.06	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	70 000			70 000	69 195	0.00	
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	150 000			150 000	150 075	0.01	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	50 000			50 000	49 925	0.00	
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	3 000 000			3 000 000	2 926 500	0.12	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	6 725 000		6 725 000				
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	2 250 000			2 250 000	2 234 700	0.09	
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF	5 500 000			5 500 000	5 626 500	0.22	
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF	3 000 000			3 000 000	3 117 000	0.12	
AMAG LEASING AG-REG-S 2.40000% 23-22.11.30*	CHF	1 000 000			1 000 000	1 084 500	0.04	
ANZ NEW ZEALAND INT'L LTD/LONDON-REG-S 0.25000% 17-22.09.25*	CHF	2 470 000			2 470 000	2 461 355	0.10	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	800 000			800 000	802 800	0.03	
BALOISE HOLDING AG 2.35000% 23-02.05.33*	CHF	3 000 000			3 000 000	3 327 000	0.13	440 000
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF		1 695 000		1 695 000	1 691 102	0.07	
BANCO BILBAO VIZCAYA ARGENT-REG-S 0.12500% 20-27.08.26*	CHF	7 000 000	6 000 000		13 000 000	12 844 000	0.50	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	17 960 000			17 960 000	17 927 672	0.70	
BANK JULIUS BAER & CO AG 2.37500% 24-04.04.31*	CHF	13 400 000			13 400 000	14 291 100	0.56	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	3 400 000			3 400 000	3 556 400	0.14	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	700 000			700 000	701 400	0.03	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	240 000			240 000	240 720	0.01	105 000
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	150 000			150 000	146 025	0.01	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	1 000 000			1 000 000	995 400	0.04	
BARRY CALLEBAUT AG 2.30000% 24-23.01.32*	CHF	5 865 000			5 865 000	6 219 833	0.24	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	3 000 000			3 000 000	3 190 500	0.13	
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	2 800 000			2 800 000	2 667 000	0.10	1 600 000
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	4 600 000			4 600 000	5 112 900	0.20	
BAWAG PSK 2.87000% 22-03.10.25*	CHF	2 000 000	600 000	1 000 000	1 600 000	1 628 000	0.06	
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	80 000			80 000	69 040	0.00	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	850 000		850 000				
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	2 515 000			2 515 000	2 493 371	0.10	250 000
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	200 000			200 000	199 100	0.01	
CA AUTO FINANCE SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	2 000 000	1 150 000		3 150 000	3 147 480	0.12	
CA AUTO FINANCE SUISSE SA-REG-S 2.90250% 23-20.07.26*	CHF	3 000 000			3 000 000	3 088 500	0.12	
CA AUTO FINANCE SUISSE SA 1.97750% 24-14.05.27*	CHF	7 000 000	3 000 000		10 000 000	10 250 000	0.40	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	2 000 000			2 000 000	2 089 000	0.08	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	5 000 000			5 000 000	5 132 500	0.20	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	200 000			200 000	199 420	0.01	
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	150 000			150 000	147 675	0.01	150 000
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	8 000 000			8 000 000	8 488 000	0.33	1 335 000
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF	4 800 000			4 800 000	5 044 800	0.20	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	250 000			250 000	250 375	0.01	250 000
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	4 920 000			4 920 000	4 836 360	0.19	1 980 000
CHOCOLADEFABRIKEN LIND&SPRU AG-REG-S 1.30000% 24-06.10.34*	CHF		3 500 000		3 500 000	3 629 500	0.14	
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	4 000 000		4 000 000				
CLARIANT AG-REG-S 2.75000% 23-22.09.28*	CHF	6 000 000			6 000 000	6 357 000	0.25	1 045 000
COMET HOLDING AG-REG-S 1.30000% 21-20.04.26*	CHF	985 000			985 000	985 000	0.04	
COMMERZBANK AG-REG-S 1.98750% 24-09.09.31*	CHF		8 000 000		8 000 000	8 240 000	0.32	
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	800 000			800 000	795 920	0.03	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	200 000			200 000	199 800	0.01	
COOP-GRUPPE GENOSSENSCHAFT 1.85000% 24-16.07.32*	CHF		4 170 000		4 170 000	4 424 370	0.17	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	800 000			800 000	764 000	0.03	
CREDIT AGRICOLE SA-REG-S 1.67000% 24-26.09.29*	CHF		7 000 000		7 000 000	7 133 000	0.28	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF	2 000 000			2 000 000	2 129 000	0.08	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 900 000			2 900 000	2 924 070	0.11	
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	9 865 000			9 865 000	9 702 228	0.38	
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF	10 150 000			10 150 000	9 860 725	0.39	
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	6 255 000			6 255 000	6 339 443	0.25	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	200 000	4 250 000		4 450 000	4 445 550	0.17	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF	13 000 000			13 000 000	13 884 000	0.55	385 000
DUFREY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	3 550 000			3 550 000	3 576 803	0.14	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF	4 000 000			4 000 000	4 200 000	0.17	
EFG BANK AG 2.15750% 24-28.06.30*	CHF		5 000 000		5 000 000	5 270 000	0.21	
EIAG - EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 870 000			1 870 000	1 852 609	0.07	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF	8 100 000	1 900 000		10 000 000	10 465 000	0.41	
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF	150 000			150 000	149 250	0.01	
EMMI FINANZ AG-REG-S 1.35000% 24-30.10.30*	CHF		4 000 000		4 000 000	4 094 000	0.16	
EMMI FINANZ AG-REG-S 1.60000% 24-30.10.34*	CHF		4 000 000		4 000 000	4 146 000	0.16	
FEDERATION DE CAISSES DESJ DU QUE-REG-S 1.48750% 24-11.09.29*	CHF		6 100 000		6 100 000	6 255 550	0.25	
FERRING HOLDING SA 2.25000% 24-28.06.29*	CHF	5 000 000			5 000 000	5 210 000	0.20	
FERRING HOLDING SA 2.50000% 24-28.06.33*	CHF	5 000 000			5 000 000	5 367 500	0.21	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 000 000			3 000 000	2 998 200	0.12	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF	9 000 000			9 000 000	9 949 500	0.39	100 000

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	2 000 000			2 000 000	1 972 000	0.08	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	2 000 000			2 000 000	1 933 000	0.08	
GALDERMA HOLDING SA 1.60000% 24-27.09.28*	CHF		5 505 000		5 505 000	5 626 110	0.22	
GALENICA AG 1.65000% 24-30.04.31*	CHF	11 000 000			11 000 000	11 407 000	0.45	1 045 000
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF	3 750 000			3 750 000	4 016 250	0.16	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	1 300 000			1 300 000	1 305 850	0.05	
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	4 165 000			4 165 000	4 600 243	0.18	
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	3 200 000		2 000 000	1 200 000	1 194 000	0.05	20 000
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 935 000			1 935 000	1 912 748	0.08	
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	1 000 000			1 000 000	977 500	0.04	710 000
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF	2 220 000			2 220 000	2 304 360	0.09	970 000
GRANDE DIXENCE SA 2.35000% 23-06.06.30*	CHF	1 500 000			1 500 000	1 613 250	0.06	
GRANDE DIXENCE SA 2.10000% 24-08.03.32*	CHF	14 785 000			14 785 000	15 871 698	0.62	
GRANDE DIXENCE SA-REG-S 1.37500% 15-18.02.25*	CHF	500 000			500 000	500 250	0.02	
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	1 000 000		1 000 000				
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	3 500 000			3 500 000	3 433 500	0.13	280 000
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	2 500 000			2 500 000	900 000	0.04	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	800 000			800 000	815 200	0.03	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	450 000			450 000	451 125	0.02	
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	3 000 000	500 000	3 500 000				
HILTI AG-REG-S 0.40000% 17-08.11.27*	CHF	1 100 000			1 100 000	1 091 200	0.04	
HYPO NOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF	2 400 000			2 400 000	2 517 600	0.10	
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	2 500 000			2 500 000	2 519 250	0.10	
IMPLENIA AG-REG-S 3.00000% 24-17.05.28*	CHF	6 000 000			6 000 000	6 234 000	0.25	
INSELSPIITAL-STIFTUNG-REG-S 1.74000% 24-27.11.34*	CHF		6 000 000		6 000 000	6 123 000	0.24	
INVESTIS HOLDING SA-REG-S 1.45000% 24-16.10.26*	CHF		3 000 000		3 000 000	3 034 500	0.12	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	300 000			300 000	299 970	0.01	
KANTONSSPIITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	820 000			820 000	813 030	0.03	
KANTONSSPIITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	150 000			150 000	147 975	0.01	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	3 500 000			3 500 000	3 482 500	0.14	475 000
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	5 000 000		5 000 000				
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF	4 900 000		1 860 000	3 040 000	3 105 360	0.12	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	200 000		200 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.35000% 23-01.03.27*	CHF	3 000 000			3 000 000	3 099 000	0.12	2 550 000
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF	6 020 000		2 000 000	4 020 000	4 385 820	0.17	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	400 000			400 000	399 520	0.02	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	565 000			565 000	539 858	0.02	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	3 640 000			3 640 000	3 629 444	0.14	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF	2 000 000			2 000 000	2 084 000	0.08	2 000 000
LIMECO-REG-S 0.37500% 18-25.09.26*	CHF	100 000			100 000	99 200	0.00	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	3 000 000			3 000 000	3 108 000	0.12	
LONGA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	14 400 000			14 400 000	15 120 000	0.59	1 785 000
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	3 200 000			3 200 000	3 136 000	0.12	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF	3 000 000			3 000 000	3 462 000	0.14	
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	200 000			200 000	199 480	0.01	
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	3 000 000			3 000 000	2 926 500	0.12	975 000
MOBIMO HOLDING AG-REG-S 0.25000% 21-19.03.27*	CHF	3 000 000			3 000 000	2 961 000	0.12	1 085 000
MOBIMO HOLDING AG-REG-S 2.05000% 24-01.07.30*	CHF		9 000 000		9 000 000	9 418 500	0.37	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	1 000 000			1 000 000	975 500	0.04	
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	250 000		250 000				
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF		1 000 000		1 000 000	1 013 100	0.04	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	5 255 000		3 000 000	2 255 000	2 282 060	0.09	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	1 000 000			1 000 000	999 000	0.04	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	6 300 000			6 300 000	6 533 100	0.26	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	3 000 000			3 000 000	3 033 300	0.12	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	4 000 000			4 000 000	4 254 000	0.17	
NESTLE SA 1.62500% 22-07.11.25*	CHF	5 000 000		5 000 000				
NESTLE SA 1.87500% 23-28.06.29*	CHF	11 205 000			11 205 000	11 826 878	0.46	
NESTLE SA 2.12500% 23-28.06.38*	CHF	10 500 000	5 000 000		15 500 000	17 794 000	0.70	600 000
NESTLE SA-REG-S 1.62500% 24-30.05.34*	CHF	5 000 000			5 000 000	5 387 500	0.21	
NESTLE SA-REG-S 1.75000% 24-30.05.40*	CHF	5 000 000	2 270 000		7 270 000	8 051 525	0.32	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	10 125 000			10 125 000	11 689 313	0.46	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	310 000			310 000	303 180	0.01	
NOVARTIS AG 1.60000% 24-18.06.27*	CHF		5 000 000		5 000 000	5 132 500	0.20	
NOVARTIS AG 1.65000% 24-18.06.31*	CHF		5 500 000		5 500 000	5 846 500	0.23	430 000
NOVARTIS AG 1.75000% 24-16.06.34*	CHF		5 500 000		5 500 000	6 008 750	0.24	
NOVARTIS AG 1.85000% 24-18.06.40*	CHF		5 500 000		5 500 000	6 272 750	0.25	
NOVARTIS AG 1.85000% 24-18.06.49*	CHF		1 000 000		1 000 000	1 216 500	0.05	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF	2 500 000			2 500 000	2 501 250	0.10	
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF	1 000 000			1 000 000	1 022 000	0.04	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	6 740 000		6 740 000				
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	8 255 000			8 255 000	8 122 920	0.32	1 500 000

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	3 000 000			3 000 000	2 913 000	0.11	495 000
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	7 000 000			7 000 000	7 504 000	0.29	135 000
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	4 000 000			4 000 000	4 076 000	0.16	30 000
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	350 000		350 000				
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	2 860 000			2 860 000	2 837 120	0.11	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF	100 000			100 000	92 210	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF	1 000 000			1 000 000	953 000	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF	500 000			500 000	442 350	0.02	80 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF	175 000			175 000	157 588	0.01	175 000
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF	200 000			200 000	198 860	0.01	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF	2 000 000			2 000 000	1 910 000	0.08	795 000
PSP SWISS PROPERTY AG 1.80000% 23-11.12.26*	CHF	6 000 000			6 000 000	6 114 000	0.24	
PSP SWISS PROPERTY AG 1.65000% 24-11.10.32*	CHF	5 000 000			5 000 000	5 207 500	0.20	155 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF	150 000			150 000	147 975	0.01	150 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	1 000 000			1 000 000	979 500	0.04	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	2 800 000			2 800 000	2 864 400	0.11	2 800 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11750% 24-14.05.32*	CHF	4 500 000			4 500 000	4 772 250	0.19	
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	3 000 000		3 000 000				
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF	3 000 000	1 000 000		4 000 000	3 986 000	0.16	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF	1 500 000			1 500 000	1 511 250	0.06	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	6 000 000			6 000 000	6 027 000	0.24	100 000
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	100 000			100 000	102 100	0.00	
ROCHE KAPITALMARKT AG 1.95000% 23-15.09.38*	CHF	14 000 000			14 000 000	16 009 000	0.63	840 000
ROCHE KAPITALMARKT AG-REG-S 1.17000% 24-06.09.39*	CHF		8 000 000		8 000 000	8 332 000	0.33	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF	10 100 000			10 100 000	10 342 400	0.41	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF	350 000	5 390 000		5 740 000	5 125 820	0.20	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF	4 755 000			4 755 000	4 749 769	0.19	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF	1 350 000			1 350 000	1 377 000	0.05	620 000
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	860 000			860 000	863 010	0.03	
SGS SA-REG-S 1.25000% 18-27.10.28*	CHF	1 000 000			1 000 000	1 014 000	0.04	190 000
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	4 500 000			4 500 000	4 668 750	0.18	
SIKA AG-REG-S 1.65000% 24-28.11.29*	CHF	5 500 000			5 500 000	5 703 500	0.22	5 120 000
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	1 000 000			1 000 000	966 000	0.04	1 000 000
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	4 220 000			4 220 000	4 226 330	0.17	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	3 660 000		3 660 000				
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	4 375 000	600 000		4 975 000	5 134 200	0.20	
SONOVA HOLDING AG-REG-S 1.95000% 22-12.12.30*	CHF	4 800 000			4 800 000	5 104 800	0.20	
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF	150 000			150 000	150 225	0.01	
ST GALLER KANTONALBANK-REG-S-SUB 2.40000% 24-30.05.34*	CHF	5 170 000			5 170 000	5 627 545	0.22	
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	4 520 000		4 520 000				
STIFTUNG KANTONSSPITAL GRAUBUNDEN-REG-S 1.60000% 24-27.09.34*	CHF		3 500 000		3 500 000	3 603 250	0.14	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	2 000 000			2 000 000	1 995 600	0.08	
SULZER AG 0.87500% 16-10.07.26*	CHF	200 000			200 000	198 700	0.01	120 000
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	3 200 000	13 260 000	16 460 000				
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF	2 500 000			2 500 000	2 600 000	0.10	
SWEDBANK AB 2.01050% 24-10.10.30*	CHF	10 800 000	2 400 000		13 200 000	13 906 200	0.55	
SWISS LIFE HOLDING AG-REG-S 1.50250% 24-26.04.33*	CHF	2 545 000			2 545 000	2 625 168	0.10	
SWISS LIFE HOLDING AG-REG-S 1.65750% 24-26.04.33*	CHF	2 375 000			2 375 000	2 498 500	0.10	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	800 000			800 000	798 880	0.03	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	3 900 000		3 900 000				
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	1 800 000			1 800 000	1 816 200	0.07	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	2 200 000			2 200 000	2 096 600	0.08	1 095 000
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	7 465 000			7 465 000	7 315 700	0.29	965 000
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	2 500 000			2 500 000	2 457 500	0.10	
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	3 000 000			3 000 000	2 893 500	0.11	1 775 000
SWISSCOM AG 1.65000% 24-23.08.30*	CHF	4 000 000			4 000 000	4 198 000	0.17	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	1 200 000			1 200 000	1 189 200	0.05	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	200 000			200 000	190 100	0.01	200 000
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	3 000 000			3 000 000	2 983 500	0.12	240 000
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	3 900 000			3 900 000	3 874 650	0.15	95 000
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	1 500 000			1 500 000	1 489 500	0.06	1 300 000
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	1 600 000			1 600 000	1 605 600	0.06	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	785 000			785 000	746 535	0.03	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	100 000	4 000 000		4 100 000	4 266 050	0.17	800 000
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	2 655 000			2 655 000	2 684 205	0.11	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	500 000			500 000	481 750	0.02	215 000
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	1 000 000			1 000 000	925 500	0.04	
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	2 000 000			2 000 000	1 988 000	0.08	1 105 000
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	6 000 000		6 000 000				
SYNGENTA FINANCE AG-REG-S 1.50000% 24-26.11.27*	CHF		3 500 000		3 500 000	3 521 000	0.14	
TEMENOS AG-REG-S 1.50000% 19-28.11.25*	CHF	4 300 000			4 300 000	4 287 100	0.17	2 000 000
TEVA PHARMACEUTICAL FINANCE 1.00000% 16-28.07.25*	CHF	1 000 000			1 000 000	989 500	0.04	

Security			31.5.2024		30.11.2024		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
			Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
THERMO FISHER SCIENTIFIC INC 1.84010% 24-08.03.32*	CHF	10 650 000	3 400 000		14 050 000	14 935 150	0.59		
THURGAUER KANTONALBANK 1.13000% 24-29.08.44*	CHF		5 000 000		5 000 000	5 250 000	0.21		
THURGAUER KANTONALBANK 1.13000% 24-29.08.44*	CHF		5 000 000	5 000 000					
TRANSPower NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	2 170 000			2 170 000	2 134 195	0.08		
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	1 000 000			1 000 000	970 000	0.04	1 000 000	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	800 000			800 000	804 400	0.03		
UBS SWITZERLAND AG-REG-S 1.87500% 22-29.06.26*	CHF	5 000 000			5 000 000	5 087 500	0.20		
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF	5 000 000			5 000 000	5 102 500	0.20		
UBS SWITZERLAND AG-REG-S 2.03500% 23-18.10.33*	CHF	8 000 000			8 000 000	8 800 000	0.35		
UNION BANCAIRE PRIVEE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	4 150 000			4 150 000	4 096 050	0.16	525 000	
UNIVERSITAETSSPITAL ZUERICH-REG-S 1.50000% 24-27.09.32*	CHF		6 300 000		6 300 000	6 479 550	0.25		
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	6 800 000			6 800 000	6 633 400	0.26	700 000	
VISECA PAYMENT SERVICES AG 2.25000% 23-27.10.26*	CHF	5 000 000			5 000 000	5 137 500	0.20		
VISECA PAYMENT SERVICES AG-REG-S 1.35000% 24-30.10.29*	CHF		3 515 000		3 515 000	3 588 815	0.14		
VP BANK AG-REG-S 0.60000% 19-29.11.29*	CHF	1 400 000			1 400 000	1 360 100	0.05		
WESTPAC BANKING CORP-REG-S 1.80250% 22-21.09.29*	CHF	2 100 000			2 100 000	2 209 200	0.09	750 000	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF	6 200 000			6 200 000	6 658 800	0.26		
ZUERCHER KANTONALBANK 1.12500% 24-16.08.34*	CHF		3 000 000		3 000 000	3 094 500	0.12		
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	200 000			200 000	198 060	0.01		
ZUG ESTATES HOLDING AG-REG-S 1.65000% 24-16.09.31*	CHF		3 000 000		3 000 000	3 081 000	0.12		
ZURICH INSURANCE CO LTD-REG-S 1.00000% 18-30.10.28*	CHF	480 000			480 000	487 440	0.02		
TOTAL CHF						847 204 387	33.30		
Total Bonds, fixed rate						847 204 387	33.30		

Bonds, zero coupon

CHF

AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	1 500 000			1 500 000	1 495 800	0.06	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 200 000			1 200 000	1 185 600	0.05	
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	2 000 000			2 000 000	1 855 000	0.07	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.00000% 19-27.09.29*	CHF	150 000			150 000	143 250	0.01	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	1 850 000			1 850 000	1 769 525	0.07	1 700 000
SONOVA HOLDING AG-REG-S 0.00000% 19-11.10.29*	CHF	50 000	2 000 000		2 050 000	1 969 025	0.08	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	1 150 000			1 150 000	899 875	0.04	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	1 000 000			1 000 000	978 500	0.04	
TOTAL CHF						10 296 575	0.40	
Total Bonds, zero coupon						10 296 575	0.40	

Bonds, floating rate

CHF

BANK CLER AG-SUB COCO 3.000%/VAR 20-PRP*	CHF	2 750 000			2 750 000	2 777 500	0.11	1 355 000
BASLER KANTONALBANK-REG-S-SUB 1.875%/VAR 20-PRP*	CHF	2 175 000			2 175 000	2 161 950	0.08	20 000
GLARNER KANTONALBANK-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	2 000 000			2 000 000	1 987 000	0.08	595 000
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.500%/VAR 20-PRP*	CHF	5 100 000			5 100 000	5 115 300	0.20	
HELVETIA SCHWEIZ VERSICHERU-REG-S-SUB 1.450%/VAR 20-12.08.40*	CHF	875 000			875 000	873 250	0.03	595 000
LUZERNER KANTONALBANK AG-REG-S-SUB COCO 1.800%/VAR 19-PRP*	CHF	1 000 000			1 000 000	976 500	0.04	55 000
LUZERNER KANTONALBANK-REG-S-SUB COCO 1.500%/VAR 20-PRP*	CHF	2 840 000			2 840 000	2 761 900	0.11	200 000
MUENCHENER HYPOTHEKENBNK EG-REG-S-SUB COCO 3.125%/VAR 19-PRP*	CHF	1 000 000			1 000 000	982 000	0.04	
RAIFFEISEN SCHWEIZ GENOSSEN-REG-S-SUB COCO 2.000%/VAR 20-PRP*	CHF	5 400 000			5 400 000	5 378 400	0.21	655 000
SWISS LIFE AG-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	14 185 000		14 185 000				
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF	2 000 000			2 000 000	2 091 000	0.08	175 000
SWISS LIFE AG-SUB 4.37500%/VAR 16-24.09.46*	CHF	800 000			800 000	845 600	0.03	
ZUERCHER KANTONALBANK-SUB 2.125%/VAR 17-PRP*	CHF	2 000 000			2 000 000	2 040 000	0.08	
ZUERCHER KANTONALBANK-REG-S 2.000%/VAR 24-22.03.30*	CHF	3 000 000			3 000 000	3 142 500	0.12	
TOTAL CHF						31 132 900	1.22	
Total Bonds, floating rate						31 132 900	1.22	
Total Securities traded on an exchange						2 501 970 119	98.34	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS (CH) MONEY MARKET FUND - CHF I-X**	CHF	5			5	4 500	0.00	
TOTAL Global						4 500	0.00	
Total Investment certificates, open end						4 500	0.00	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, fixed rate								
CHF								
UBS AG/LONDON 0.71000% 22-13.04.25**		CHF	3 000 000		3 000 000	2 998 350	0.12	
TOTAL CHF						2 998 350	0.12	
Total Bonds, fixed rate						2 998 350	0.12	
Total Securities traded neither on an exchange nor on a regulated market						3 002 850	0.12	
Total securities and similar instruments						2 504 972 969	98.46	
(thereof in lending)						131 977 869	5.19)	
Bank deposits at sight						19 685 688	0.77	
Derivative financial instruments						-701 158	-0.03	
Other assets						20 230 702	0.80	
Total fund assets						2 544 188 201	100.00	
Short-term bank liabilities						-30 425 262		
Other liabilities						-354 845		
Net fund assets						2 513 408 094		

Valuation categories	Market value as of 30.11.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	2 501 970 119	98.34
Investments valuation based on market-observed parameters	2 301 692	0.09
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	2 504 271 811	98.43

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Tied underlyings in bonds/ shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
UBS/INTEREST RATE SWAP PAY 2.10000% 23-10.03.25**	288 500 000	CHF	35 000 000	-363 059	-0.01
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	288 500 000	CHF			
UBS/INTEREST RATE SWAP PAY 2.05750% 23-09.03.25**	262 000 000	CHF	34 000 000	-338 099	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	262 000 000	CHF			
			69 000 000	-701 158	-0.03

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30	CHF	28 000 000	28 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	CHF	28 000 000	28 000 000
ZUERCHER/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30	CHF	28 000 000	28 000 000
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	CHF	28 000 000	28 000 000
UBS/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30	CHF	36 000 000	36 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	CHF	36 000 000	36 000 000
BKB/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30	CHF	28 000 000	28 000 000
BKB/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	CHF	28 000 000	28 000 000

Supplementary information

Derivative financial instruments

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

- Actual flat fee:
Class F: 0.18% p.a.;
- Maximum flat fee as specified in the fund contract:
Class F: 0.30% p.a.;
based on the average net fund assets.

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.

Total Expense Ratio (TER)

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

TER for the last 12 months:
Class F: 0.18%

Issue and redemption price

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

Exchange rates

EUR 1 = CHF 0.93 USD 1 = CHF 0.88

UBS (CH) Bond Fund – Bonds CHF Sustainable

Category securities funds

Most important figures

	ISIN	30.11.2024	31.5.2024	31.5.2023
Net fund assets in CHF		2 593 155 808.41	2 429 309 452.04	2 325 390 441.43
Class I-X	CH0540307235			
Net asset value per unit in CHF		97.91	93.07	90.05
Issue and redemption price per unit in CHF ¹		97.79	93.41	89.85
Number of units outstanding		3 854 129.5670	3 453 375.8670	481 651.8840
Class P	CH0002791843			
Net asset value per unit in CHF		120.48	114.08	110.47
Issue and redemption price per unit in CHF ¹		120.34	114.50	110.23
Number of units outstanding		473 144.8110	503 193.6050	548 616.5970
Class Q	CH0203279580			
Net asset value per unit in CHF		97.41	92.41	89.41
Issue and redemption price per unit in CHF ¹		97.29	92.75	89.21
Number of units outstanding		19 696.3780	19 605.3780	27 078.4280
Class U-X	CH0111018120			
Net asset value per unit in CHF		10 036.77	9 542.81	9 232.73
Issue and redemption price per unit in CHF ¹		10 024.73	9 578.12	9 212.42
Number of units outstanding		214 897.0800	214 682.7520	240 339.5240

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	57.23
Germany	7.44
France	6.17
United States of America	5.41
Canada	4.80
United Kingdom	3.66
Australia	2.39
Supranationals	2.37
Spain	1.90
Austria	1.37
Others	6.16
TOTAL	98.90

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

Statement of assets

	30.11.2024	31.5.2024
Market values	CHF	CHF
Bank deposits		
– at sight	13 717 982.13 ¹	17 773 190.60 ²
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	2 574 668 649.87	2 412 348 670.72
– Units of other collective investment schemes	4 500.25	4 471.45
Derivative financial instruments	-3 237 265.50	710 399.50
Other assets	18 060 749.38	17 187 888.03
TOTAL fund assets	2 603 214 616.13	2 448 024 620.30
Loans	-10 017 572.59	-18 668 805.97
Other liabilities	-41 235.13	-46 362.29
Net fund assets	2 593 155 808.41	2 429 309 452.04

Statement of income

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
Income	CHF	CHF
Income from bank assets	16 052.55	129 469.40
Negative interest	-27 797.30	-32 708.75
Income from money market instruments	0.00	44 800.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	14 980 659.26	25 676 621.83
– from units of other collective investment schemes	0.00	26.58
Offset payments from securities lending	840 575.59	1 356 844.27
Income from securities lending	107 568.48	234 593.89
Purchase of current net income on issue of units	426 218.18	2 567 552.84
TOTAL income	16 343 276.76	29 977 200.06
Expenses		
Interest payable	-678.83	-8 130.66
Audit expenses	0.00	-20 285.30
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-257 283.61	-534 246.02
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-4 667.68	-10 703.99
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-5 239.42	-3 961.19
Payment of current net income on redemption of units	-540 997.66	-2 074 761.01
TOTAL expenses	-808 867.20	-2 652 088.17
Net income	15 534 409.56	27 325 111.89
Realized capital gains and losses ³	-3 664 555.43	-31 220 632.64
Realized result	11 869 854.13	-3 895 520.75
Unrealized capital gains and losses	143 592 302.83	100 616 093.55
TOTAL result	155 462 156.96	96 720 572.80

¹ As per 30 November 2024, cash amounts serves as collateral for the counterparty UBS AG for an amount of CHF 1 050 000.00 and for counterparty ZKB for an amount of CHF 1 690 000.00.

² As per 31 May 2024, cash amounts serves as collateral for the counterparty UBS Group AG for an amount of CHF 100 000.00.

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

Changes in net fund assets

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
	CHF	CHF
Net fund assets at the beginning of the financial year	2 429 309 452.04	2 325 390 441.43
Ord. annual distribution	-27 357 236.74	-18 497 637.11
Balance of unit movements	35 741 436.15	25 696 074.92
Total result	155 462 156.96	96 720 572.80
Net fund assets at the end of the reporting period	2 593 155 808.41	2 429 309 452.04

Development of the outstanding units

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
	Number	Number
Class I-X		
Situation at the beginning of the financial year	3 453 375.8670	481 651.8840
Units issued	454 303.3640	3 018 786.6670
Units redeemed	-53 549.6640	-47 062.6840
Situation at the end of the period	3 854 129.5670	3 453 375.8670
Difference between units issued and units redeemed	400 753.7000	2 971 723.9830
Class P		
Situation at the beginning of the financial year	503 193.6050	548 616.5970
Units issued	3 220.9140	10 518.9500
Units redeemed	-33 269.7080	-55 941.9420
Situation at the end of the period	473 144.8110	503 193.6050
Difference between units issued and units redeemed	-30 048.7940	-45 422.9920
Class Q		
Situation at the beginning of the financial year	19 605.3780	27 078.4280
Units issued	91.0000	3 915.7100
Units redeemed	0.0000	-11 388.7600
Situation at the end of the period	19 696.3780	19 605.3780
Difference between units issued and units redeemed	91.0000	-7 473.0500
Class U-X		
Situation at the beginning of the financial year	214 682.7520	240 339.5240
Units issued	10 405.3280	13 203.2280
Units redeemed	-10 191.0000	-38 860.0000
Situation at the end of the period	214 897.0800	214 682.7520
Difference between units issued and units redeemed	214.3280	-25 656.7720

Inventory of Fund assets

Securities traded on an exchange

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate								
CHF								
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF	6 000 000			6 000 000	6 263 337	0.24	
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	2 530 000	1 000 000	3 530 000				
TOTAL CHF						6 263 337	0.24	
Total Asset Backed Securities, fixed rate						6 263 337	0.24	

Notes, fixed rate

CHF

AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	2 950 000			2 950 000	2 978 025	0.11	
ABU DHABI COMMERCIAL BANK PJSC 2.01250% 24-22.02.30*	CHF	4 500 000			4 500 000	4 713 750	0.18	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	1 165 000			1 165 000	1 159 175	0.04	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	3 885 000			3 885 000	3 898 598	0.15	1 175 000
ALLREAL HOLDING AG-REG-S 2.10000% 24-04.04.31*	CHF	4 000 000			4 000 000	4 218 000	0.16	
AMAG LEASING AG-REG-S 2.80250% 23-10.09.25*	CHF		300 000		300 000	303 540	0.01	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF	1 500 000			1 500 000	1 596 750	0.06	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	3 500 000		3 500 000				
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	2 500 000			2 500 000	2 550 000	0.10	
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF	4 000 000		4 000 000				
BALOISE HOLDING AG 1.75000% 24-07.06.34*	CHF	2 500 000			2 500 000	2 661 250	0.10	
BALOISE HOLDING AG-REG-S 2.20000% 22-30.05.29*	CHF		300 000		300 000	318 450	0.01	
BANCO INTERNACIONAL 2.80000% 24-23.07.27*	CHF		5 000 000		5 000 000	5 105 000	0.20	
BARRY CALLEBAUT AG 1.95000% 24-24.01.28*	CHF	1 200 000			1 200 000	1 227 600	0.05	
BARRY CALLEBAUT AG 1.80000% 24-15.05.26*	CHF		4 000 000		4 000 000	4 046 400	0.16	
BARRY CALLEBAUT AG 2.05000% 24-17.05.30*	CHF	4 000 000			4 000 000	4 166 000	0.16	
BARRY CALLEBAUT AG 2.40000% 24-17.05.34*	CHF	1 500 000			1 500 000	1 616 250	0.06	
BASELSTADTSCHAFTLICHE KANTONALBANK 0.25000% 20-02.09.32*	CHF	900 000			900 000	866 700	0.03	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	5 300 000			5 300 000	5 172 800	0.20	2 705 000
BURCKHARDT COMPRESSION HOLDING AG-REG-S 1.56060% 24-29.09.28*	CHF		2 850 000		2 850 000	2 908 425	0.11	
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	4 000 000	400 000		4 400 000	4 248 200	0.16	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	3 200 000			3 200 000	3 380 800	0.13	
CHOCOLADEFABRIKEN LIN&SPR AG-REG-S 1.15000% 24-08.10.30*	CHF		1 500 000		1 500 000	1 539 000	0.06	
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF	4 000 000			4 000 000	4 176 000	0.16	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF	3 835 000			3 835 000	4 091 945	0.16	
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF	7 200 000		2 200 000	5 000 000	5 402 500	0.21	
EUROPEAN INVESTMENT BANK 0.69250% 24-15.10.32*	CHF		2 600 000		2 600 000	2 658 500	0.10	
FONDO FINANCIERO 2.07250% 24-24.10.29*	CHF		3 500 000		3 500 000	3 556 000	0.14	
GALDERMA HOLDING SA 1.90000% 24-27.09.32*	CHF		3 685 000		3 685 000	3 836 085	0.15	
GEBERIT AG 1.12500% 24-10.09.31*	CHF		3 200 000		3 200 000	3 273 600	0.13	
GENEVA, CANTON OF-REG-S 1.62500% 14-30.07.29*	CHF	800 000		800 000				
GENEVA, CITY OF-REG-S 1.62500% 13-12.12.24*	CHF	650 000		650 000				
GEORG FISCHER AG-REG-S 1.25000% 24-10.12.27*	CHF		4 000 000		4 000 000	4 020 320	0.15	
GEORG FISCHER LTD-REG-S 1.55000% 24-11.12.31*	CHF		3 500 000		3 500 000	3 560 235	0.14	
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF	200 000			200 000	198 200	0.01	
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	2 180 000			2 180 000	2 147 300	0.08	125 000
GRAUBUENDNER KANTONALBANK 0.10000% 21-07.12.29*	CHF	3 000 000			3 000 000	2 913 000	0.11	
HELVETIA SCHWEIZERISCHE VER AG-REG-S 1.95000% 24-26.06.34*	CHF		1 500 000		1 500 000	1 626 750	0.06	
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	3 200 000			3 200 000	3 193 280	0.12	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	3 850 000			3 850 000	3 843 070	0.15	
KANTONSSPITAL AARAU AG-REG-S 2.10000% 24-15.05.34*	CHF	2 500 000			2 500 000	2 677 500	0.10	
KRAFTWERKE LINTH-LIMMERN AG 1.60000% 24-15.10.32*	CHF		3 000 000		3 000 000	3 109 500	0.12	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF	5 200 000			5 200 000	5 928 000	0.23	500 000
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	4 280 000		2 280 000	2 000 000	1 986 000	0.08	850 000
LONZA SWISS FINANZ AG 2.60000% 23-16.05.31*	CHF	5 200 000			5 200 000	5 699 200	0.22	2 395 000
LUZERNER KANTONALBANK-REG-S 2.12500% 11-04.10.41*	CHF	500 000			500 000	600 500	0.02	
LUZERNER KANTONSSPITAL-REG-S 2.10000% 24-21.06.34*	CHF	3 145 000			3 145 000	3 379 303	0.13	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 500 000			1 500 000	1 481 250	0.06	
NANT DE DRANCE SA 2.00000% 24-26.05.34*	CHF	2 745 000			2 745 000	2 972 835	0.11	
NESTLE SA 1.87500% 23-20.11.31*	CHF	1 000 000		1 000 000				
NESTLE SA 2.00000% 23-20.11.36*	CHF	3 500 000			3 500 000	3 939 250	0.15	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF	5 000 000			5 000 000	5 500 000	0.21	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	200 000			200 000	190 400	0.01	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 000 000		1 000 000				
NORTH AMERICAN DEVELOPMENT BANK-REG-S 1.15250% 24-30.10.30*	CHF		2 500 000		2 500 000	2 551 250	0.10	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-14.02.40*	CHF	2 000 000			2 000 000	2 197 000	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	2 000 000			2 000 000	2 076 400	0.08	850 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	3 000 000			3 000 000	2 968 200	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	6 465 000			6 465 000	6 344 105	0.24	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	9 850 000			9 850 000	9 450 090	0.36	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-15.03.41*	CHF	15 000 000		2 000 000	13 000 000	11 848 200	0.46	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	10 590 000		4 000 000	6 590 000	5 911 230	0.23	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 20-14.10.33*	CHF	2 680 000			2 680 000	2 547 340	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-24.01.41*	CHF	3 300 000			3 300 000	3 010 260	0.12	
PFANDBRIEFBK SCHZ HYPO INST-REG-S 1.00000% 18-23.01.43*	CHF	5 000 000			5 000 000	5 144 000	0.20	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	500 000			500 000	485 250	0.02	
PSP SWISS PROPERTY AG 1.40000% 24-20.09.34*	CHF		1 500 000		1 500 000	1 533 750	0.06	
Q ENERGY SOLUTIONS SE-REG-S 1.49000% 24-06.08.27*	CHF		4 915 000		4 915 000	5 003 470	0.19	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	4 000 000			4 000 000	4 380 000	0.17	4 000 000
ROCHE KAPITALMARKT AG 1.75000% 23-15.09.33*	CHF	2 000 000			2 000 000	2 170 000	0.08	1 450 000
ROCHE KAPITALMARKT AG-REG-S 1.09750% 24-06.09.34*	CHF		4 000 000		4 000 000	4 116 000	0.16	1 070 000
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF	3 000 000			3 000 000	3 309 000	0.13	
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF	3 000 000	1 000 000		4 000 000	4 138 000	0.16	
SGS SA-REG-S 2.30000% 23-17.11.31*	CHF	1 600 000			1 600 000	1 744 000	0.07	
SIKA AG 2.25000% 23-13.04.29*	CHF	2 000 000			2 000 000	2 124 000	0.08	
SIKA AG-REG-S 1.87500% 24-27.05.33*	CHF	1 665 000			1 665 000	1 783 215	0.07	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	2 000 000			2 000 000	2 120 000	0.08	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	5 000 000		3 500 000	1 500 000	1 497 150	0.06	
SULZER AG 0.87500% 20-18.11.27*	CHF	5 425 000			5 425 000	5 397 875	0.21	2 245 000
SULZER AG 1.77250% 24-20.10.28*	CHF		2 270 000		2 270 000	2 327 885	0.09	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	5 510 000			5 510 000	5 504 490	0.21	15 000
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	720 000			720 000	802 080	0.03	
SWISS PRIME SITE FINANCE AG 1.80000% 24-01.03.30*	CHF	3 000 000	1 250 000		4 250 000	4 409 375	0.17	
SWISS PRIME SITE FINANCE AG 1.65000% 24-16.07.29*	CHF		4 000 000		4 000 000	4 112 000	0.16	
SWISSCOM AG 1.80000% 24-23.08.34*	CHF	3 000 000			3 000 000	3 261 000	0.13	
SWISSCOM AG 2.00000% 24-23.11.39*	CHF	3 000 000	3 000 000		6 000 000	6 738 000	0.26	
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF	5 000 000		5 000 000				
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF	3 335 000			3 335 000	3 540 103	0.14	
SWISSGRID AG-REG-S 1.90000% 23-30.06.26*	CHF	1 485 000			1 485 000	1 514 700	0.06	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	3 000 000			3 000 000	2 974 800	0.11	
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF	2 000 000		2 000 000				
THERMO FISHER SCIENTIFIC INC 2.03750% 24-07.03.36*	CHF	6 200 000	1 000 000		7 200 000	7 916 400	0.30	
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	1 000 000			1 000 000	976 000	0.04	100 000
UBS GROUP AG 2.11250% 24-22.05.30*	CHF	10 000 000			10 000 000	10 455 000	0.40	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	7 600 000			7 600 000	7 459 400	0.29	
UNIVERSITAETSSPITAL ZUERICH-REG-S 1.65000% 24-26.09.36*	CHF		3 800 000		3 800 000	3 934 900	0.15	
WALLISER KANTONALBANK-REG-S 2.05000% 23-24.07.28*	CHF	4 000 000			4 000 000	4 202 000	0.16	
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	7 500 000			7 500 000	7 203 750	0.28	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	1 875 000			1 875 000	1 941 563	0.07	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	4 000 000			4 000 000	4 180 000	0.16	
ZUERICH, CANTON OF-REG-S 2.00000% 13-29.07.38*	CHF	2 065 000			2 065 000	2 449 090	0.09	
ZUERICH, CITY OF-REG-S 1.50000% 22-24.06.52*	CHF	1 890 000			1 890 000	2 252 880	0.09	
TOTAL CHF						326 640 434	12.55	
Total Notes, fixed rate						326 640 434	12.55	

Notes, zero coupon

CHF

RHAETISCHE BAHN AG RHB 0.00000% 21-29.09.36*	CHF	2 000 000			2 000 000	1 872 000	0.07	
UBS SWITZERLAND AG-REG-S 0.00000% 20-31.10.30*	CHF	5 000 000			5 000 000	4 770 000	0.18	
TOTAL CHF						6 642 000	0.26	
Total Notes, zero coupon						6 642 000	0.26	

Notes, floating rate

CHF

ST GALLER KANTONALBANK AG-REG-S-SUB 1.875%/VAR 24-27.09.34*	CHF		3 000 000		3 000 000	3 085 500	0.12	
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	4 000 000			4 000 000	4 138 000	0.16	
ZUERCHER KANTONALBANK 2.125%/VAR 24-22.03.33*	CHF	4 000 000			4 000 000	4 324 000	0.17	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF	15 000 000			15 000 000	15 045 000	0.58	4 995 000
TOTAL CHF						26 592 500	1.02	
Total Notes, floating rate						26 592 500	1.02	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, fixed rate								
CHF								
ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF	2 000 000			2 000 000	2 106 000	0.08	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	2 000 000			2 000 000	2 103 000	0.08	
ACHMEA BANK NV-REG-S 2.47000% 23-16.10.26*	CHF		600 000		600 000	618 900	0.02	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF	800 000	3 000 000		3 800 000	4 157 200	0.16	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	4 430 000		4 430 000				
ADECCO GROUP AG-REG-S 0.87500% 20-27.11.25*	CHF	5 000 000		5 000 000				
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	1 000 000			1 000 000	986 500	0.04	
AKADEMISKA HUS AB-REG-S 0.65000% 18-08.02.44*	CHF	180 000			180 000	172 530	0.01	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF	3 000 000			3 000 000	3 330 000	0.13	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF	6 000 000			6 000 000	6 696 000	0.26	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	6 250 000			6 250 000	6 235 000	0.24	
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	5 000 000			5 000 000	4 890 000	0.19	
AYVENS SA 2.22500% 24-28.03.29*	CHF	6 000 000			6 000 000	6 192 000	0.24	
BANCO BILBAO VIZCAYA ARGENT 2.40750% 22-28.11.25*	CHF	3 000 000		3 000 000				
BANCO BILBAO VIZCAYA ARGENT 2.77000% 22-28.11.28*	CHF	2 100 000			2 100 000	2 228 100	0.09	2 100 000
BANCO BILBAO VIZCAYA ARGENT-REG-S-SUB 1.60000% 17-24.05.27*	CHF	2 400 000			2 400 000	2 415 231	0.09	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	1 245 000		1 245 000				
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	500 000			500 000	491 750	0.02	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	1 500 000	1 425 000		2 925 000	2 894 288	0.11	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	2 785 000			2 785 000	2 784 722	0.11	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF		1 000 000		1 000 000	987 000	0.04	
BANCO SANTANDER SA 2.39500% 24-16.02.29*	CHF	3 800 000			3 800 000	3 993 800	0.15	
BANCO SANTANDER SA 2.24000% 24-16.02.32*	CHF	5 600 000			5 600 000	6 064 800	0.23	
BANCO SANTANDER SA 2.34500% 24-03.07.31*	CHF		3 400 000		3 400 000	3 600 600	0.14	
BANCO SANTANDER SA-REG-S 1.32750% 22-10.06.25*	CHF	1 000 000		1 000 000				
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF	1 000 000	400 000		1 400 000	1 480 500	0.06	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	2 800 000			2 800 000	2 728 600	0.10	
BANK OF NOVA SCOTIA 2.00000% 24-02.08.30*	CHF		6 000 000		6 000 000	6 375 000	0.24	
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	125 000			125 000	124 450	0.00	125 000
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	2 500 000		1 000 000	1 500 000	1 474 500	0.06	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	5 700 000			5 700 000	5 651 550	0.22	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	17 000 000		17 000 000				
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF	7 500 000			7 500 000	8 073 750	0.31	
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF	4 000 000		2 000 000	2 000 000	2 088 000	0.08	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF	2 070 000			2 070 000	2 022 390	0.08	1 740 000
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF	4 300 000	3 000 000	2 000 000	5 300 000	5 769 050	0.22	
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.22250% 24-30.01.32*	CHF	6 200 000			6 200 000	6 680 500	0.26	1 600 000
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	600 000			600 000	598 200	0.02	
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	3 000 000	800 000		3 800 000	3 731 600	0.14	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	11 500 000			11 500 000	11 316 000	0.43	
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	11 000 000			11 000 000	10 560 000	0.41	135 000
BAWAG PSK 2.05250% 23-14.04.28*	CHF	10 500 000			10 500 000	10 951 500	0.42	
BAWAG PSK-REG-S 1.58500% 23-16.12.26*	CHF	4 000 000			4 000 000	4 070 000	0.16	135 000
BAWAG PSK-REG-S 2.95500% 22-29.11.27*	CHF	2 000 000	1 000 000		3 000 000	3 168 000	0.12	
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	2 000 000			2 000 000	1 934 000	0.07	
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	2 500 000			2 500 000	2 437 500	0.09	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	3 800 000			3 800 000	3 817 100	0.15	
BERLIN HYP AG-REG-S 1.51000% 24-31.07.30*	CHF		5 000 000		5 000 000	5 155 000	0.20	
BERLIN-HANNOVERSCHE HYPOTHEKBNB-REG-S 0.25000% 21-10.03.31*	CHF	2 500 000			2 500 000	2 397 500	0.09	340 000
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF	150 000		150 000				
BMW INTERNATIONAL INVESTMENT BV 1.20000% 24-09.10.28*	CHF		1 500 000		1 500 000	1 520 250	0.06	
BMW INTERNATIONAL INVESTMENT BV 1.40000% 24-08.10.32*	CHF		8 800 000		8 800 000	9 028 800	0.35	6 625 000
BNG BANK NV 1.31750% 24-07.06.39*	CHF		2 000 000	2 000 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	4 400 000			4 400 000	4 318 600	0.17	
BNP PARIBAS SA 2.12250% 24-12.01.32*	CHF	4 200 000			4 200 000	4 477 200	0.17	
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	1 000 000			1 000 000	1 048 000	0.04	
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	1 600 000		1 000 000	600 000	645 300	0.02	
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	7 000 000		2 000 000	5 000 000	4 827 500	0.19	
BNP PARIBAS SA-REG-S 0.50000% 21-16.03.29*	CHF	6 000 000		1 000 000	5 000 000	4 845 000	0.19	3 600 000
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	2 800 000			2 800 000	2 744 000	0.11	
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF		3 000 000		3 000 000	3 222 180	0.12	
BNP PARIBAS SA-SUB 1.75000% 15-05.06.25*	CHF	1 105 000			1 105 000	1 108 315	0.04	
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	2 090 000			2 090 000	2 042 975	0.08	
BPCE SA-REG-S 2.04500% 24-15.03.32*	CHF	3 100 000			3 100 000	3 267 400	0.13	
BPCE SA-REG-S 2.28750% 24-15.03.29*	CHF	2 800 000			2 800 000	2 919 000	0.11	
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF	2 000 000			2 000 000	2 121 000	0.08	

Security	31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CAISSE DES DEPOTS ET CONSIGNATIONS 1.50000% 24-24.05.39*	CHF	3 000 000		3 000 000	3 225 000	0.12	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.99250% 24-23.09.30*	CHF	600 000		600 000	608 400	0.02	
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	4 200 000		4 200 000	4 153 800	0.16	
CAIXABANK SA-REG-S 2.17500% 24-19.03.30*	CHF	2 800 000		2 800 000	2 928 800	0.11	
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 000 000	1 000 000				
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	975 000		975 000	963 300	0.04	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	3 110 000	3 110 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	800 000		800 000	791 200	0.03	
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	11 700 000	4 700 000	7 000 000	7 098 000	0.27	
CBQ FINANCE LTD 1.70750% 24-08.10.27*	CHF		1 000 000	1 000 000	1 013 000	0.04	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	5 700 000	5 700 000				
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	2 000 000		2 000 000	1 999 000	0.08	
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	2 640 000	800 000	3 440 000	3 422 800	0.13	2 085 000
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	4 300 000		4 300 000	4 301 290	0.17	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF	1 000 000		1 000 000	966 000	0.04	100 000
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	3 450 000		3 450 000	3 222 300	0.12	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	5 000 000		5 000 000	5 075 000	0.19	
CIE DE FINANCEMENT FONCIER SA 1.83750% 23-18.07.30*	CHF	1 300 000		1 300 000	1 385 800	0.05	
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	1 000 000		1 000 000	1 014 000	0.04	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	1 900 000		1 900 000	1 980 750	0.08	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	5 700 000	1 700 000	4 000 000	4 182 000	0.16	
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	4 800 000	1 800 000	3 000 000	3 258 000	0.13	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF	50 000		50 000	48 500	0.00	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	1 400 000		1 400 000	1 374 100	0.05	
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	2 000 000		2 000 000	1 919 000	0.07	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF		735 000	735 000			
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	7 000 000	2 170 000	9 170 000	9 403 835	0.36	
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF	4 800 000		4 800 000	5 121 600	0.20	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	9 000 000		9 000 000	9 387 000	0.36	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF	3 000 000		3 000 000	3 129 000	0.12	
CORP ANDINA DE FOMENTO-REG-S 0.45000% 22-24.02.27*	CHF	1 000 000		1 000 000	991 500	0.04	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	9 240 000		9 240 000	9 406 320	0.36	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	1 000 000		1 000 000	995 500	0.04	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	4 250 000		4 250 000	4 243 625	0.16	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	1 715 000		1 715 000	1 708 998	0.07	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	1 340 000		1 340 000	1 330 620	0.05	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	1 215 000		1 215 000	1 209 533	0.05	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.45000% 19-24.01.29*	CHF	2 000 000		2 000 000	1 977 000	0.08	650 000
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	2 000 000		2 000 000	1 958 000	0.08	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	8 000 000		8 000 000	8 336 000	0.32	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	3 000 000		3 000 000	2 863 500	0.11	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF	4 375 000		4 375 000	4 650 625	0.18	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	2 000 000		2 000 000	1 928 000	0.07	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	2 200 000	1 000 000	1 200 000	1 162 200	0.04	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF	4 800 000	1 600 000	3 200 000	3 384 000	0.13	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 400 000	2 400 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	1 000 000	2 400 000	3 400 000	3 374 500	0.13	
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	500 000		500 000	489 250	0.02	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	1 400 000		1 400 000	1 481 200	0.06	
CREDIT AGRICOLE SA-REG-S 1.84250% 24-17.01.30*	CHF	5 000 000	1 000 000	4 000 000	4 184 000	0.16	
CREDIT AGRICOLE SA-REG-S 2.05000% 24-07.03.34*	CHF	4 800 000	400 000	4 400 000	4 743 200	0.18	1 335 000
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF	1 000 000		1 000 000	1 008 200	0.04	
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	1 360 000		1 360 000	1 319 880	0.05	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	345 000		345 000	337 583	0.01	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	3 500 000		3 500 000	3 242 750	0.12	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF	3 500 000		3 500 000	3 900 750	0.15	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	3 000 000	1 000 000	4 000 000	3 920 000	0.15	
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	400 000		400 000	399 680	0.02	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	4 000 000		4 000 000	4 276 000	0.16	1 400 000
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	2 200 000		2 200 000	2 128 500	0.08	1 385 000
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		1 000 000	1 000 000	1 033 500	0.04	
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	2 000 000		2 000 000	2 011 000	0.08	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	6 800 000		6 800 000	7 262 400	0.28	2 200 000
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF	5 800 000		5 800 000	6 148 000	0.24	2 300 000
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	1 600 000		1 600 000	1 706 400	0.07	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	6 800 000		6 800 000	7 432 400	0.29	2 800 000
EQUINIX EUROPE 1 FINAN CORP LLC-REG-S 1.55750% 24-04.09.29*	CHF		1 465 000	1 465 000	1 499 428	0.06	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	2 100 000		2 100 000	2 062 200	0.08	1 960 000
EUROPEAN INVESTMENT BANK-REG-S 3.12500% 06-30.06.36*	CHF	375 000		375 000	481 688	0.02	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	3 340 000	1 000 000	4 340 000	4 220 650	0.16	
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	5 840 000	5 840 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	3 200 000		3 200 000	3 179 520	0.12	

Security	31.5.2024		30.11.2024		Market value ³		Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF 6 500 000			6 500 000	6 389 500	0.25	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF 4 000 000			4 000 000	3 950 000	0.15	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF 2 000 000	1 545 000		3 545 000	3 555 635	0.14	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF 5 455 000			5 455 000	5 858 670	0.23	
FRESENIUS SE & CO KGAA 1.59750% 24-24.10.29*	CHF 3 000 000			3 000 000	3 075 000	0.12	
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF 1 400 000			1 400 000	1 381 800	0.05	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF 4 670 000			4 670 000	4 632 640	0.18	
HEATHROW FUNDING LTD 1.52250% 24-03.12.32*	CHF 2 500 000			2 500 000	2 540 000	0.10	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF 4 000 000			4 000 000	3 866 000	0.15	3 000 000
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF 4 200 000		4 200 000				
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF 350 000			350 000	332 850	0.01	350 000
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF 1 000 000			1 000 000	995 000	0.04	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF 11 200 000		11 200 000				
INTL BK FOR RECONSTR & DEVT WORLD BANK 1.15750% 24-11.06.31*	CHF 3 000 000		3 000 000				
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF 1 800 000			1 800 000	1 692 920	0.07	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF 5 800 000			5 800 000	5 729 150	0.22	
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF 370 000			370 000	382 210	0.01	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF 925 000		925 000				
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF 5 000 000			5 000 000	5 057 500	0.19	
LA BANQUE POSTALE SA-REG-S 2.77250% 23-12.07.27*	CHF 1 000 000			1 000 000	1 043 500	0.04	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF 3 000 000	2 000 000		5 000 000	5 377 500	0.21	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF 2 200 000			2 200 000	2 303 400	0.09	900 000
LGT BANK AG 2.00000% 24-15.02.34*	CHF 2 000 000			2 000 000	2 171 000	0.08	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF 1 180 000		1 180 000				
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF 2 000 000			2 000 000	1 959 000	0.08	2 000 000
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF 1 400 000			1 400 000	1 428 000	0.05	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF 6 500 000			6 500 000	8 151 000	0.31	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF 3 520 000			3 520 000	3 474 240	0.13	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF 8 400 000			8 400 000	8 538 600	0.33	2 480 000
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF 2 000 000			2 000 000	1 973 000	0.08	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF 650 000			650 000	650 650	0.02	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF 170 000			170 000	165 920	0.01	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF 5 100 000			5 100 000	5 403 450	0.21	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF 6 800 000		6 800 000				
MCDONALD'S CORP-REG-S 1.05000% 24-27.11.28*	CHF 1 950 000		1 950 000		1 964 625	0.08	
MCDONALD'S CORP-REG-S 1.30000% 24-26.11.32*	CHF 5 040 000		5 040 000		5 145 840	0.20	
MEDIABANCA INTERNATIONAL LUX SA 2.28000% 24-19.06.29*	CHF 5 000 000			5 000 000	5 227 500	0.20	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF 3 395 000			3 395 000	3 379 298	0.13	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF 1 600 000			1 600 000	1 579 200	0.06	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF 1 100 000			1 100 000	1 075 250	0.04	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF 1 000 000			1 000 000	970 000	0.04	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF 2 900 000			2 900 000	2 989 900	0.11	
METROPOLITAN LIFE GLOBL FUNDING I-REG-S 1.87500% 24-08.04.31*	CHF 6 000 000	4 900 000		10 900 000	11 559 450	0.44	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF 1 070 000			1 070 000	1 069 572	0.04	15 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF 1 415 000			1 415 000	1 393 775	0.05	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF 350 000		350 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF 1 300 000			1 300 000	1 275 950	0.05	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF 4 800 000			4 800 000	4 646 400	0.18	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF 1 000 000			1 000 000	980 000	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF 5 000 000			5 000 000	4 627 500	0.18	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF 7 500 000			7 500 000	6 900 000	0.27	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF 1 000 000			1 000 000	972 500	0.04	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF 1 000 000		1 000 000				
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF 20 050 000		5 000 000	15 050 000	15 275 750	0.59	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF 300 000			300 000	319 650	0.01	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF 7 400 000			7 400 000	8 527 716	0.33	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF 5 000 000			5 000 000	5 190 000	0.20	
MUENCHENER HYPOTHEKENBANK EG 2.50000% 24-20.02.30*	CHF 4 400 000			4 400 000	4 650 800	0.18	1 500 000
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF 1 200 000			1 200 000	1 042 020	0.04	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF 3 000 000			3 000 000	3 240 000	0.12	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF 3 000 000			3 000 000	3 186 000	0.12	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF 4 000 000			4 000 000	4 148 000	0.16	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF 450 000			450 000	434 025	0.02	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF 2 800 000			2 800 000	2 899 400	0.11	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF 1 800 000			1 800 000	1 857 600	0.07	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF 3 400 000	800 000		4 200 000	4 443 600	0.17	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF 4 000 000			4 000 000	4 272 000	0.16	
NEDERLANDSE WATERSCHAPSBAK NV-REG-S 0.00200% 21-04.03.41*	CHF 400 000			400 000	362 200	0.01	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF 5 000 000			5 000 000	4 850 000	0.19	
NEW YORK LIFE GLOBAL FUNDING-REG-S 1.87500% 24-07.05.32*	CHF 6 400 000			6 400 000	6 822 400	0.26	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF 1 000 000			1 000 000	991 000	0.04	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF 2 800 000			2 800 000	2 874 200	0.11	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NORDEA BANK ABP-REG-S 2.49000% 23-26.05.28*	CHF	1 200 000			1 200 000	1 269 000	0.05	
NORDIC INVESTMENT BANK 1.15250% 24-02.05.31*	CHF	1 500 000		1 500 000				
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF	3 200 000			3 200 000	3 124 800	0.12	725 000
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	2 000 000		1 000 000	1 000 000	1 034 500	0.04	
PFANDBRIEFBANK SCHWEIZ HYPO AG-REG-S 2.00000% 22-25.08.34*	CHF	2 000 000			2 000 000	2 242 000	0.09	
PFANDBRIEFBANK SCHWEIZ HYPOTHEK-REG-S 1.75000% 23-09.07.38*	CHF	6 785 000			6 785 000	7 608 021	0.29	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	120 000			120 000	135 624	0.01	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF	2 050 000			2 050 000	2 010 025	0.08	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	1 550 000			1 550 000	1 543 800	0.06	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	9 250 000			9 250 000	9 131 600	0.35	
PFANDBRIEFBANK SCHWEIZERI HYPO INST-REG-S 0.75000% 17-18.10.38*	CHF	5 000 000			5 000 000	4 959 000	0.19	
PFANDBRIEFBANK SCHWIZERI HYPHTKA AG-REG-S 0.12500% 21-19.03.31*	CHF	5 000 000			5 000 000	4 841 500	0.19	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	5 000 000		5 000 000				
QUEBEC, PROVINCE OF 1.36750% 24-26.04.34*	CHF	6 000 000		3 500 000	2 500 000	2 648 750	0.10	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	600 000			600 000	591 300	0.02	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	2 000 000			2 000 000	2 017 000	0.08	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	1 000 000			1 000 000	987 000	0.04	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 000 000			1 000 000	972 000	0.04	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	1 300 000			1 300 000	1 285 700	0.05	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	3 100 000		1 100 000	2 000 000	2 137 000	0.08	
RCI BANQUE SA-REG-S 2.01500% 24-29.10.29*	CHF		2 600 000		2 600 000	2 667 600	0.10	1 275 000
REGIE AUTONOME DES TRSPO PARISIENS EPIC 1.51250% 24-06.03.36*	CHF		4 000 000		4 000 000	4 266 000	0.16	
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	3 850 000		1 000 000	2 850 000	2 781 600	0.11	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	3 700 000			3 700 000	3 681 500	0.14	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	10 200 000		10 200 000				
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	3 000 000			3 000 000	3 157 500	0.12	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	6 000 000		6 000 000				
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	4 000 000		3 000 000	1 000 000	1 047 000	0.04	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF	2 000 000		2 000 000				
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF	5 250 000			5 250 000	5 617 500	0.22	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF	3 500 000			3 500 000	3 582 250	0.14	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF	10 000 000	200 000		10 200 000	10 806 900	0.42	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF	3 000 000			3 000 000	3 096 000	0.12	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	4 000 000			4 000 000	3 932 000	0.15	
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	4 020 000			4 020 000	3 997 086	0.15	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	4 600 000			4 600 000	4 466 600	0.17	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF	4 200 000			4 200 000	4 508 700	0.17	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	1 200 000			1 200 000	1 186 200	0.05	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	3 000 000	600 000		3 600 000	3 519 000	0.14	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	5 800 000			5 800 000	5 669 500	0.22	
SOCIETE NATIONALE SNCF SACA 1.58250% 24-07.02.39*	CHF	1 850 000			1 850 000	1 991 525	0.08	
SPAREBANK 1 BOLIGKREDITT AS 1.86750% 23-23.10.28*	CHF	6 000 000			6 000 000	6 279 000	0.24	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	1 000 000		1 000 000				
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 000 000			1 000 000	966 000	0.04	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	1 400 000			1 400 000	1 471 400	0.06	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	2 200 000			2 200 000	2 337 500	0.09	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 720 000		1 720 000				
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	1 000 000			1 000 000	1 041 000	0.04	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	5 550 000		5 550 000				
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF	7 000 000		1 000 000	6 000 000	6 363 000	0.24	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF	5 200 000		1 200 000	4 000 000	4 142 000	0.16	
TORONTO-DOMINION BANK/THE-REG-S 1.99000% 24-17.06.31*	CHF		4 400 000		4 400 000	4 679 400	0.18	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF	2 100 000		1 000 000	1 100 000	1 166 550	0.04	275 000
TRANSPower NEW ZEALAND LTD-REG-S 1.34750% 24-21.03.31*	CHF	800 000			800 000	836 400	0.03	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	4 200 000			4 200 000	4 176 900	0.16	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	7 450 000			7 450 000	7 456 705	0.29	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	3 800 000			3 800 000	3 722 100	0.14	
TREASURY CORP OF VICTORIA 0.96000% 24-04.09.34*	CHF		1 450 000		1 450 000	1 491 325	0.06	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	3 300 000			3 300 000	3 230 700	0.12	50 000
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	2 000 000			2 000 000	2 030 600	0.08	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	2 000 000			2 000 000	2 143 000	0.08	
UBS SWITZERLAND AG-REG-S 2.45860% 23-22.11.24*	CHF	5 000 000		5 000 000				
VONOVIA SE 2.00000% 24-26.08.31*	CHF		7 000 000	750 000	6 250 000	6 487 500	0.25	1 000 000
VONOVIA SE 2.56500% 24-14.02.29*	CHF	10 000 000			10 000 000	10 530 000	0.40	
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	670 000		670 000				
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	1 905 000			1 905 000	1 889 760	0.07	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	500 000			500 000	510 750	0.02	
TOTAL CHF						828 333 129	31.82	
Total Medium term notes, fixed rate						828 333 129	31.82	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, zero coupon								
CHF								
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	1 005 000		1 005 000				
UBS SWITZERLAND AG-REG-S 0.00000% 21-27.01.33*	CHF	2 500 000			2 500 000	2 318 750	0.09	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 400 000			2 400 000	2 292 000	0.09	
TOTAL CHF						4 610 750	0.18	
Total Medium term notes, zero coupon						4 610 750	0.18	
Medium term notes, floating rate								
CHF								
DEUTSCHE BANK AG 2.072%VAR 24-18.09.30*	CHF		5 400 000		5 400 000	5 548 500	0.21	
TOTAL CHF						5 548 500	0.21	
Total Medium term notes, floating rate						5 548 500	0.21	
Bonds, fixed rate								
CHF								
AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	1 000 000			1 000 000	990 500	0.04	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	2 530 000			2 530 000	2 760 230	0.11	
ABB LTD 1.96500% 23-22.09.26*	CHF	2 000 000			2 000 000	2 049 000	0.08	
ABB LTD 1.97750% 23-22.09.28*	CHF	1 000 000			1 000 000	1 050 000	0.04	
ACCELERON INDUSTRIES AG-REG-S 1.37500% 24-14.11.30*	CHF		915 000		915 000	933 758	0.04	
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	3 005 000		3 005 000				
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	3 605 000			3 605 000	3 606 803	0.14	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	1 000 000			1 000 000	998 500	0.04	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	1 175 000		1 175 000				
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	1 850 000			1 850 000	1 837 420	0.07	
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF	2 500 000			2 500 000	2 557 500	0.10	
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF	5 000 000			5 000 000	5 195 000	0.20	
AMAG LEASING AG-REG-S 2.40000% 23-22.11.30*	CHF	1 000 000			1 000 000	1 084 500	0.04	
AMAG LEASING AG-REG-S 1.70000% 24-10.07.28*	CHF		1 000 000		1 000 000	1 029 500	0.04	
ASIAN DEVELOPMENT BANK-REG-S 2.75000% 10-12.02.30*	CHF	1 150 000		1 150 000				
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	1 500 000			1 500 000	1 505 250	0.06	
BALOISE HOLDING AG-REG-S 1.12500% 14-19.12.24*	CHF	1 140 000		1 140 000				
BANCO BILBAO VIZCAYA ARGENT-REG-S 0.12500% 20-27.08.26*	CHF	5 000 000	3 000 000		8 000 000	7 904 000	0.30	
BANCO MER DEL NORTE SA-REG-S 0.50000% 20-06.12.24*	CHF	5 025 000			5 025 000	5 015 955	0.19	
BANCO SANTANDER SA-REG-S 1.12500% 17-20.07.27*	CHF		800 000		800 000	806 400	0.03	80 000
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	900 000			900 000	898 110	0.03	
BANK JULIUS BAER & CO AG 2.37500% 24-04.04.31*	CHF	6 000 000			6 000 000	6 399 000	0.25	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	13 000 000	500 000	5 500 000	8 000 000	8 368 000	0.32	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	7 770 000			7 770 000	7 785 540	0.30	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	250 000			250 000	250 750	0.01	
BANQUE CANTONALE VAUDOISE-REG-S 0.20000% 21-22.12.33*	CHF	1 000 000			1 000 000	939 000	0.04	200 000
BANQUE CANTONALE VAUDOISE 1.70000% 24-04.06.38*	CHF		4 000 000		4 000 000	4 374 000	0.17	
BARRY CALLEBAUT AG 2.30000% 24-23.01.32*	CHF	1 825 000			1 825 000	1 935 413	0.07	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	4 000 000			4 000 000	4 310 000	0.17	3 500 000
BASELLANDSCHAFTLICHE KANTONALBANK 1.70000% 22-13.05.42*	CHF	570 000			570 000	650 085	0.02	
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	700 000			700 000	658 700	0.03	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.10000% 21-18.03.30*	CHF	1 500 000			1 500 000	1 455 750	0.06	500 000
BASELLANDSCHAFTLICHE KANTONALBANK 2.00000% 23-23.02.34*	CHF	3 000 000			3 000 000	3 330 000	0.13	
BASELLANDSCHAFTLICHE KANTONALBANK 1.02000% 24-19.09.44*	CHF		3 800 000		3 800 000	3 925 400	0.15	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	1 150 000			1 150 000	1 140 800	0.04	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	10 200 000			10 200 000	11 337 300	0.44	7 400 000
BASLER KANTONALBANK 1.60000% 24-28.06.44*	CHF		4 000 000		4 000 000	4 566 000	0.18	
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	300 000			300 000	296 850	0.01	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	1 700 000			1 700 000	1 594 600	0.06	
BAWAG PSK 1.96000% 23-26.05.31*	CHF	7 800 000			7 800 000	8 353 800	0.32	
BAWAG PSK 2.87000% 22-03.10.25*	CHF	4 000 000		1 000 000	3 000 000	3 052 500	0.12	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	250 000			250 000	248 250	0.01	
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	1 325 000			1 325 000	1 143 475	0.04	100 000
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	200 000		200 000				
BKW AG-REG-S 2.50000% 10-15.10.30*	CHF	2 470 000			2 470 000	2 687 360	0.10	
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	4 690 000			4 690 000	6 019 615	0.23	
BNG BANK NV-REG-S 1.31750% 24-07.06.39*	CHF		2 000 000		2 000 000	2 191 000	0.08	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	250 000		250 000				

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	275 000			275 000	272 635	0.01	210 000
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	2 345 000			2 345 000	2 334 448	0.09	
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF	3 100 000			3 100 000	3 237 950	0.12	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	8 000 000		4 000 000	4 000 000	4 106 000	0.16	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	5 000 000			5 000 000	4 887 500	0.19	
CANTON OF TICINO-REG-S 2.00000% 22-20.11.37*	CHF	2 000 000			2 000 000	2 336 000	0.09	
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	750 000			750 000	747 825	0.03	
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	165 000			165 000	162 443	0.01	165 000
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF	7 000 000			7 000 000	7 427 000	0.29	
CEMBRA MONEY BANK AG 2.21500% 24-05.02.30*	CHF	4 800 000			4 800 000	5 044 800	0.19	1 195 000
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	2 920 000			2 920 000	2 870 360	0.11	375 000
CHOCOLADEFABRIKEN LIND&SPRU AG-REG-S 1.30000% 24-06.10.34*	CHF		1 500 000		1 500 000	1 555 500	0.06	
CIE DE FINANCEMENT FONCIER SA-REG-S 1.35000% 24-24.01.31*	CHF	4 000 000			4 000 000	4 162 000	0.16	
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	6 000 000		6 000 000				
CLARIANT AG-REG-S 2.75000% 23-22.09.28*	CHF	4 000 000			4 000 000	4 238 000	0.16	1 830 000
COMET HOLDING AG-REG-S 1.30000% 21-20.04.26*	CHF	845 000			845 000	845 000	0.03	
COMMERZBANK AG-REG-S 1.98750% 24-09.09.31*	CHF		6 000 000		6 000 000	6 180 000	0.24	1 200 000
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	3 350 000			3 350 000	3 482 325	0.13	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	5 400 000			5 400 000	5 157 000	0.20	400 000
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 1.52000% 24-25.03.33*	CHF	5 000 000			5 000 000	5 257 500	0.20	
CREDIT AGRICOLE SA-REG-S 1.67000% 24-26.09.29*	CHF		5 000 000	1 000 000	4 000 000	4 076 000	0.16	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF	2 500 000			2 500 000	2 661 250	0.10	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	3 000 000			3 000 000	3 024 900	0.12	
DIGITAL CONSTELLATION BV-REG-S 0.20000% 21-15.12.26*	CHF	6 100 000	1 000 000		7 100 000	6 982 850	0.27	200 000
DIGITAL CONSTELLATION BV-REG-S 0.55000% 21-16.04.29*	CHF	5 700 000			5 700 000	5 537 550	0.21	
DIGITAL CONSTELLATION BV-REG-S 1.70000% 22-30.03.27*	CHF	5 265 000			5 265 000	5 336 078	0.20	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 800 000			1 800 000	1 798 200	0.07	
DUFREY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	3 110 000			3 110 000	3 133 481	0.12	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF	700 000			700 000	735 000	0.03	
EFIAG - EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 870 000			1 870 000	1 852 609	0.07	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF	3 500 000			3 500 000	3 662 750	0.14	
EMMI FINANZ AG-REG-S 1.35000% 24-30.10.30*	CHF		3 000 000		3 000 000	3 070 500	0.12	
EMMI FINANZ AG-REG-S 1.60000% 24-30.10.34*	CHF		3 000 000		3 000 000	3 109 500	0.12	
EUROFIMA EUROPEAN RAILROADMAT FIN-REG-S 2.87500% 05-04.02.30*	CHF	3 375 000			3 375 000	3 786 750	0.15	
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	3 050 000			3 050 000	3 382 450	0.13	
FEDERATION DE CAISSES DESJ DU QUE-REG-S 1.48750% 24-11.09.29*	CHF		4 000 000		4 000 000	4 102 000	0.16	
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	8 000 000		2 000 000	6 000 000	6 195 000	0.24	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF	6 000 000			6 000 000	6 102 000	0.23	
FEDERATION DES CAISSES DESJARDINS DU QU 1.42000% 24-18.04.30*	CHF	6 000 000			6 000 000	6 237 000	0.24	
FERRING HOLDING SA 2.25000% 24-28.06.29*	CHF	2 500 000			2 500 000	2 605 000	0.10	
FERRING HOLDING SA 2.50000% 24-28.06.33*	CHF	2 500 000			2 500 000	2 683 750	0.10	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 000 000	500 000		3 500 000	3 497 900	0.13	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	3 300 000			3 300 000	3 253 800	0.12	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	3 000 000			3 000 000	2 899 500	0.11	
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	4 820 000			4 820 000	4 728 420	0.18	200 000
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	2 800 000			2 800 000	2 420 600	0.09	
GALDERMA HOLDING SA 1.60000% 24-27.09.28*	CHF		3 670 000		3 670 000	3 750 740	0.14	
GALENICA AG 1.65000% 24-30.04.31*	CHF	6 000 000			6 000 000	6 222 000	0.24	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	2 000 000			2 000 000	2 009 000	0.08	
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	2 320 000		2 320 000				
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF	2 270 000		2 270 000				
GENEVA, CANTON OF-REG-S 2.00000% 11-28.11.41*	CHF	1 000 000			1 000 000	1 210 500	0.05	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	6 930 000			6 930 000	7 460 145	0.29	350 000
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	4 650 000			4 650 000	4 656 975	0.18	
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF	3 740 000			3 740 000	3 532 430	0.14	
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	1 550 000			1 550 000	1 550 000	0.06	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	11 000 000		7 000 000	4 000 000	3 926 000	0.15	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	15 290 000			15 290 000	14 234 990	0.55	3 600 000
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	23 000 000			23 000 000	20 562 000	0.79	9 915 000
GENEVA, CITY OF-REG-S 1.60000% 23-06.12.33*	CHF		2 000 000		2 000 000	2 163 000	0.08	200 000
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	7 000 000		4 500 000	2 500 000	2 487 500	0.10	1 190 000
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	3 250 000			3 250 000	3 248 700	0.12	570 000
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF	1 780 000			1 780 000	1 847 640	0.07	
GRANDE DIXENCE SA 2.10000% 24-08.03.32*	CHF	11 570 000			11 570 000	12 420 395	0.48	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	1 850 000		1 850 000				
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	1 000 000			1 000 000	1 000 000	0.04	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	3 000 000			3 000 000	2 961 000	0.11	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	1 700 000			1 700 000	1 651 550	0.06	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	5 800 000			5 800 000	5 910 200	0.23	
HYPO NOE LANDESBANK FUER NIED-REG-S 2.37500% 24-26.01.29*	CHF	1 000 000			1 000 000	1 049 000	0.04	
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	4 000 000			4 000 000	4 030 800	0.15	
IMPLENIA AG-REG-S 3.00000% 24-17.05.28*	CHF	3 000 000			3 000 000	3 117 000	0.12	20 000

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
INSELSPIITAL-STIFTUNG 2.52000% 23-29.09.38*	CHF		1 000 000		1 000 000	1 121 000	0.04	
INSELSPIITAL-STIFTUNG-REG-S 1.74000% 24-27.11.34*	CHF		3 000 000		3 000 000	3 061 500	0.12	
INTER-AMERICAN DEVELOPMENT BANK 0.94750% 24-26.07.32*	CHF		1 500 000		1 500 000	1 554 000	0.06	
INTL BK FOR RECONSTR & DEVT WORLD BANK 0.74000% 24-16.10.34*	CHF		2 800 000		2 800 000	2 847 600	0.11	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	2 165 000			2 165 000	2 164 784	0.08	
KANTONSSPIITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	2 750 000			2 750 000	2 437 875	0.09	225 000
KOREA HOUSING FINANCE CORP-REG-S 2.46500% 22-14.10.27*	CHF	1 700 000			1 700 000	1 778 200	0.07	
KOREA HOUSING FINANCE CORP 1.77800% 24-01.02.27*	CHF	2 000 000			2 000 000	2 043 000	0.08	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	200 000			200 000	222 400	0.01	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 12-27.03.42*	CHF		2 000 000		2 000 000	2 388 600	0.09	175 000
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	50 000			50 000	64 850	0.00	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 13-02.04.48*	CHF	100 000			100 000	126 600	0.00	100 000
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF	2 410 000	2 000 000		4 410 000	4 811 310	0.18	
LANDESBANK BADEN-WUERTTEMBERG-REG-S 2.39000% 24-08.02.29*	CHF	3 000 000			3 000 000	3 126 000	0.12	1 700 000
LAUSANNE, CITY OF-REG-S 2.10000% 23-17.02.48*	CHF	2 400 000			2 400 000	2 989 200	0.11	1 600 000
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF	500 000			500 000	694 000	0.03	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	300 000			300 000	297 120	0.01	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	12 000 000			12 000 000	12 432 000	0.48	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	3 400 000			3 400 000	3 570 000	0.14	
LUGANO, CITY OF 1.41500% 24-07.03.34*	CHF	4 300 000			4 300 000	4 551 550	0.17	
LUZERNER KANTONALBANK AG-REG-S 1.87500% 10-26.11.35*	CHF	1 100 000			1 100 000	1 222 100	0.05	
LUZERNER KANTONALBANK-REG-S 2.00000% 10-06.12.33*	CHF	1 500 000			1 500 000	1 660 500	0.06	
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF	2 510 000			2 510 000	2 748 450	0.11	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	1 950 000			1 950 000	1 950 975	0.07	
LUZERNER KANTONALBANK-REG-S 0.15000% 19-07.10.44*	CHF	4 500 000			4 500 000	3 928 500	0.15	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	6 320 000			6 320 000	6 193 600	0.24	65 000
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF	6 980 000			6 980 000	8 054 920	0.31	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	3 150 000		3 150 000				
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	3 155 000			3 155 000	3 146 797	0.12	
MOBIMO HOLDING AG-REG-S 2.05000% 24-01.07.30*	CHF		2 000 000		2 000 000	2 093 000	0.08	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	2 000 000	800 000		2 800 000	2 731 400	0.10	
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	200 000		200 000				
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	1 000 000		1 000 000				
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	250 000			250 000	251 200	0.01	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	2 000 000			2 000 000	1 998 000	0.08	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	1 000 000		1 000 000				
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	8 750 000	1 200 000		9 950 000	10 318 150	0.40	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	6 400 000			6 400 000	6 471 040	0.25	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	10 000 000			10 000 000	10 635 000	0.41	
NESTLE SA 2.12500% 23-28.06.38*	CHF	8 740 000			8 740 000	10 033 520	0.39	
NESTLE SA-REG-S 1.62500% 24-30.05.34*	CHF	4 000 000			4 000 000	4 310 000	0.17	
NESTLE SA-REG-S 1.75000% 24-30.05.40*	CHF	4 000 000			4 000 000	4 430 000	0.17	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	2 000 000			2 000 000	2 309 000	0.09	
NEUENBURG, CANTON OF-REG-S 0.04000% 15-11.11.24*	CHF	4 225 000		4 225 000				
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	4 085 000			4 085 000	3 995 130	0.15	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	1 000 000			1 000 000	971 500	0.04	
NOVARTIS AG 1.65000% 24-18.06.31*	CHF		2 500 000		2 500 000	2 657 500	0.10	770 000
NOVARTIS AG 1.75000% 24-16.06.34*	CHF		2 500 000		2 500 000	2 731 250	0.10	
NOVARTIS AG 1.85000% 24-18.06.40*	CHF		2 500 000		2 500 000	2 851 250	0.11	
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF		1 000 000		1 000 000	1 022 000	0.04	100 000
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	1 300 000		1 300 000				
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	7 300 000			7 300 000	7 183 200	0.28	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	3 500 000			3 500 000	3 752 000	0.14	155 000
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	3 500 000			3 500 000	3 566 500	0.14	40 000
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.87500% 05-25.02.30*	CHF	2 765 000		2 765 000				
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 1.87500% 10-15.09.31*	CHF	6 640 000			6 640 000	7 179 168	0.28	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.62500% 11-14.02.31*	CHF	6 000 000			6 000 000	6 732 600	0.26	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.25000% 10-13.08.32*	CHF	8 905 000			8 905 000	9 961 133	0.38	
PFANDBREFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF	2 000 000			2 000 000	1 810 000	0.07	
PFANDBREFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF	5 000 000			5 000 000	5 837 000	0.22	
PFANDBREFBANK SCHWEIZERISCHER HY AG 1.62500% 24-28.01.39*	CHF	6 000 000			6 000 000	6 672 600	0.26	
PFANDBREFBANK SCHWEIZERISCHER HYPOTHEK 1.50000% 24-19.04.39*	CHF	3 000 000			3 000 000	3 288 000	0.13	2 500 000
PFANDBREFBANK SCHWEIZERISCHER 1.37500% 24-24.04.54*	CHF	3 000 000			3 000 000	3 486 000	0.13	200 000
PFANDBREFBANK SCHWEIZERISCHER HYPOTHEK 1.25000% 24-24.07.47*	CHF		5 000 000		5 000 000	5 498 000	0.21	
PFANDBREFBANK SCHWEIZERISCHER 1.25000% 24-24.07.47*	CHF		5 000 000	5 000 000				
PFANDBREFBK SCHWICHER HYPO INST-REG-S 0.12500% 21-20.06.31*	CHF	3 000 000			3 000 000	2 899 800	0.11	800 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF	4 200 000			4 200 000	4 487 700	0.17	190 000
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF	4 060 000			4 060 000	4 284 112	0.16	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 14-03.03.44*	CHF	300 000			300 000	371 580	0.01	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF	6 600 000			6 600 000	7 111 500	0.27	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF	1 650 000			1 650 000	1 821 435	0.07	
PFANDBREFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF	8 850 000			8 850 000	8 801 325	0.34	

Security	31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.01.34*	CHF 2 500 000			2 500 000	2 484 500	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF 2 250 000			2 250 000	2 274 750	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF 1 850 000			1 850 000	1 893 845	0.07	1 400 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF 2 000 000			2 000 000	1 998 200	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF 10 000 000			10 000 000	10 246 000	0.39	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF 1 250 000			1 250 000	1 250 250	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 16-05.10.35*	CHF 5 805 000			5 805 000	5 645 363	0.22	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF 3 550 000			3 550 000	3 333 095	0.13	3 050 000
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF 1 550 000			1 550 000	1 436 075	0.06	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF 1 000 000			1 000 000	966 100	0.04	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF 450 000			450 000	411 525	0.02	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF 2 245 000			2 245 000	2 070 115	0.08	2 000 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF 1 860 000			1 860 000	1 750 260	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF 50 000			50 000	50 450	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF 5 000 000			5 000 000	4 861 500	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF 1 200 000			1 200 000	1 137 360	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF 900 000			900 000	847 800	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF 2 000 000			2 000 000	1 906 000	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF 18 745 000		4 000 000	14 745 000	13 381 088	0.51	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF 7 500 000			7 500 000	7 298 250	0.28	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF 7 700 000			7 700 000	7 365 820	0.28	760 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF 3 000 000			3 000 000	2 835 000	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF 5 000 000		5 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 22-10.08.35*	CHF 2 700 000			2 700 000	2 704 050	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF 2 405 000			2 405 000	2 526 453	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF 2 500 000			2 500 000	3 422 500	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF 14 920 000			14 920 000	17 210 220	0.66	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.75000% 23-24.03.43*	CHF 2 000 000			2 000 000	2 316 600	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL- REG-S 1.62500% 11-31.10.24*	CHF 80 000		80 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 3 890 000			3 890 000	3 895 057	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF 5 865 000			5 865 000	5 761 190	0.22	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 16-30.03.34*	CHF 400 000			400 000	392 040	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 17-20.02.32*	CHF 550 000			550 000	543 675	0.02	105 000
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF 2 500 000			2 500 000	2 449 000	0.09	480 000
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.90000% 22-07.07.42*	CHF 4 000 000	4 000 000		4 000 000	4 709 600	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.90000% 24-07.07.42*	CHF 4 000 000	4 000 000	4 000 000				
PFANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF 10 000 000			10 000 000	10 518 000	0.40	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF 1 560 000			1 560 000	1 505 400	0.06	
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF 1 000 000			1 000 000	994 300	0.04	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF 1 450 000			1 450 000	1 445 650	0.06	390 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF 1 400 000			1 400 000	1 432 200	0.06	1 400 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.11750% 24-14.05.32*	CHF 4 000 000			4 000 000	4 242 000	0.16	
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF 3 000 000		3 000 000				
ROCHE KAPITALMARKT AG-REG-S 0.25000% 18-24.09.25*	CHF 450 000	450 000	450 000				
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF 2 000 000			2 000 000	2 009 000	0.08	370 000
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF 1 500 000			1 500 000	1 531 500	0.06	500 000
ROCHE KAPITALMARKT AG 1.95000% 23-15.09.38*	CHF 3 000 000			3 000 000	3 430 500	0.13	
ROCHE KAPITALMARKT AG-REG-S 1.17000% 24-06.09.39*	CHF 4 000 000	4 000 000		4 000 000	4 166 000	0.16	200 000
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF 3 280 000		1 280 000	2 000 000	2 048 000	0.08	
SASKATCHEWAN, PROVINCE OF-REG-S 1.31500% 24-02.05.34*	CHF 1 000 000			1 000 000	1 055 500	0.04	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF 1 600 000			1 600 000	1 592 000	0.06	
SCHAFFHAUSER KANTONALBANK-REG-S 1.50000% 24-25.04.36*	CHF 5 000 000			5 000 000	5 375 000	0.21	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF 3 720 000	3 720 000		3 720 000	3 321 960	0.13	45 000
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF 3 145 000			3 145 000	3 141 541	0.12	
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF 3 500 000			3 500 000	3 631 250	0.14	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF 4 195 000		4 195 000				
SIKA AG-REG-S 1.65000% 24-28.11.29*	CHF 1 100 000			1 100 000	1 140 700	0.04	735 000
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF 2 000 000			2 000 000	1 980 000	0.08	
SLOVAKIA, REPUBLIC OF-REG-S 1.52250% 24-10.05.28*	CHF 4 300 000			4 300 000	4 413 950	0.17	3 900 000
SLOVAKIA, REPUBLIC OF-REG-S 1.91500% 24-10.05.34*	CHF 500 000	2 525 000		3 025 000	3 250 363	0.12	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF 3 060 000			3 060 000	3 064 590	0.12	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF 3 120 000		2 400 000	720 000	728 280	0.03	
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF 4 370 000	2 400 000		6 770 000	6 986 640	0.27	425 000
SONOVA HOLDING AG-REG-S 1.95000% 22-12.12.30*	CHF 3 200 000			3 200 000	3 403 200	0.13	
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF 2 930 000			2 930 000	2 934 395	0.11	
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF 7 665 000			7 665 000	6 756 698	0.26	400 000
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF 2 000 000			2 000 000	1 887 000	0.07	
ST GALLER KANTONALBANK-REG-S-SUB 2.40000% 24-30.05.34*	CHF 3 230 000			3 230 000	3 515 855	0.14	
STIFTUNG KANTONSSPITAL GRAUBUNDEN-REG-S 1.60000% 24-27.09.34*	CHF 2 500 000	2 500 000		2 500 000	2 573 750	0.10	
STIFTUNG PWG ZUR ERHALTUNG VON-REG-S 1.55000% 24-02.04.32*	CHF 1 500 000			1 500 000	1 573 500	0.06	475 000
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF 1 400 000			1 400 000	1 396 920	0.05	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	800 000		800 000				
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF	2 500 000			2 500 000	2 600 000	0.10	
SWEDBANK AB 2.01050% 24-10.10.30*	CHF	10 000 000			10 000 000	10 535 000	0.40	
SWISS LIFE HOLDING AG-REG-S 1.65750% 24-26.04.33*	CHF	2 375 000			2 375 000	2 498 500	0.10	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	1 200 000		1 200 000				
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	250 000			250 000	249 650	0.01	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	10 170 000		10 170 000				
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	6 350 000			6 350 000	6 407 150	0.25	370 000
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	1 000 000			1 000 000	980 000	0.04	1 000 000
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	1 500 000			1 500 000	1 474 500	0.06	
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	6 000 000			6 000 000	5 787 000	0.22	4 720 000
SWISSCOM AG 1.65000% 24-23.08.30*	CHF	3 000 000			3 000 000	3 148 500	0.12	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	3 150 000			3 150 000	3 121 650	0.12	305 000
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	550 000			550 000	522 775	0.02	510 000
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	5 200 000			5 200 000	5 166 200	0.20	770 000
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	5 700 000			5 700 000	5 660 100	0.22	380 000
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	1 000 000			1 000 000	1 003 500	0.04	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	4 570 000			4 570 000	4 346 070	0.17	2 630 000
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	1 800 000			1 800 000	1 872 900	0.07	250 000
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	1 900 000			1 900 000	1 920 900	0.07	
SWISSGRID AG-REG-S 0.62500% 15-25.02.30*	CHF	500 000			500 000	500 000	0.02	
SWISSGRID AG-REG-S 0.05000% 19-30.06.50*	CHF		2 000 000		2 000 000	1 627 000	0.06	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	200 000			200 000	192 700	0.01	
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	2 500 000			2 500 000	2 313 750	0.09	
SWISSGRID AG-REG-S 0.20000% 21-29.06.40*	CHF		2 000 000		2 000 000	1 797 000	0.07	
SWITZERLAND 3.50000%-REG-S 03-08.04.33*	CHF	5 000 000			5 000 000	6 362 500	0.24	5 000 000
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	7 611 000			7 611 000	8 276 963	0.32	1 000 000
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	8 020 000	3 000 000		11 020 000	11 821 595	0.45	
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	18 800 000			18 800 000	19 463 640	0.75	
SWITZERLAND-REG-S 0.50000% 18-27.06.32*	CHF	5 000 000		5 000 000				
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	4 000 000			4 000 000	3 996 800	0.15	670 000
SWITZERLAND-REG-S 0.87500% 24-22.05.47*	CHF	6 000 000			6 000 000	6 720 000	0.26	
SWITZERLAND-REG-S 0.50000% 24-24.05.55*	CHF		3 000 000	3 000 000				
SWITZERLAND-REG-S 1.50000% 12-30.04.42*	CHF	16 550 000			16 550 000	19 815 315	0.76	12 653 000
SWITZERLAND-REG-S 1.25000% 12-27.06.37*	CHF	6 800 000			6 800 000	7 597 640	0.29	
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF	15 160 000			15 160 000	17 578 020	0.68	
SWITZERLAND-REG-S 1.25000% 23-28.06.43*	CHF		6 000 000		6 000 000	6 994 200	0.27	
SWITZERLAND-REG-S 1.25000% 24-28.06.43*	CHF		1 000 000	1 000 000				
SWITZERLAND-REG-S 2.50000% 06-08.03.36*	CHF	3 000 000			3 000 000	3 739 500	0.14	
SWITZERLAND-REG-S 2.00000% 14-25.06.64*	CHF	12 663 000			12 663 000	21 508 106	0.83	
SWITZERLAND-REG-S 4.00000% 99-06.01.49*	CHF	20 710 000			20 710 000	38 417 050	1.48	18 163 000
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	500 000			500 000	497 000	0.02	500 000
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	5 000 000		5 000 000				
SYNGENTA FINANCE AG-REG-S 1.50000% 24-26.11.27*	CHF		1 500 000		1 500 000	1 509 000	0.06	
TEMENOS AG-REG-S 1.50000% 19-28.11.25*	CHF	600 000			600 000	598 200	0.02	
TESSIN, CANTON OF-REG-S 1.87500% 13-18.03.38*	CHF	1 400 000			1 400 000	1 603 700	0.06	
TESSIN, CANTON OF-REG-S 1.80000% 13-15.05.43*	CHF	2 170 000			2 170 000	2 557 345	0.10	350 000
THERMO FISHER SCIENTIFIC INC 1.84010% 24-08.03.32*	CHF	7 000 000			7 000 000	7 441 000	0.29	170 000
THURGAUER KANTONALBANK 1.13000% 24-29.08.44*	CHF		10 000 000		10 000 000	10 500 000	0.40	
THURGAUER KANTONALBANK 1.13000% 24-29.08.44*	CHF		5 000 000	5 000 000				
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.90000% 15-21.05.35*	CHF	340 000			340 000	338 470	0.01	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	1 000 000			1 000 000	970 000	0.04	1 000 000
UBS SWITZERLAND AG-REG-S 0.25000% 20-16.06.28*	CHF	2 000 000			2 000 000	1 966 000	0.08	
UBS SWITZERLAND AG-REG-S 1.87500% 22-29.06.26*	CHF	4 000 000			4 000 000	4 070 000	0.16	
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.26*	CHF	2 000 000			2 000 000	2 041 000	0.08	
UBS SWITZERLAND AG-REG-S 2.03500% 23-18.10.33*	CHF	6 250 000			6 250 000	6 875 000	0.26	
UBS SWITZERLAND AG-REG-S 1.71500% 24-24.01.34*	CHF	5 000 000			5 000 000	5 362 500	0.21	145 000
UNION BANCAIRE PRIVEE UBPA-REG-S 0.20000% 21-15.12.26*	CHF	3 000 000			3 000 000	2 961 000	0.11	
UNIVERSITAETSSPITAL ZUERICH-REG-S 1.50000% 24-27.09.32*	CHF		3 600 000		3 600 000	3 702 600	0.14	
VALIANT BANK AG 1.85000% 23-31.05.28*	CHF	2 000 000			2 000 000	2 075 000	0.08	
VALIANT BANK AG-REG-S 0.12500% 19-04.12.34*	CHF	2 150 000			2 150 000	2 000 575	0.08	
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	3 000 000			3 000 000	2 859 000	0.11	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	5 000 000		2 000 000	3 000 000	2 926 500	0.11	
VISECA PAYMENT SERVICES AG 2.25000% 23-27.10.26*	CHF	5 000 000			5 000 000	5 137 500	0.20	
VISECA PAYMENT SERVICES AG-REG-S 1.35000% 24-30.10.29*	CHF		2 820 000		2 820 000	2 879 220	0.11	
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	1 750 000			1 750 000	1 735 125	0.07	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	2 600 000		2 600 000				
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF	6 700 000			6 700 000	7 195 800	0.28	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	140 000			140 000	157 080	0.01	
WINTERTHUR, CITY OF-REG-S 1.50000% 13-24.01.36*	CHF	620 000			620 000	670 530	0.03	
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF	200 000			200 000	240 300	0.01	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	5 000 000			5 000 000	5 575 000	0.21	480 000
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	13 400 000			13 400 000	13 460 300	0.52	
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	2 750 000			2 750 000	2 684 000	0.10	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	12 050 000			12 050 000	11 580 050	0.44	300 000
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	3 000 000			3 000 000	2 839 500	0.11	
ZUERCHER KANTONALBANK 0.20000% 22-31.07.30*	CHF	6 000 000			6 000 000	5 838 000	0.22	
ZUERCHER KANTONALBANK 1.12500% 24-16.08.34*	CHF		5 000 000		5 000 000	5 157 500	0.20	
ZUERICH, CITY OF 1.45000% 23-13.06.42*	CHF		3 000 000		3 000 000	3 370 500	0.13	
ZUERICH, CITY OF-REG-S 1.62500% 23-26.01.37*	CHF	1 800 000			1 800 000	1 998 900	0.08	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	2 680 000			2 680 000	2 654 004	0.10	
ZUGER KANTONALBANK 0.12500% 19-27.06.30*	CHF	1 500 000			1 500 000	1 452 000	0.06	610 000
ZUGER KANTONALBANK 1.65000% 13-02.04.38*	CHF	1 500 000			1 500 000	1 649 250	0.06	
TOTAL CHF						1 238 720 314	47.58	
Total Bonds, fixed rate						1 238 720 314	47.58	

Bonds, zero coupon

CHF

AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	3 500 000			3 500 000	3 490 200	0.13	
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	7 225 000			7 225 000	6 701 188	0.26	1 000 000
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF	1 000 000			1 000 000	965 000	0.04	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	7 070 000			7 070 000	5 610 045	0.22	
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF	2 700 000			2 700 000	2 608 200	0.10	
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	1 000 000		1 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	3 000 000			3 000 000	2 478 000	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	2 850 000			2 850 000	2 401 695	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	1 850 000			1 850 000	1 778 775	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	1 500 000			1 500 000	1 452 750	0.06	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	1 250 000		1 250 000				
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	3 450 000			3 450 000	2 699 625	0.10	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	800 000			800 000	782 800	0.03	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF	30 000 000			30 000 000	29 325 000	1.13	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	48 689 000			48 689 000	46 361 666	1.78	
UBS SWITZERLAND AG-REG-S 0.00000% 19-16.07.29*	CHF	2 025 000			2 025 000	1 958 175	0.08	
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	1 900 000			1 900 000	1 833 500	0.07	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	700 000		700 000				
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF	1 700 000			1 700 000	1 640 500	0.06	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	6 000 000			6 000 000	5 646 000	0.22	500 000
TOTAL CHF						117 733 118	4.52	
Total Bonds, zero coupon						117 733 118	4.52	

Bonds, floating rate

CHF

BALOISE LEBEN AG-REG-S-SUB 2.200%/VAR 17-19.06.48*	CHF	3 500 000			3 500 000	3 594 500	0.14	
HELVETIA SCHWEIZ VERSICHERU-REG-S-SUB 1.450%/VAR 20-12.08.40*	CHF	1 000 000			1 000 000	998 000	0.04	440 000
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF	4 685 000			4 685 000	4 898 168	0.19	
ZUERCHER KANTONALBANK-REG-S 2.000%/VAR 24-22.03.30*	CHF	2 000 000			2 000 000	2 095 000	0.08	
TOTAL CHF						11 585 668	0.45	
Total Bonds, floating rate						11 585 668	0.45	
Total Securities traded on an exchange						2 572 669 750	98.83	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global

UBS (CH) MONEY MARKET FUND - CHF I-X**	CHF	5			5	4 500	0.00	
TOTAL Global						4 500	0.00	
Total Investment certificates, open end						4 500	0.00	

Bonds, fixed rate

CHF

UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	2 000 000			2 000 000	1 998 900	0.07	
TOTAL CHF						1 998 900	0.07	
Total Bonds, fixed rate						1 998 900	0.07	
Total Securities traded neither on an exchange nor on a regulated market						2 003 400	0.07	

Security	31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Total securities and similar instruments					2 574 673 150	98.90	
(thereof in lending)					202 718 570	7.79	
Bank deposits at sight					13 717 982	0.53	
Derivative financial instruments					-3 237 266	-0.12	
Other assets					18 060 750	0.69	
Total fund assets					2 603 214 616	100.00	
Short-term bank liabilities					-10 017 573		
Other liabilities					-41 235		
Net fund assets					2 593 155 808		

Valuation categories	Market value as of 30.11.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	2 572 669 750	98.83
Investments valuation based on market-observed parameters	-1 233 866	-0.05
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	2 571 435 884	98.78

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Nominal	Currency	Tied underlyings in bonds/ shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
UBS/INTEREST RATE SWAP PAY 2.10000% 23-10.03.25**	55 000 000	CHF	55 000 000	-570 521	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-10.03.25	55 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 2.05750% 23-09.03.25**	50 000 000	CHF	50 000 000	-497 205	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	50 000 000	CHF			
ZUERCHER/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30**	40 000 000	CHF	40 000 000	-2 169 540	-0.08
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	40 000 000	CHF			
			145 000 000	-3 237 266	-0.12

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY 1.13700% 23-11.12.30	CHF	40 000 000	40 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-11.12.30	CHF	40 000 000	40 000 000
UBS/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30	CHF	50 000 000	50 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	CHF	50 000 000	50 000 000
BKB/INTEREST RATE SWAP PAY 1.20250% 23-12.12.30	CHF	40 000 000	40 000 000
BKB/INTEREST RATE SWAP REC SARON O/N 23-12.12.30	CHF	40 000 000	40 000 000

Supplementary information

Derivative financial instruments

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class I-X:	0.00% p.a.;
Class P:	0.90% p.a.;
Class Q:	0.50% p.a.;
Class U-X:	0.00% p.a.;

– Maximum flat fee as specified in the fund contract:

Class I-X:	0.00% p.a.;
Class P:	1.08% p.a.;
Class Q:	1.05% p.a.;
Class U-X:	0.00% p.a.;

based on the average net fund assets.

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.

Total Expense Ratio (TER)

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

TER for the last 12 months:

Class I-X:	0.00%
Class P:	0.90%
Class Q:	0.50%
Class U-X:	0.00%

Issue and redemption price

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

Exchange rate

EUR 1 = CHF 0.93

UBS (CH) Bond Fund – Global (CHF)

Category securities funds

Most important figures

	ISIN	30.11.2024	31.5.2024	31.5.2023
Net fund assets in CHF		48 222 544.89	50 269 921.14	60 766 063.91
Class P	CH0002788526			
Net asset value per unit in CHF		59.44	59.30	62.24
Issue and redemption price per unit in CHF ¹		59.53	59.30	62.24
Number of units outstanding		790 340.7410	826 890.3310	935 014.1590
Class Q	CH0203279556			
Net asset value per unit in CHF		77.14	77.16	81.01
Issue and redemption price per unit in CHF ¹		77.26	77.16	81.01
Number of units outstanding		16 147.5710	16 039.5710	31 678.4710

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	26.16
Japan	17.56
United Kingdom	8.88
Canada	5.61
France	4.57
Spain	4.52
New Zealand	3.75
Italy	3.70
Suprationals	2.73
Germany	2.42
Others	18.83
TOTAL	98.73

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

Statement of assets

	30.11.2024	31.5.2024
Market values	CHF	CHF
Bank deposits		
– at sight	689 936.38	698 823.11
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	47 652 966.87	48 924 851.50
Derivative financial instruments	-514 882.01	259 588.57
Other assets	437 579.84	446 089.36
TOTAL fund assets	48 265 601.08	50 329 352.54
Loans	0.00	-12 115.01
Other liabilities	-43 056.19	-47 316.39
Net fund assets	48 222 544.89	50 269 921.14

Statement of income

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
Income	CHF	CHF
Income from bank assets	11 836.10	40 494.75
Negative interest	-721.92	-3 026.69
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	505 127.85	1 090 288.36
Offset payments from securities lending	146 689.71	338 621.92
Income from securities lending	6 586.54	14 660.01
Purchase of current net income on issue of units	1 914.34	1 797.78
TOTAL income	671 432.62	1 482 836.13
Expenses		
Interest payable	-233.40	-1 161.64
Audit expenses	0.00	-17 054.30
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-275 654.36	-601 459.92
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-3 745.52	-12 152.36
Other expenses	-1 196.28	-1 966.19
Payment of current net income on redemption of units	-11 066.82	-59 906.48
TOTAL expenses	-291 896.38	-693 700.89
Net income	379 536.24	789 135.24
Realized capital gains and losses ¹	859 700.68	-4 123 009.11
Realized result	1 239 236.92	-3 333 873.87
Unrealized capital gains and losses	-340 094.47	1 198 636.70
TOTAL result	899 142.45	-2 135 237.17

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

Changes in net fund assets

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
	CHF	CHF
Net fund assets at the beginning of the financial year	50 269 921.14	60 766 063.91
Ord. annual distribution	-781 342.78	-645 474.55
Balance of unit movements	-2 165 175.92	-7 715 431.05
Total result	899 142.45	-2 135 237.17
Net fund assets at the end of the reporting period	48 222 544.89	50 269 921.14

Development of the outstanding units

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
Class P	Number	Number
Situation at the beginning of the financial year	826 890.3310	935 014.1590
Units issued	7 335.7750	6 524.0260
Units redeemed	-43 885.3650	-114 647.8540
Situation at the end of the period	790 340.7410	826 890.3310
Difference between units issued and units redeemed	-36 549.5900	-108 123.8280
Class Q	Number	Number
Situation at the beginning of the financial year	16 039.5710	31 678.4710
Units issued	108.0000	107.0000
Units redeemed	0.0000	-15 745.9000
Situation at the end of the period	16 147.5710	16 039.5710
Difference between units issued and units redeemed	108.0000	-15 638.9000

Inventory of Fund assets

Securities traded on an exchange

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
BRL								
BRAZIL, FEDERATIVE REPUBLIC OF 10.00000% 22-01.01.33*	BRL	2 900			2 900	357 570	0.74	
TOTAL BRL						357 570	0.74	
EUR								
BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	794 000			794 000	811 295	1.68	794 000
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	250 000			250 000	226 008	0.47	
POLAND, REPUBLIC OF-REG-S 3.12500% 24-22.10.31*	EUR		100 000		100 000	93 638	0.19	
ROCHE FINANCE EUROPE BV-REG-S 3.31200% 23-04.12.27*	EUR	120 000			120 000	114 556	0.24	
ROMANIA-REG-S 2.62500% 20-02.12.40*	EUR	370 000			370 000	225 578	0.47	370 000
TAPESTRY INC 5.37500% 23-27.11.27*	EUR	120 000		120 000				
TOTAL EUR						1 471 076	3.05	
GBP								
UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP	360 000			360 000	339 876	0.70	
TOTAL GBP						339 876	0.70	
USD								
AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	225 000			225 000	189 487	0.39	
AMGEN INC 5.25000% 23-02.03.25*	USD	90 000			90 000	79 347	0.16	
AMGEN INC 5.50700% 23-02.03.26*	USD	115 000			115 000	101 316	0.21	115 000
AT&T INC 5.53900% 23-20.02.26*	USD	115 000		115 000				
BANK OF NOVA SCOTIA 5.25000% 22-06.12.24*	USD	85 000			85 000	74 887	0.16	
CATERPILLAR FINANCIAL SERVICES CORP 4.45000% 24-16.10.26*	USD		125 000		125 000	110 178	0.23	
DIAGEO CAPITAL PLC 2.12500% 19-24.10.24*	USD	320 000		320 000				
ENBRIDGE INC 5.90000% 23-15.11.26*	USD	60 000			60 000	53 975	0.11	
EXPORT-IMPORT BANK OF KOREA 5.00000% 23-11.01.28*	USD	200 000			200 000	178 949	0.37	
META PLATFORMS INC 4.30000% 24-15.08.29*	USD		150 000	150 000				
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.28*	USD	120 000			120 000	105 478	0.22	
ROMANIA-REG-S 6.37500% 24-30.01.34*	USD	60 000			60 000	51 743	0.11	
SP GROUP TREASURY PTE LTD-REG-S 4.62500% 24-21.11.29*	USD		250 000		250 000	221 051	0.46	
TAPESTRY INC 7.00000% 23-27.11.26*	USD	100 000		100 000				
VMWARE LLC 1.00000% 21-15.08.24*	USD	80 000		80 000				
TOTAL USD						1 166 411	2.42	
Total Notes, fixed rate						3 334 933	6.91	
Notes, floating rate								
EUR								
UBS GROUP AG-REG-S 2.875%/VAR 22-02.04.32*	EUR	100 000		100 000				
TOTAL EUR							0.00	
USD								
STATE STREET CORP 4.530%/VAR 24-20.02.29*	USD		130 000		130 000	114 153	0.24	
TOTAL USD						114 153	0.24	
Total Notes, floating rate						114 153	0.24	
Medium term notes, fixed rate								
AUD								
CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	200 000			200 000	113 945	0.24	
NEW ZEALAND LOC GOV FUNDING AGENCY 4.70000% 23-01.08.28*	AUD	140 000			140 000	80 806	0.17	
TOTAL AUD						194 751	0.40	
EUR								
ASB BANK LTD-REG-S 0.25000% 21-08.09.28*	EUR	100 000			100 000	84 749	0.18	
BPCE SA-REG-S 3.87500% 24-11.01.29*	EUR	200 000		200 000				
CANADIAN IMPERIAL BANK OF COMME-REG-S 0.37500% 22-10.03.26*	EUR	155 000			155 000	140 518	0.29	
DSV FINANCE BV-REG-S 2.87500% 24-06.11.26*	EUR		135 000		135 000	126 394	0.26	

		31.5.2024			30.11.2024	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
DSV FINANCE BV-REG-S 3.12500% 24-06.11.28*	EUR		180 000		180 000	169 825	0.35	180 000
ENGIE SA-REG-S 0.37500% 21-26.10.29*	EUR	200 000			200 000	165 356	0.34	
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 17-11.07.25*	EUR	400 000			400 000	367 627	0.76	
EUROPEAN INVESTMENT BANK STEP DOWN 18-16.07.25*	EUR	200 000			200 000	183 723	0.38	
GAS NETWORKS IRELAND-REG-S 0.12500% 19-04.12.24*	EUR	100 000			100 000	93 043	0.19	
HOWOGE WOHNUNGS-BAUGESELLSCHAFT-REG-S 0.62500% 21-01.11.28*	EUR	100 000			100 000	84 909	0.18	100 000
NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30*	EUR	100 000		100 000				
NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26*	EUR	100 000			100 000	96 234	0.20	
NESTE OYJ-REG-S 3.87500% 23-21.05.31*	EUR	100 000		100 000				
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	190 000			190 000	168 491	0.35	
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	155 000			155 000	140 525	0.29	
POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49*	EUR	375 000			375 000	256 675	0.53	
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR	100 000			100 000	93 897	0.19	
ROYAL BANK OF CANADA-REG-S 0.62500% 22-23.03.26*	EUR	170 000			170 000	154 564	0.32	
SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25*	EUR	100 000			100 000	93 080	0.19	
SWISSCOM FINANCE BV-REG-S 3.50000% 24-29.08.28*	EUR	160 000			160 000	153 747	0.32	
TENNET HOLDING BV-REG-S 0.87500% 21-16.06.35*	EUR	150 000			150 000	112 260	0.23	
UBS SWITZERLAND AG-REG-S 3.39000% 22-05.12.25*	EUR	270 000			270 000	253 546	0.53	
TOTAL EUR						2 939 164	6.09	
USD								
GREENSAIF PIPELINES BIDCO SARL-REG-S 5.85200% 24-23.02.36*	USD		200 000		200 000	176 695	0.37	
INTER-AMERICAN DEVELOPMENT BANK 0.87500% 20-03.04.25*	USD	330 000			330 000	287 148	0.59	
SVENSK EXPORTKREDIT AB 4.37500% 23-13.02.26*	USD	200 000			200 000	175 936	0.36	135 000
TOTAL USD						639 779	1.33	
Total Medium term notes, fixed rate						3 773 695	7.82	
Medium term notes, zero coupon								
EUR								
CAISSE D'AMORTIS DE LA DETTE SO-REG-S 0.00000% 20-25.02.28*	EUR	500 000			500 000	430 245	0.89	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 20-15.09.28*	EUR	565 000			565 000	484 212	1.00	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.00000% 21-30.06.31*	EUR	180 000			180 000	143 024	0.30	180 000
NOVO NORDISK FINCE NETHERLANDS BV-REG-S 0.00000% 21-04.06.24*	EUR	105 000		105 000				
STEDIN HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	100 000			100 000	88 518	0.18	
TOTAL EUR						1 145 998	2.37	
Total Medium term notes, zero coupon						1 145 998	2.37	
Medium term notes, floating rate								
EUR								
TOTALENERGIES SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	100 000		100 000				
TOTAL EUR							0.00	
USD								
BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	150 000			150 000	131 469	0.27	
TOTAL USD						131 469	0.27	
Total Medium term notes, floating rate						131 469	0.27	
Bonds, fixed rate								
AUD								
AUSTRALIA-REG-S 3.00000% 16-21.03.47*	AUD		750 000		750 000	326 390	0.68	
AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	900 000			900 000	482 955	1.00	
TOTAL AUD						809 344	1.68	
CAD								
CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	2 760 000			2 760 000	1 699 913	3.52	2 760 000
CANADA, GOVERNMENT 1.50000% 19-01.09.24*	CAD	900 000		900 000				
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	300 000			300 000	184 150	0.38	100 000
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	200 000			200 000	140 265	0.29	200 000
CANADIAN GOVERNMENT BOND 2.75000% 22-01.09.27*	CAD	1 500 000		1 500 000				
TOTAL CAD						2 024 328	4.19	
CNY								
CHINA DEVELOPMENT BANK 3.30000% 21-03.03.26*	CNY	2 000 000			2 000 000	248 444	0.51	
TOTAL CNY						248 444	0.51	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
DKK								
DENMARK, KINGDOM OF 0.50000% 19-15.11.29*	DKK	2 400 000			2 400 000	282 855	0.59	
TOTAL DKK						282 855	0.59	
EUR								
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	100 000			100 000	107 727	0.22	
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	235 000			235 000	141 067	0.29	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	593 000			593 000	466 100	0.97	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	650 000			650 000	416 897	0.86	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	150 000			150 000	128 179	0.27	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	600 000			600 000	377 527	0.78	600 000
GERMANY, REPUBLIC OF-REG-S 0.25000% 19-15.02.29*	EUR		200 000		200 000	174 373	0.36	200 000
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR	190 000			190 000	150 902	0.31	
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	350 000			350 000	293 220	0.61	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	800 000			800 000	692 234	1.43	
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	415 000			415 000	393 837	0.82	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	250 000			250 000	183 079	0.38	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR	750 000		200 000	550 000	516 188	1.07	
JAPAN BANK FOR INTL COOPERATION 3.12500% 23-15.02.28*	EUR	120 000			120 000	114 039	0.24	
MPT OPERATING PARTNERSHIP LP/FIN CORP 3.32500% 17-24.03.25*	EUR	175 000			175 000	156 499	0.32	175 000
NETHERLANDS, KINGDOM-144A-REG-S 5.50000% 98-15.01.28*	EUR	541 000			541 000	556 074	1.15	
SLOVAKIA, REPUBLIC OF-REG-S 3.75000% 23-23.02.35*	EUR	200 000			200 000	194 865	0.40	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	645 000			645 000	595 234	1.23	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.28*	EUR	500 000			500 000	514 396	1.07	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	200 000			200 000	237 121	0.49	
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR	200 000			200 000	181 569	0.38	
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	946 000			946 000	878 742	1.82	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	150 000			150 000	138 698	0.29	
SPAIN, KINGDOM OF-144A-REG-S 4.20000% 05-31.01.37*	EUR	108 000		108 000				
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	212 000			212 000	179 355	0.37	
SPAIN, KINGDOM OF-144A-REG-S 4.00000% 24-31.10.54*	EUR		50 000		50 000	51 253	0.11	
UBS SWITZERLAND AG-REG-S 3.30400% 24-05.03.29*	EUR	100 000			100 000	95 836	0.20	
TOTAL EUR						7 935 008	16.44	
GBP								
DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31*	GBP	185 000			185 000	167 470	0.35	
ROTHESAY LIFE PLC-REG-S-SUB 3.37500% 19-12.07.26*	GBP	100 000			100 000	108 772	0.23	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	600 000			600 000	412 532	0.85	
UNITED KINGDOM OF GB AND NRTH IRL-REG-S 0.50000% 21-31.01.29*	GBP	350 000			350 000	340 282	0.71	350 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 350 000		450 000	900 000	561 648	1.16	
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	360 000			360 000	340 158	0.70	
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	100 000			100 000	73 187	0.15	
UNITED KINGDOM TREASUR GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP	1 500 000			1 500 000	1 568 335	3.25	1 500 000
UNITEDKINGDOMGREAT BRITAIN N IRL-REG-S 4.25000% 06-07.12.27*	GBP	141 000			141 000	158 902	0.33	131 127
TOTAL GBP						3 731 287	7.73	
JPY								
DEVELOPMENT BANK OF JAPAN 2.30000% 06-19.03.26*	JPY	280 000 000			280 000 000	1 676 821	3.47	
JAPAN 0.10000% 21-20.03.31*	JPY	45 000 000			45 000 000	253 698	0.53	
JAPAN 0.30000% 16-20.06.46*	JPY	20 000 000			20 000 000	83 415	0.17	
JAPAN 0.50000% 19-20.12.38*	JPY	70 000 000			70 000 000	361 364	0.75	
JAPAN 0.80000% 18-20.03.58*	JPY	260 000 000	60 000 000		320 000 000	1 216 920	2.52	
JAPAN 0.90000% 22-20.06.42*	JPY	56 500 000			56 500 000	290 857	0.60	
JAPAN 1.10000% 03-20.03.33*	JPY	450 000 000		60 000 000	390 000 000	2 326 922	4.82	
JAPAN 1.20000% 14-20.12.34*	JPY	218 550 000			218 550 000	1 297 074	2.69	
JAPAN 1.70000% 13-20.12.43*	JPY	148 000 000			148 000 000	853 970	1.77	
TOTAL JPY						8 361 041	17.32	
MXN								
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	145 000	30 000	25 000	150 000	518 665	1.07	
TOTAL MXN						518 665	1.07	
NZD								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD	500 000			500 000	230 280	0.48	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD	1 000 000			1 000 000	340 247	0.70	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	1 100 000			1 100 000	472 375	0.98	
NEW ZEALAND-REG-S 4.50000% 14-15.04.27*	NZD	800 000			800 000	423 437	0.88	
TOTAL NZD						1 466 339	3.04	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SEK								
SWEDEN, KINGDOM OF-REG-S 3.50000% 09-30.03.39*	SEK	750 000			750 000	70 523	0.15	
TOTAL SEK						70 523	0.15	

USD

ABU DHABI, GOVERNMENT OF-REG-S 2.50000% 19-30.09.29*	USD	400 000			400 000	321 234	0.67	
COLOMBIA, REPUBLIC OF 6.12500% 09-18.01.41*	USD	410 000			410 000	303 778	0.63	
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	140 000			140 000	150 899	0.31	
SOCIETE GENERALE SA-REG-S 5.25000% 24-19.02.27*	USD		250 000		250 000	221 083	0.46	250 000
TOTAL USD						996 993	2.07	

ZAR

SOUTH AFRICA, REPUBLIC OF 8.75000% 12-28.02.48*	ZAR	12 565 000		6 565 000	6 000 000	240 396	0.50	
TOTAL ZAR						240 396	0.50	
Total Bonds, fixed rate						26 685 224	55.29	

Bonds, zero coupon

EUR

BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.32*	EUR	90 000			90 000	72 902	0.15	
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	70 000			70 000	57 378	0.12	70 000
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	100 000			100 000	90 812	0.19	
TOTAL EUR						221 092	0.46	
Total Bonds, zero coupon						221 092	0.46	

Bonds, floating rate

GBP

M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	110 000			110 000	119 313	0.25	
SANTANDER UK GROUP HOLD PLC-REG-S-SUB COCO 6.750%/VAR 17-PRP*	GBP	200 000		200 000				
TOTAL GBP						119 313	0.25	
Total Bonds, floating rate						119 313	0.25	

Treasury notes, fixed rate

USD

AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	3 040 500			3 040 500	2 457 271	5.09	3 040 500
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	1 709 000			1 709 000	1 189 270	2.46	1 272 000
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	685 000			685 000	441 793	0.92	680 000
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	46 000			46 000	29 220	0.06	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	905 000			905 000	545 842	1.13	905 000
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	365 000			365 000	240 031	0.50	365 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD	150 000			150 000	102 953	0.21	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	900 000			900 000	599 259	1.24	875 000
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	250 000			250 000	112 594	0.23	250 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	300 000			300 000	166 395	0.34	300 000
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	170 000			170 000	101 171	0.21	170 000
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	100 000			100 000	66 154	0.14	57 000
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	400 000			400 000	338 318	0.70	200 000
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD		350 000		350 000	290 837	0.60	350 000
AMERICA, UNITED STATES OF 2.25000% 14-15.11.24*	USD		200 000	200 000				
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	1 500 000			1 500 000	1 088 844	2.26	1 431 200
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	360 000			360 000	272 522	0.56	360 000
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	180 000			180 000	131 993	0.27	
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD	100 000			100 000	86 224	0.18	100 000
AMERICA, UNITED STATES OF 4.12500% 22-30.09.24*	USD		200 000	200 000				
AMERICA, UNITED STATES OF 4.37500% 22-31.10.24*	USD		1 200 000	1 200 000				
AMERICA, UNITED STATES OF 4.50000% 22-30.11.24*	USD		300 000	300 000				
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD	350 000			350 000	306 254	0.63	
AMERICA, UNITED STATES OF 4.12500% 23-31.01.25*	USD		1 000 000	800 000	200 000	176 067	0.36	
AMERICA, UNITED STATES OF 4.62500% 23-28.02.25*	USD		200 000		200 000	176 231	0.37	
AMERICA, UNITED STATES OF 4.62500% 23-30.09.28*	USD	1 300 000	800 000		2 100 000	1 882 621	3.90	2 100 000
AMERICA, UNITED STATES OF TB 4.37500% 24-15.05.34*	USD		450 000		450 000	401 839	0.83	
AMERICA, UNITED STATES OF 4.12500% 22-15.11.32*	USD	300 000			300 000	263 928	0.55	300 000
TOTAL USD						11 467 633	23.76	
Total Treasury notes, fixed rate						11 467 633	23.76	

Security	31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Treasury notes, floating rate							
USD							
AMERICA, UNITED STATES OF 1.750%INFLATION LINKED 24-15.01.34*	USD	450 000	450 000				
TOTAL USD						0.00	
Total Treasury notes, floating rate						0.00	
Total Securities traded on an exchange					46 993 510	97.36	

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

Notes, fixed rate

USD							
AEGON FUNDING CO LLC-144A 5.50000% 24-16.04.27*	USD	250 000		250 000	222 899	0.46	
BANK OF MONTREAL 5.20000% 23-12.12.24*	USD	205 000		205 000	180 629	0.37	
CANADIAN IMPERIAL BANK OF COMMERCE 5.14400% 23-28.04.25*	USD	90 000		90 000	79 371	0.16	
CARRIER GLOBAL CORP 5.80000% 24-30.11.25*	USD	200 000	200 000				
ENGIE SA-144A 5.25000% 24-10.04.29*	USD	200 000	200 000				
HYUNDAI CAPITAL AMERICA-144A 6.25000% 23-03.11.25*	USD	175 000	175 000				
TOTAL USD					482 898	1.00	
Total Notes, fixed rate					482 898	1.00	
Total Securities traded on other regulated markets which are open to the public					482 898	1.00	

Securities traded neither on an exchange nor on a regulated market

Medium term notes, fixed rate

AUD							
NZ LOC GOVT FUND AGENCY BOND 5.00000% 24-08.03.34**	AUD	310 000		310 000	176 559	0.37	
TOTAL AUD					176 559	0.37	
Total Medium term notes, fixed rate					176 559	0.37	
Total Securities traded neither on an exchange nor on a regulated market					176 559	0.37	
Total securities and similar instruments					47 652 967	98.73	
(thereof in lending)					16 171 073	33.50	
Bank deposits at sight					689 936	1.43	
Derivative financial instruments					-514 882	-1.07	
Other assets					437 580	0.91	
Total fund assets					48 265 601	100.00	
Other liabilities					-43 056		
Net fund assets					48 222 545		

Valuation categories	Market value as of 30.11.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	47 501 226	98.41
Investments valuation based on market-observed parameters	-363 141	-0.75
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	47 138 085	97.66

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-SCHATZ FUTURE 06.12.24*	-28	EUR	-2 789 638	-10 105	-0.02
EURO-BUXL FUTURE 06.12.24*	-9	EUR	-1 170 770	-53 095	-0.11
EURO-OAT FUTURE 06.12.24*	-1	EUR	-117 905	-958	0.00
LONG GILT FUTURE 27.03.25*	-6	GBP	-644 263	-8 824	-0.02
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.24*	-8	JPY	-6 713 632	57 722	0.12
US LONG BOND FUTURE 20.03.25*	-14	USD	-1 473 913	-19 657	-0.04
CAN 10YR BOND FUTURE 20.03.25*	-23	CAD	-1 786 137	-43 706	-0.09
			-14 696 258	-78 623	-0.16

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

Instrument	Number of contracts	Currency	Coverage in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO BTP ITALY GOVERNMENT FUTURE 06.12.24*	1	EUR	114 295	4 001	0.01
EURO-BUND FUTURE 06.12.24*	8	EUR	1 003 315	13 772	0.03
EURO-BOBL FUTURE 06.12.24*	5	EUR	557 609	7 025	0.01
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.12.24*	13	JPY	1 091 728	-1 079	0.00
AUSTRALIA 10YR BOND FUTURE 16.12.24*	20	AUD	1 300 116	-6 458	-0.01
US 10YR ULTRA NOTE FUTURE 20.03.25*	2	USD	202 272	1 968	0.00
CAN 5YR BOND FUTURE 20.03.25*	29	CAD	2 069 247	29 926	0.06
US ULTRA LONG BOND (CBT) FUTURE 20.03.25*	1	USD	112 052	1 920	0.00
CAN 2YR BOND FUTURE 20.03.25*	40	CAD	2 641 962	14 220	0.03
US 10YR TREASURY NOTE FUTURE 20.03.25*	16	USD	1 567 299	11 013	0.02
US 2YR TREASURY NOTE FUTURE 31.03.25*	13	USD	2 360 571	4 832	0.01
US 5YR TREASURY NOTE FUTURE 31.03.25*	45	USD	4 265 865	22 301	0.05
			17 286 331	103 441	0.21

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
Forward exchange transactions**						
USD	114 846	INR	9 670 000	05.12.2024	-435	0.00
CNY	1 940 000	USD	273 471	05.12.2024	3 765	0.01
BRL	1 370 000	USD	235 994	05.12.2024	5 864	0.01
JPY	1 460 400 000	CHF	8 301 181	05.12.2024	-266 195	-0.55
MXN	12 940 000	CHF	551 319	05.12.2024	-10 770	-0.02
DKK	2 190 000	CHF	275 943	05.12.2024	2 751	0.01
CHF	595 842	NOK	7 590 000	05.12.2024	8 823	0.02
ZAR	5 160 000	CHF	252 677	05.12.2024	1 186	0.00
EUR	15 575 000	CHF	14 632 694	05.12.2024	143 368	0.30
GBP	4 030 000	CHF	4 496 601	05.12.2024	-14 478	-0.03
SEK	3 250 000	CHF	262 596	05.12.2024	413	0.00
NZD	3 225 000	CHF	1 661 663	05.12.2024	-18 529	-0.04
USD	18 575 000	CHF	15 990 105	05.12.2024	-368 422	-0.76
CAD	3 345 000	CHF	2 071 445	05.12.2024	-32 722	-0.07
AUD	1 035 000	CHF	587 732	05.12.2024	-6 081	-0.01
EUR	190 032	GBP	160 000	05.12.2024	2 315	0.00
AUD	259 751	USD	171 500	05.12.2024	2 009	0.00
CHF	111 831	USD	130 000	05.12.2024	2 657	0.01
AUD	316 000	USD	209 500	05.12.2024	3 203	0.01
CHF	78 000	USD	90 646	05.12.2024	1 829	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
CHF	15 000	USD	17 171	05.12.2024	122	0.00
CHF	50 890	GBP	45 000	05.12.2024	-518	0.00
EUR	10 000	GBP	8 330	05.12.2024	21	0.00
CHF	139 844	USD	160 000	05.12.2024	1 064	0.00
GBP	40 000	USD	51 904	05.12.2024	936	0.00
USD	55 000	BRL	314 380	05.12.2024	-2 090	0.00
USD	115 000	CHF	100 226	05.12.2024	-1 052	0.00
CHF	94 874	AUD	165 000	05.12.2024	-208	0.00
USD	85 000	CHF	74 572	05.12.2024	-285	0.00
EUR	55 000	CHF	51 407	05.12.2024	241	0.00
CHF	42 000	USD	47 725	05.12.2024	30	0.00
AUD	30 000	GBP	15 357	05.12.2024	-22	0.00
CHF	100 000	GBP	89 151	05.12.2024	-206	0.00
CHF	145 256	USD	165 000	05.12.2024	55	0.00
CHF	33 831	NZD	65 000	05.12.2024	33	0.00
CHF	32 000	USD	36 133	05.12.2024	-178	0.00
CHF	70 000	USD	79 598	05.12.2024	100	0.00
GBP	50 000	CHF	55 968	05.12.2024	-1	0.00
CHF	22 079	USD	25 000	05.12.2024	-62	0.00
CHF	236 948	EUR	255 000	05.12.2024	277	0.00
AUD	165 000	CHF	95 186	05.12.2024	520	0.00
AUD	160 398	EUR	100 000	05.12.2024	1 004	0.00
EUR	70 000	CHF	65 267	05.12.2024	146	0.00
EUR	100 000	AUD	162 027	05.12.2024	-69	0.00
USD	190 000	CHF	168 347	05.12.2024	1 019	0.00
USD	114 316	INR	9 670 000	07.01.2025	-185	0.00
INR	9 670 000	USD	114 506	05.12.2024	135	0.00
CNY	1 940 000	USD	269 894	07.01.2025	-528	0.00
USD	269 800	CNY	1 940 000	05.12.2024	-542	0.00
CAD	50 000	EUR	33 719	05.12.2024	-84	0.00
USD	181 300	BRL	1 055 620	05.12.2024	-4 041	-0.02
BRL	1 060 000	USD	181 476	07.01.2025	4 189	0.01
CHF	125 727	EUR	135 000	05.12.2024	-138	0.00
USD	45 000	CHF	39 746	05.12.2024	116	0.00
EUR	60 000	CHF	55 768	05.12.2024	-50	0.00
					-539 700	-1.12

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO-SCHATZ FUTURE 06.06.24	EUR	16	0
EURO-BUXL FUTURE 06.06.24	EUR	9	0
EURO-OAT FUTURE 06.06.24	EUR	2	0
EURO-SCHATZ FUTURE 06.09.24	EUR	16	16
EURO-BUXL FUTURE 06.09.24	EUR	9	9
EURO-OAT FUTURE 06.09.24	EUR	3	3
EURO-BOBL FUTURE 06.12.24	EUR	4	4
EURO-SCHATZ FUTURE 06.12.24	EUR	0	28
EURO-BUXL FUTURE 06.12.24	EUR	0	9
EURO-OAT FUTURE 06.12.24	EUR	0	1
LONG GILT FUTURE 27.12.24	GBP	4	4
LONG GILT FUTURE 27.03.25	GBP	0	6

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
AUSTRALIA 10YR BOND FUTURE 17.06.24	AUD	4	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.24	JPY	7	0
US LONG BOND FUTURE 19.12.24	USD	14	14
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.24	JPY	0	8
CAN 10YR BOND FUTURE 18.09.24	CAD	28	4
US 2YR TREASURY NOTE FUTURE 30.09.24	USD	57	12
US LONG BOND FUTURE 19.09.24	USD	18	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.24	JPY	8	8
US ULTRA LONG BOND (CBT) FUTURE 19.09.24	USD	3	0
AUSTRALIA 10YR BOND FUTURE 16.09.24	AUD	7	7
CAN 10YR BOND FUTURE 18.12.24	CAD	28	28
US 2YR TREASURY NOTE FUTURE 31.12.24	USD	52	52
AUSTRALIA 10YR BOND FUTURE 16.12.24	AUD	3	3
US LONG BOND FUTURE 20.03.25	USD	0	14
CAN 10YR BOND FUTURE 20.03.25	CAD	0	23

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 06.06.24	EUR	0	4
EURO-BOBL FUTURE 06.06.24	EUR	0	49
EURO BTP ITALY GOVERNMENT FUTURE 06.09.24	EUR	1	1
EURO-BUND FUTURE 06.09.24	EUR	9	9
EURO-BOBL FUTURE 06.09.24	EUR	51	51
EURO-OAT FUTURE 06.09.24	EUR	4	4
EURO BTP ITALY GOVERNMENT FUTURE 06.12.24	EUR	1	0
EURO-BUND FUTURE 06.12.24	EUR	9	1
EURO-BOBL FUTURE 06.12.24	EUR	17	12
LONG GILT FUTURE 26.09.24	GBP	5	5
LONG GILT FUTURE 27.12.24	GBP	4	4
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.06.24	JPY	0	8
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 11.09.24	JPY	8	8
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.12.24	JPY	13	0
US 10YR ULTRA NOTE FUTURE 19.12.24	USD	2	2
US ULTRA LONG BOND (CBT) FUTURE 19.12.24	USD	9	9
US 10YR TREASURY NOTE FUTURE 19.12.24	USD	47	47
US 10YR TREASURY NOTE FUTURE 19.09.24	USD	7	53
US 10YR ULTRA NOTE FUTURE 19.09.24	USD	2	6
CAN 2YR BOND FUTURE 18.09.24	CAD	0	13
US 5YR TREASURY NOTE FUTURE 30.09.24	USD	0	93
US ULTRA LONG BOND (CBT) FUTURE 19.09.24	USD	3	3
AUSTRALIA 10YR BOND FUTURE 16.09.24	AUD	2	2
CAN 5YR BOND FUTURE 18.09.24	CAD	0	32
CAN 2YR BOND FUTURE 18.12.24	CAD	46	46
US 5YR TREASURY NOTE FUTURE 31.12.24	USD	76	76
US 2YR TREASURY NOTE FUTURE 31.12.24	USD	16	16
AUSTRALIA 10YR BOND FUTURE 16.12.24	AUD	20	0
CAN 5YR BOND FUTURE 18.12.24	CAD	29	29
US 10YR ULTRA NOTE FUTURE 20.03.25	USD	2	0
CAN 5YR BOND FUTURE 20.03.25	CAD	29	0
US ULTRA LONG BOND (CBT) FUTURE 20.03.25	USD	1	0
CAN 2YR BOND FUTURE 20.03.25	CAD	40	0
US 10YR TREASURY NOTE FUTURE 20.03.25	USD	16	0
US 2YR TREASURY NOTE FUTURE 31.03.25	USD	13	0
US 5YR TREASURY NOTE FUTURE 31.03.25	USD	45	0

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
USD	105 000	CHF	94 577	06.06.2024
DKK	2 190 000	CHF	286 620	05.07.2024
JPY	1 461 400 000	CHF	8 431 345	05.07.2024
USD	16 260 000	CHF	14 485 588	05.07.2024
EUR	15 550 000	CHF	15 089 729	05.07.2024
GBP	4 120 000	CHF	4 687 139	05.07.2024
CHF	602 056	NOK	7 130 000	05.07.2024
CAD	5 075 000	CHF	3 305 598	05.07.2024
MXN	12 240 000	CHF	606 190	05.07.2024
ZAR	9 330 000	CHF	442 276	05.07.2024
AUD	1 575 000	CHF	933 190	05.07.2024
SEK	5 570 000	CHF	474 731	05.07.2024
NZD	2 735 000	CHF	1 502 561	05.07.2024
EUR	110 000	CHF	106 423	05.07.2024
GBP	55 000	CHF	62 458	05.07.2024
USD	135 000	CHF	119 964	05.07.2024
USD	212 459	EUR	195 000	05.07.2024
CHF	96 884	EUR	100 000	05.07.2024
USD	105 000	CHF	93 392	05.07.2024
SEK	1 129 926	EUR	100 000	05.07.2024
EUR	75 000	CHF	72 674	05.07.2024
USD	85 000	CHF	75 591	05.07.2024
GBP	25 560	EUR	30 000	05.07.2024
CHF	52 890	EUR	55 000	05.07.2024
CHF	161 052	USD	180 000	05.07.2024
CHF	51 289	GBP	45 000	05.07.2024
CHF	107 345	USD	120 000	05.07.2024
CHF	115 337	EUR	120 000	05.07.2024
USD	125 000	CHF	111 696	05.07.2024
EUR	130 000	CHF	125 500	05.07.2024
GBP	50 000	CHF	57 104	05.07.2024
USD	150 000	CHF	133 928	05.07.2024
CHF	95 738	EUR	100 000	05.07.2024
EUR	105 000	CHF	100 177	05.07.2024
USD	135 000	CHF	120 166	05.07.2024
EUR	65 000	CHF	62 089	05.07.2024
GBP	40 000	CHF	45 176	05.07.2024
JPY	8 500 000	CHF	48 092	05.07.2024
CHF	70 608	USD	80 000	05.07.2024
GBP	85 000	USD	108 255	05.07.2024
GBP	70 000	CHF	78 725	05.07.2024
USD	85 000	CHF	75 008	05.07.2024
CHF	70 000	USD	78 529	05.07.2024
CHF	31 229	USD	35 000	05.07.2024
CHF	98 690	USD	110 000	05.07.2024
CHF	39 695	GBP	35 000	05.07.2024
CHF	28 799	EUR	30 000	05.07.2024
CHF	27 961	JPY	5 000 000	05.07.2024
USD	273 567	CNY	1 940 000	05.07.2024
EUR	100 000	USD	107 052	05.07.2024
USD	447 399	BRL	2 490 000	05.07.2024
CHF	67 930	EUR	70 000	05.07.2024
CHF	50 000	GBP	43 722	05.07.2024
CHF	90 205	USD	100 000	05.07.2024
CHF	14 859 155	EUR	15 335 000	05.07.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	8 196 896	JPY	1 464 900 000	05.07.2024
CHF	4 935 323	GBP	4 321 838	05.07.2024
CHF	600 916	MXN	12 240 000	05.07.2024
CHF	1 497 057	NZD	2 735 000	05.07.2024
CHF	3 341 837	CAD	5 075 000	05.07.2024
CHF	568 979	SEK	6 699 926	05.07.2024
NOK	7 130 000	CHF	603 577	05.07.2024
CHF	456 970	ZAR	9 330 000	05.07.2024
CHF	947 441	AUD	1 575 000	05.07.2024
CHF	284 487	DKK	2 190 000	05.07.2024
USD	439 332	BRL	2 490 000	05.07.2024
CNY	1 940 000	USD	273 182	06.08.2024
BRL	2 490 000	USD	446 037	06.08.2024
USD	44 650	BRL	250 000	06.08.2024
CAD	150 000	SEK	1 161 271	06.08.2024
EUR	15 335 000	CHF	14 824 444	06.08.2024
JPY	1 464 900 000	CHF	8 205 164	06.08.2024
GBP	4 325 000	CHF	4 921 014	06.08.2024
USD	16 345 000	CHF	14 723 218	06.08.2024
CHF	601 762	NOK	7 130 000	06.08.2024
SEK	6 700 000	CHF	567 690	06.08.2024
ZAR	9 330 000	CHF	454 167	06.08.2024
AUD	1 575 000	CHF	944 664	06.08.2024
CAD	5 075 000	CHF	3 331 465	06.08.2024
DKK	2 190 000	CHF	283 915	06.08.2024
NZD	2 735 000	CHF	1 491 348	06.08.2024
MXN	12 240 000	CHF	595 699	06.08.2024
CAD	155 000	CHF	101 814	06.08.2024
CHF	57 063	GBP	50 000	06.08.2024
CHF	126 104	USD	140 000	06.08.2024
CAD	80 000	CHF	52 709	06.08.2024
USD	190 000	CHF	170 317	06.08.2024
EUR	100 000	GBP	84 829	06.08.2024
CHF	28 143	MXN	570 000	06.08.2024
GBP	21 872	JPY	4 500 000	06.08.2024
EUR	90 000	CHF	87 221	06.08.2024
USD	75 000	CHF	66 990	06.08.2024
EUR	100 000	SEK	1 140 930	06.08.2024
ZAR	710 000	CHF	34 837	06.08.2024
CHF	85 939	GBP	75 000	06.08.2024
CHF	170 000	USD	189 699	06.08.2024
MXN	2 450 000	CHF	122 416	06.08.2024
USD	120 000	CHF	107 197	06.08.2024
EUR	115 000	CHF	112 000	06.08.2024
EUR	100 000	SEK	1 154 900	06.08.2024
NZD	105 000	CHF	56 589	06.08.2024
USD	123 879	GBP	95 000	06.08.2024
USD	65 000	CHF	57 526	06.08.2024
EUR	50 000	CHF	48 460	06.08.2024
CHF	66 567	USD	75 000	06.08.2024
CHF	62 328	USD	70 000	06.08.2024
CHF	28 757	EUR	30 000	06.08.2024
USD	115 000	CHF	101 725	06.08.2024
USD	185 000	EUR	170 970	06.08.2024
USD	272 052	CNY	1 940 000	06.08.2024
CHF	44 752	CAD	70 000	06.08.2024
GBP	40 000	CHF	45 511	06.08.2024
USD	60 000	CHF	53 145	06.08.2024
USD	395 690	BRL	2 240 000	06.08.2024
USD	140 000	CHF	122 635	06.08.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CNY	1 940 000	USD	271 956	05.09.2024
BRL	2 240 000	USD	394 318	05.09.2024
CHF	100 728	GBP	90 000	05.09.2024
JPY	16 286 292	USD	110 000	05.09.2024
AUD	1 575 000	CHF	896 730	05.09.2024
CAD	5 390 000	CHF	3 403 724	05.09.2024
CHF	96 683	AUD	170 000	05.09.2024
JPY	1 460 400 000	CHF	8 553 362	05.09.2024
DKK	2 190 000	CHF	275 759	05.09.2024
CHF	561 953	NOK	7 130 000	05.09.2024
SEK	3 250 000	CHF	262 930	05.09.2024
MXN	14 120 000	CHF	643 169	05.09.2024
NZD	2 840 000	CHF	1 464 758	05.09.2024
EUR	15 690 000	CHF	14 737 273	05.09.2024
ZAR	10 040 000	CHF	477 462	05.09.2024
USD	16 940 000	CHF	14 689 961	05.09.2024
GBP	4 085 000	CHF	4 515 076	05.09.2024
USD	120 000	CHF	103 438	05.09.2024
EUR	55 000	CHF	51 719	05.09.2024
GBP	55 000	CHF	60 809	05.09.2024
CHF	98 379	GBP	90 000	05.09.2024
USD	285 000	CHF	240 051	05.09.2024
JPY	6 000 000	CHF	35 700	05.09.2024
AUD	55 000	CHF	29 814	05.09.2024
JPY	6 000 000	NOK	458 845	05.09.2024
EUR	40 000	CHF	37 118	05.09.2024
USD	75 000	CHF	63 690	05.09.2024
USD	108 018	GBP	85 000	05.09.2024
USD	130 000	CHF	111 180	05.09.2024
USD	115 000	INR	9 662 415	05.09.2024
MXN	350 000	JPY	2 651 962	05.09.2024
NZD	45 000	JPY	3 965 513	05.09.2024
USD	95 000	CHF	81 806	05.09.2024
CHF	42 264	EUR	45 000	05.09.2024
CHF	121 527	JPY	20 700 000	05.09.2024
USD	212 011	JPY	31 000 000	05.09.2024
JPY	18 600 000	CHF	109 669	05.09.2024
USD	130 000	CHF	112 639	05.09.2024
USD	70 000	CHF	60 524	05.09.2024
CAD	20 000	CHF	12 559	05.09.2024
CHF	245 205	USD	285 000	05.09.2024
CHF	66 309	GBP	60 000	05.09.2024
ZAR	320 000	CHF	15 227	05.09.2024
EUR	60 000	CHF	57 110	05.09.2024
CAD	45 000	CHF	28 380	05.09.2024
GBP	30 000	CHF	33 358	05.09.2024
USD	50 000	CHF	43 231	05.09.2024
CHF	28 565	EUR	30 000	05.09.2024
CHF	115 000	USD	132 856	05.09.2024
CHF	24 899	ZAR	520 000	05.09.2024
CHF	33 390	AUD	58 000	05.09.2024
USD	130 000	CHF	111 042	05.09.2024
GBP	72 000	USD	94 212	05.09.2024
USD	50 000	CHF	42 596	05.09.2024
GBP	85 000	USD	111 620	05.09.2024
CHF	76 626	USD	90 000	05.09.2024
NZD	190 000	USD	118 186	05.09.2024
USD	45 000	CHF	38 044	05.09.2024
NZD	189 884	AUD	175 000	05.09.2024
USD	273 105	CNY	1 940 000	05.09.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
INR	9 662 415	USD	115 221	05.09.2024
CHF	223 605	ZAR	4 680 000	05.09.2024
USD	396 952	BRL	2 240 000	05.09.2024
CHF	33 564	GBP	30 000	05.09.2024
CHF	50 955	USD	60 000	05.09.2024
CHF	51 039	USD	60 000	05.09.2024
USD	115 210	INR	9 670 000	04.10.2024
BRL	2 240 000	USD	395 683	04.10.2024
JPY	1 449 000 000	CHF	8 481 119	04.10.2024
EUR	15 770 000	CHF	14 808 789	04.10.2024
GBP	3 975 000	CHF	4 428 964	04.10.2024
CAD	5 455 000	CHF	3 425 009	04.10.2024
ZAR	5 160 000	CHF	243 657	04.10.2024
DKK	2 190 000	CHF	275 708	04.10.2024
MXN	14 470 000	CHF	617 715	04.10.2024
AUD	1 230 000	CHF	703 972	04.10.2024
CHF	604 786	NOK	7 590 000	04.10.2024
SEK	3 250 000	CHF	268 197	04.10.2024
NZD	3 265 000	CHF	1 715 290	04.10.2024
USD	17 385 000	CHF	14 761 800	04.10.2024
USD	90 000	CHF	76 283	04.10.2024
EUR	59 000	CHF	55 313	04.10.2024
USD	130 000	CHF	109 578	04.10.2024
USD	1 000 000	CHF	838 715	04.10.2024
CHF	559 375	CAD	900 000	04.10.2024
USD	116 518	EUR	105 000	04.10.2024
EUR	50 000	CHF	46 818	04.10.2024
GBP	35 000	CHF	38 801	04.10.2024
USD	60 000	CHF	50 802	04.10.2024
USD	120 000	CHF	101 787	04.10.2024
GBP	40 000	CHF	44 459	04.10.2024
EUR	60 000	CHF	56 371	04.10.2024
USD	117 221	NZD	190 000	04.10.2024
MXN	650 000	CHF	28 259	04.10.2024
USD	60 000	CHF	50 660	04.10.2024
USD	115 000	CAD	156 772	04.10.2024
GBP	180 000	CHF	202 335	04.10.2024
USD	1 069 197	CAD	1 450 000	04.10.2024
CHF	89 062	USD	105 000	04.10.2024
CHF	37 792	EUR	40 000	04.10.2024
CHF	50 876	USD	60 000	04.10.2024
USD	160 000	BRL	877 892	04.10.2024
CHF	62 166	GBP	55 000	04.10.2024
CHF	95 277	MXN	2 180 000	04.10.2024
CHF	110 000	USD	129 529	04.10.2024
AUD	175 000	CHF	101 766	04.10.2024
NZD	190 000	USD	120 588	04.10.2024
INR	9 670 000	USD	115 532	04.10.2024
CHF	99 143	EUR	105 000	04.10.2024
CHF	55 028	USD	65 000	04.10.2024
CHF	117 682	EUR	125 000	04.10.2024
USD	250 203	BRL	1 362 108	04.10.2024
EUR	55 000	CHF	51 910	04.10.2024
JPY	12 750 000	USD	89 411	04.10.2024
JPY	8 017 677	CAD	76 000	04.10.2024
USD	115 373	INR	9 670 000	04.10.2024
INR	9 670 000	USD	115 373	04.10.2024
CAD	155 456	USD	115 000	04.10.2024
CNY	1 940 000	USD	274 379	08.10.2024
USD	276 098	CNY	1 940 000	08.10.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CNY	1 940 000	USD	276 744	08.10.2024
CNY	1 940 000	USD	277 004	06.11.2024
USD	115 370	INR	9 670 000	06.11.2024
BRL	1 370 000	USD	250 741	06.11.2024
JPY	1 469 800 000	CHF	8 622 697	06.11.2024
EUR	15 620 000	CHF	14 600 405	06.11.2024
CAD	313 817	EUR	210 000	06.11.2024
USD	19 595 000	CHF	16 525 622	06.11.2024
GBP	4 175 000	CHF	4 676 998	06.11.2024
AUD	1 405 000	CHF	817 543	06.11.2024
MXN	12 940 000	CHF	554 737	06.11.2024
SEK	3 250 000	CHF	267 669	06.11.2024
CAD	3 030 000	CHF	1 896 764	06.11.2024
CHF	607 073	NOK	7 590 000	06.11.2024
NZD	3 265 000	CHF	1 730 791	06.11.2024
ZAR	5 160 000	CHF	249 418	06.11.2024
DKK	2 190 000	CHF	274 516	06.11.2024
EUR	85 000	CHF	79 637	06.11.2024
USD	70 000	CHF	59 144	06.11.2024
USD	115 743	NZD	185 000	06.11.2024
CHF	65 000	USD	76 695	06.11.2024
CHF	75 233	EUR	80 000	06.11.2024
CHF	105 000	USD	122 396	06.11.2024
CHF	72 407	GBP	65 000	06.11.2024
CHF	170 499	USD	200 000	06.11.2024
CHF	63 847	EUR	68 000	06.11.2024
CHF	64 065	USD	75 000	06.11.2024
CHF	51 456	USD	60 000	06.11.2024
CHF	40 000	EUR	42 709	06.11.2024
CHF	54 093	JPY	9 400 000	06.11.2024
CHF	44 848	GBP	40 000	06.11.2024
USD	75 000	CHF	64 580	06.11.2024
CHF	23 531	NZD	45 000	06.11.2024
EUR	25 000	CHF	23 471	06.11.2024
GBP	50 000	CHF	56 135	06.11.2024
EUR	105 000	CHF	98 601	06.11.2024
CHF	82 088	USD	95 000	06.11.2024
EUR	115 000	USD	124 919	06.11.2024
EUR	45 000	USD	48 872	06.11.2024
EUR	60 000	CHF	56 229	06.11.2024
CHF	129 632	USD	150 000	06.11.2024
CHF	79 580	EUR	85 000	06.11.2024
CHF	44 883	GBP	40 000	06.11.2024
AUD	50 000	USD	33 253	06.11.2024
CHF	64 889	USD	75 000	06.11.2024
CHF	25 000	EUR	26 657	06.11.2024
USD	53 000	AUD	79 870	06.11.2024
EUR	105 000	AUD	172 133	06.11.2024
INR	9 670 000	USD	114 990	06.11.2024
CHF	82 562	USD	95 000	06.11.2024
NZD	186 409	AUD	170 000	06.11.2024
USD	272 548	CNY	1 940 000	06.11.2024
CHF	140 000	USD	161 629	06.11.2024
USD	236 758	BRL	1 370 000	06.11.2024
CHF	56 086	GBP	50 000	06.11.2024
CHF	70 743	EUR	75 000	06.11.2024
USD	114 846	INR	9 670 000	05.12.2024
CNY	1 940 000	USD	273 471	05.12.2024
BRL	1 370 000	USD	235 994	05.12.2024
JPY	1 460 400 000	CHF	8 301 181	05.12.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
MXN	12 940 000	CHF	551 319	05.12.2024
DKK	2 190 000	CHF	275 943	05.12.2024
CHF	595 842	NOK	7 590 000	05.12.2024
ZAR	5 160 000	CHF	252 677	05.12.2024
EUR	15 575 000	CHF	14 632 694	05.12.2024
GBP	4 030 000	CHF	4 496 601	05.12.2024
SEK	3 250 000	CHF	262 596	05.12.2024
NZD	3 225 000	CHF	1 661 663	05.12.2024
USD	18 575 000	CHF	15 990 105	05.12.2024
CAD	3 345 000	CHF	2 071 445	05.12.2024
AUD	1 035 000	CHF	587 732	05.12.2024
EUR	190 032	GBP	160 000	05.12.2024
AUD	259 751	USD	171 500	05.12.2024
CHF	111 831	USD	130 000	05.12.2024
AUD	316 000	USD	209 500	05.12.2024
CHF	78 000	USD	90 646	05.12.2024
CHF	15 000	USD	17 171	05.12.2024
CHF	50 890	GBP	45 000	05.12.2024
EUR	10 000	GBP	8 330	05.12.2024
CHF	139 844	USD	160 000	05.12.2024
GBP	40 000	USD	51 904	05.12.2024
USD	55 000	BRL	314 380	05.12.2024
USD	115 000	CHF	100 226	05.12.2024
CHF	94 874	AUD	165 000	05.12.2024
USD	85 000	CHF	74 572	05.12.2024
EUR	55 000	CHF	51 407	05.12.2024
CHF	42 000	USD	47 725	05.12.2024
AUD	30 000	GBP	15 357	05.12.2024
CHF	100 000	GBP	89 151	05.12.2024
CHF	145 256	USD	165 000	05.12.2024
CHF	33 831	NZD	65 000	05.12.2024
CHF	32 000	USD	36 133	05.12.2024
CHF	70 000	USD	79 598	05.12.2024
GBP	50 000	CHF	55 968	05.12.2024
CHF	22 079	USD	25 000	05.12.2024
CHF	236 948	EUR	255 000	05.12.2024
AUD	165 000	CHF	95 186	05.12.2024
AUD	160 398	EUR	100 000	05.12.2024
EUR	70 000	CHF	65 267	05.12.2024
EUR	100 000	AUD	162 027	05.12.2024
USD	190 000	CHF	168 347	05.12.2024
INR	9 670 000	USD	114 506	05.12.2024
USD	269 800	CNY	1 940 000	05.12.2024
CAD	50 000	EUR	33 719	05.12.2024
USD	181 300	BRL	1 055 620	05.12.2024
CHF	125 727	EUR	135 000	05.12.2024
USD	45 000	CHF	39 746	05.12.2024
EUR	60 000	CHF	55 768	05.12.2024
USD	114 316	INR	9 670 000	07.01.2025
CNY	1 940 000	USD	269 894	07.01.2025
BRL	1 060 000	USD	181 476	07.01.2025

Supplementary information

Derivative financial instruments

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class P: 1.14% p.a.;
Class Q: 0.60% p.a.;

– Maximum flat fee as specified in the fund contract:

Class P: 1.37% p.a.;
Class Q: 1.05% p.a.;

based on the average net fund assets.

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.

Total Expense Ratio (TER)

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

TER for the last 12 months:

Class P: 1.17%
Class Q: 0.63%

Issue and redemption price

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

Exchange rates

AUD 1 = CHF 0.57	JPY 1 = CHF 0.01
BRL 1 = CHF 0.15	MXN 1 = CHF 0.04
CAD 1 = CHF 0.63	NOK 1 = CHF 0.08
CNY 1 = CHF 0.12	NZD 1 = CHF 0.52
DKK 1 = CHF 0.12	SEK 1 = CHF 0.08
EUR 1 = CHF 0.93	USD 1 = CHF 0.88
GBP 1 = CHF 1.12	ZAR 1 = CHF 0.05

UBS (CH) Bond Fund – Enhanced Yield Short Term (CHF)

Category securities funds

Most important figures

	ISIN	30.11.2024	31.5.2024	31.5.2023
Net fund assets in CHF		251 316 382.70	330 149 109.82	373 784 034.92
Class I-A1	CH0589362521			
Net asset value per unit in CHF		99.64	98.66	95.74
Issue and redemption price per unit in CHF ¹		99.64	98.61	96.19
Number of units outstanding		376 600.6110	403 143.8470	692 349.8600
Class I-B	CH0594826163			
Net asset value per unit in CHF		100.30	99.29	96.22
Issue and redemption price per unit in CHF ¹		100.30	99.24	96.67
Number of units outstanding		1 308 688.3490	1 731 129.0530	2 400 977.0100
Class I-X	CH0560699891			
Net asset value per unit in CHF		100.76	99.73	96.63
Issue and redemption price per unit in CHF ¹		100.76	99.68	97.08
Number of units outstanding		746 427.0840	1 034 116.3900	593 374.8810
Class P	CH0567473944			
Net asset value per unit in CHF		99.73	98.74	95.86
Issue and redemption price per unit in CHF ¹		99.73	98.69	96.31
Number of units outstanding		19 269.4500	18 402.2530	3 314.0840
Class Q	CH0567473951			
Net asset value per unit in CHF		100.00	99.02	96.13
Issue and redemption price per unit in CHF ¹		100.00	98.97	96.58
Number of units outstanding		53 980.5830	136 757.6300	195 797.0160

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	8.90
United Kingdom	7.24
Denmark	6.61
United States of America	6.40
Germany	6.03
France	5.49
Canada	4.99
Supranationals	4.40
Spain	3.70
Chile	2.98
Others	16.58
TOTAL	73.32

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

Statement of assets

	30.11.2024	31.5.2024
Market values	CHF	CHF
Bank deposits		
– at sight	89 966 291.45 ¹	128 033 012.44 ²
Money market instruments	0.00	10 979 856.25
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	248 003 551.07	310 427 042.33
Derivative financial instruments	-1 831 074.12	2 623 921.63
Other assets	2 102 880.83	2 405 586.51
TOTAL fund assets	338 241 649.23	454 469 419.16
Loans	-86 913 111.05	-124 303 430.64
Other liabilities	-12 155.48	-16 878.70
Net fund assets	251 316 382.70	330 149 109.82

Statement of income

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
Income	CHF	CHF
Income from bank assets	62 473.50	147 483.63
Negative interest	-5 621.62	-26 086.06
Income from money market instruments	32 990.00	35 730.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 685 541.89	5 479 957.25
Purchase of current net income on issue of units	3 705.36	702 529.47
TOTAL income	2 779 089.13	6 339 614.29
Expenses		
Interest payable	-6 871.37	-37 427.76
Audit expenses	0.00	-16 300.40
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-43 856.96	-103 120.84
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-26 482.52	-64 896.44
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-2 649.96	-3 794.04
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-13 889.70	-44 877.17
Other expenses	-4 727.40	-3 248.40
Payment of current net income on redemption of units	-445 268.52	-517 109.47
TOTAL expenses	-543 746.43	-790 774.52
Net income	2 235 342.70	5 548 839.77
Realized capital gains and losses ³	405 187.05	-10 995 642.41
Realized result	2 640 529.75	-5 446 802.64
Unrealized capital gains and losses	1 814 288.05	16 933 115.90
TOTAL result	4 454 817.80	11 486 313.26

¹ As per 30 November 2024 from counterparty UBS AG bank deposits for an amount of CHF 420 000.00 were received as collateral.

² As per 31 May 2024 from counterparty Goldman Sachs bank deposits for an amount of CHF 430 000.00 and UBS Group AG bank deposits for an amount of CHF 960 000.00 were received as collateral.

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

Changes in net fund assets

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
	CHF	CHF
Net fund assets at the beginning of the financial year	330 149 109.82	373 784 034.92
Paid federal withholding tax	-1 853 713.74	-1 798 177.45
Balance of unit movements	-81 433 831.18	-53 323 060.91
Total result	4 454 817.80	11 486 313.26
Net fund assets at the end of the reporting period	251 316 382.70	330 149 109.82

Development of the outstanding units

	1.6.2024-30.11.2024	1.6.2023-31.5.2024
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	403 143.8470	692 349.8600
Units issued	0.0000	3 711.7520
Units redeemed	-26 543.2360	-292 917.7650
Situation at the end of the period	376 600.6110	403 143.8470
Difference between units issued and units redeemed	-26 543.2360	-289 206.0130
Class I-B		
Situation at the beginning of the financial year	1 731 129.0530	2 400 977.0100
Units issued	0.0000	0.0000
Units redeemed	-422 440.7040	-669 847.9570
Situation at the end of the period	1 308 688.3490	1 731 129.0530
Difference between units issued and units redeemed	-422 440.7040	-669 847.9570
Class I-X		
Situation at the beginning of the financial year	1 034 116.3900	593 374.8810
Units issued	395.3160	579 018.8620
Units redeemed	-288 084.6220	-138 277.3530
Situation at the end of the period	746 427.0840	1 034 116.3900
Difference between units issued and units redeemed	-287 689.3060	440 741.5090
Class P		
Situation at the beginning of the financial year	18 402.2530	3 314.0840
Units issued	3 402.1970	17 582.4540
Units redeemed	-2 535.0000	-2 494.2850
Situation at the end of the period	19 269.4500	18 402.2530
Difference between units issued and units redeemed	867.1970	15 088.1690
Class Q		
Situation at the beginning of the financial year	136 757.6300	195 797.0160
Units issued	5 310.0000	2 080.0000
Units redeemed	-88 087.0470	-61 119.3860
Situation at the end of the period	53 980.5830	136 757.6300
Difference between units issued and units redeemed	-82 777.0470	-59 039.3860

Inventory of Fund assets

Securities traded on an exchange

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Asset Backed Securities, fixed rate								
CHF								
AUTO LEASE-NOW 2023-2 AG-REG-S STEP-UP/DOWN 23-22.02.33*	CHF	1 000 000			1 000 000	1 043 889	0.31	
FIRST SWISS MOBILITY 2022-1 AG-REG-S 6.00000% 22-16.12.31*	CHF	1 500 000			1 500 000	1 552 603	0.46	
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	505 000	1 020 000	1 525 000				
TOTAL CHF						2 596 492	0.77	
Total Asset Backed Securities, fixed rate						2 596 492	0.77	
Notes, fixed rate								
CHF								
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	415 000			415 000	414 378	0.12	
BANCO INTERNACIONAL 2.80000% 24-23.07.27*	CHF		1 000 000		1 000 000	1 021 000	0.30	
BARRY CALLEBAUT AG 1.80000% 24-15.05.26*	CHF		1 000 000		1 000 000	1 011 600	0.30	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF	200 000			200 000	213 400	0.06	
FONDO FINANCIERO 2.07250% 24-24.10.29*	CHF		1 000 000		1 000 000	1 016 000	0.30	
GEORG FISCHER AG-REG-S 1.25000% 24-10.12.27*	CHF		1 000 000		1 000 000	1 005 080	0.30	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	2 390 000			2 390 000	2 385 698	0.71	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 500 000			1 500 000	1 481 250	0.44	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	3 600 000			3 600 000	3 588 480	1.06	
Q ENERGY SOLUTIONS SE-REG-S 1.49000% 24-06.08.27*	CHF		1 335 000		1 335 000	1 359 030	0.40	
THERMO FISHER SCIENTIFIC INC 1.65250% 24-07.03.28*	CHF	1 500 000			1 500 000	1 540 500	0.46	
TOTAL CHF						15 036 416	4.45	
EUR								
BANQUE STELLANTIS FRANCE-REG-S 0.62500% 19-21.06.24*	EUR	800 000		800 000				
HARLEY-DAVIDSON FIN.SERV INC-REG-S 0.90000% 19-19.11.24*	EUR	800 000		800 000				
TRANSPORTES AEREOS PORTUGUESES SA-REG-S 5.62500% 19-02.12.24*	EUR	1 000 000		1 000 000				
TOTAL EUR							0.00	
USD								
ABN AMRO BANK NV-REG-S-SUB 4.75000% 15-28.07.25*	USD	1 000 000			1 000 000	877 615	0.26	
ABU DHABI COMMERCIAL BANK PJSC-REG-S 3.50000% 22-31.03.27*	USD	1 000 000			1 000 000	855 121	0.25	
ALIBABA GROUP HOLDING LTD 3.40000% 17-06.12.27*	USD	1 000 000		1 000 000				
ANGLO AMERICAN CAPITAL PLC-REG-S 3.62500% 17-11.09.24*	USD	1 000 000		1 000 000				
APA INFRASTRUCTURE LTD-REG-S 4.20000% 15-23.03.25*	USD	1 000 000		1 000 000				
ASHTREAD CAPITAL INC-144A 4.37500% 17-15.08.27*	USD		1 000 000		1 000 000	868 704	0.26	
BANCO SANTANDER SA 2.74600% 20-28.05.25*	USD	1 800 000			1 800 000	1 568 324	0.46	
BARCLAYS PLC 3.65000% 15-16.03.25*	USD	1 200 000			1 200 000	1 053 098	0.31	
BARCLAYS PLC-SUB 5.20000% 16-12.05.26*	USD		2 250 000		2 250 000	1 983 985	0.59	
CONCENTRIX CORP 6.65000% 23-02.08.26*	USD	1 000 000			1 000 000	897 888	0.27	
CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.62500% 17-01.08.27*	USD	1 000 000			1 000 000	847 687	0.25	
COUNTRY GARDEN HOLD-REG-S *DEFAULTED* 6.50000% 19-08.04.24*	USD	400 000			400 000	32 597	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 4.25000% 22-15.06.25*	USD	2 000 000			2 000 000	1 754 407	0.52	
EVERSOURCE ENERGY 5.00000% 24-01.01.27*	USD	1 000 000		1 000 000				
GENERAL MOTORS FINANCIAL CO INC 1.20000% 21-15.10.24*	USD	900 000		900 000				
KT CORP-REG-S 4.00000% 22-08.08.25*	USD	1 000 000			1 000 000	874 516	0.26	
MACQUARIE BANK LTD-REG-S 3.23100% 22-21.03.25*	USD	1 000 000		1 000 000				
MILLICOM INTERNATIONAL CELLULAR-REG-S 5.12500% 17-15.01.28*	USD		500 000		500 000	382 328	0.11	
ORACLE CORP 5.80000% 22-10.11.25*	USD	390 000		390 000				
QUANTA SERVICES INC 0.95000% 21-01.10.24*	USD	1 000 000		1 000 000				
SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 3.97500% 21-16.09.23*	USD	400 000			400 000	22 466	0.01	
SOCIETE GENERALE-REG-S 2.62500% 19-16.10.24*	USD	900 000		900 000				
SOVMBK VIA SO CAP DAC-REG-S *DEFAULTED* 3.40000% 21-26.01.25*	USD	410 000			410 000	8 872	0.00	
SUNNY OPTICAL TECHNOLOGY GROUP-REG-S 5.95000% 23-17.07.26*	USD	1 700 000			1 700 000	1 513 141	0.45	
SWEDBANK AB-REG-S 3.35600% 22-04.04.25*	USD	867 000			867 000	759 853	0.22	
TAPESTRY INC 7.05000% 23-27.11.25*	USD	1 000 000		1 000 000				
TELEFONICA EMISIONES SA 4.10300% 17-08.03.27*	USD	1 000 000			1 000 000	869 985	0.26	
ULKER BISKUVI SANAYI AS-REG-S 7.87500% 24-08.07.31*	USD		850 000		850 000	767 103	0.23	
TOTAL USD						15 937 690	4.71	
Total Notes, fixed rate						30 974 105	9.16	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, floating rate								
CHF								
SWISS LIFE AG-REG-S-SUB 1.750%/VAR 21-PRP*	CHF	200 000			200 000	201 400	0.06	
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	500 000			500 000	517 250	0.15	
UBS GROUP AG-REG-S-SUB COCO 3.000%/VAR 19-PRP*	CHF	1 600 000			1 600 000	1 596 800	0.47	
UBS GROUP AG-REG-S-SUB COCO 3.375%/VAR 22-PRP*	CHF	2 000 000			2 000 000	2 003 000	0.59	
TOTAL CHF						4 318 450	1.28	
EUR								
AUSTRALIA & NZ BANKING GRP-REG-S-SUB 1.125%/VAR 19-21.11.29*	EUR	2 000 000		2 000 000				
BAYERISCHE LANDESBANK-REG-S-SUB 1.000%/VAR 21-23.09.31*	EUR	700 000			700 000	617 707	0.18	
OP CORPORATE BANK PLC-REG-S SUB 1.625%/VAR 20-09.06.30*	EUR	1 600 000			1 600 000	1 473 002	0.44	
RAIFFEISEN BANK INTL AG-REG-S-SUB COCO 6.000%/VAR 20-PRP*	EUR	800 000			800 000	732 590	0.22	
UBS GROUP AG-REG-S 2.125%/VAR 22-13.10.26*	EUR	1 000 000		1 000 000				
UNIBAIL-RODAMCO-WESTFIELD-REG-S-SUB 7.250%/VAR 23-PRP*	EUR	1 100 000			1 100 000	1 109 287	0.33	
TOTAL EUR						3 932 586	1.16	
USD								
BANCO SANTANDER SA 0.701%/VAR 21-30.06.24*	USD	800 000		800 000				
CITIGROUP INC 0.776%/VAR 20-30.10.24*	USD	1 000 000		1 000 000				
CITIGROUP INC 1.281%/VAR 21-03.11.25*	USD	1 500 000		1 500 000				
DANSKE BANK AS-REG-S 1.621%/VAR 20-11.09.26*	USD	1 000 000			1 000 000	858 306	0.25	
SANTANDER UK GROUP HOLD PLC 2.469%/VAR 22-11.01.28*	USD		1 500 000		1 500 000	1 252 821	0.37	
SANTANDER UK GROUP HOLDINGS 6.833%/VAR 22-21.11.26*	USD	1 000 000			1 000 000	894 986	0.26	
STANDARD CHARTERED PLC-REG-S 1.822%/VAR 21-23.11.25*	USD	3 500 000		3 500 000				
TOTAL USD						3 006 114	0.89	
Total Notes, floating rate						11 257 149	3.33	
Medium term notes, fixed rate								
AUD								
BARCLAYS PLC-REG-S 3.25000% 19-26.06.24*	AUD	1 250 000		1 250 000				
CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	1 610 000			1 610 000	917 259	0.27	
TOTAL AUD						917 259	0.27	
CHF								
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF	400 000		400 000				
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF		1 500 000		1 500 000	1 496 400	0.44	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	2 150 000		2 150 000				
AFRICA FINANCE CORP REG-S 1.20500% 20-30.09.25*	CHF		1 600 000		1 600 000	1 595 360	0.47	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	400 000		400 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	3 060 000			3 060 000	3 052 656	0.90	
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	955 000			955 000	954 045	0.28	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	2 250 000		2 250 000				
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	965 000			965 000	949 078	0.28	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	880 000			880 000	870 760	0.26	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	1 500 000			1 500 000	1 499 850	0.44	
BANCO DEL ESTADO DE CHILE-REG-S 0.24000% 19-06.06.25*	CHF		700 000		700 000	696 990	0.21	
BANCO SANTANDER CHILE-REG-S 0.35000% 16-30.05.25*	CHF		150 000		150 000	149 490	0.04	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 745 000		1 745 000				
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF	1 000 000			1 000 000	983 500	0.29	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	2 000 000			2 000 000	1 984 000	0.59	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	200 000			200 000	198 300	0.06	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	1 500 000			1 500 000	1 530 000	0.45	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF	900 000			900 000	898 920	0.27	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.25000% 19-10.07.25*	CHF		370 000		370 000	368 779	0.11	
BANQUE FEDERATIVE DU CREDIT-REG-S 0.40000% 17-19.12.25*	CHF		1 500 000		1 500 000	1 496 700	0.44	
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF	1 450 000		1 450 000				
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	400 000			400 000	392 800	0.12	
BAWAG PSK-REG-S 1.58500% 23-16.12.26*	CHF	2 000 000			2 000 000	2 035 000	0.60	
BERLIN HYP AG 0.37500% 22-21.02.25*	CHF	500 000			500 000	499 250	0.15	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	2 000 000			2 000 000	2 009 000	0.59	
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000			800 000	785 200	0.23	
BNP PARIBAS SA-REG-S 1.00000% 18-06.06.25*	CHF		125 000		125 000	124 975	0.04	
BNP PARIBAS SA-SUB 1.75000% 15-05.06.25*	CHF		750 000		750 000	752 250	0.22	
BPCE SA-REG-S 2.04500% 24-15.03.32*	CHF	1 000 000			1 000 000	1 054 000	0.31	
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	100 000	200 000		300 000	298 800	0.09	

Security	31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF 2 500 000			2 500 000	2 483 500	0.73	
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	215 000	215 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF 200 000			200 000	202 800	0.06	
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF 3 150 000		3 150 000				
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF 1 700 000			1 700 000	1 699 150	0.50	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF 600 000	1 000 000		1 600 000	1 600 480	0.47	
CENTRAL AMERICAN BANK ECO INTEGRA-REG-S 0.11000% 21-15.12.28*	CHF 1 000 000			1 000 000	966 000	0.29	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF 1 750 000	3 130 000		4 880 000	4 864 384	1.44	
COMMERZBANK AG-REG-S 1.10000% 18-11.07.25*	CHF	85 000		85 000	85 043	0.03	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF 1 600 000			1 600 000	1 668 000	0.49	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF 600 000			600 000	627 300	0.19	
COMMONWEALTH BANK OF AUS-S-REG-S 0.87500% 22-02.09.25*	CHF 1 725 000	175 000	1 900 000				
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF 200 000	500 000		700 000	730 100	0.22	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF 970 000		970 000				
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF 400 000			400 000	416 600	0.12	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF 500 000			500 000	499 950	0.15	
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF 800 000			800 000	794 000	0.23	
CREDIT AGRICOLE SA/LONDON-SUB 2.12500% 15-29.09.25*	CHF 100 000	605 000		705 000	710 781	0.21	
CREDIT AGRICOLE SA/LONDON-REG-S 0.62500% 17-12.07.24*	CHF 500 000		500 000				
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF 400 000			400 000	392 000	0.12	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF 1 600 000			1 600 000	1 710 400	0.51	
ELO SACA-REG-S 1.50000% 14-03.06.24*	CHF 1 100 000		1 100 000				
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF 3 100 000		3 100 000				
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF 1 000 000			1 000 000	987 500	0.29	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF 400 000			400 000	401 200	0.12	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF 1 200 000			1 200 000	1 199 880	0.35	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF 1 600 000			1 600 000	1 604 640	0.47	
GRAND CITY PROPERTIES SA-REG-S 0.57000% 19-24.06.24*	CHF 1 000 000		1 000 000				
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF 400 000			400 000	393 800	0.12	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF 1 600 000	1 800 000		3 400 000	3 408 500	1.01	
HYPO NOE LANDESBANK FUER NIEDER U-REG-S 0.10000% 19-27.11.24*	CHF 1 800 000		1 800 000				
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF 1 000 000		1 000 000				
IBERDROLA FINANZAS SA-REG-S 1.38000% 24-11.07.28*	CHF	1 000 000		1 000 000	1 024 000	0.30	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF 2 350 000			2 350 000	2 337 780	0.69	
INSTITUTO DE CREDITO OFICIAL-REG-S 3.25000% 07-28.06.24*	CHF 785 000		785 000				
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF 1 900 000		1 900 000				
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF 3 000 000			3 000 000	2 963 353	0.88	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF 200 000			200 000	205 100	0.06	
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF 2 845 000	1 030 000	3 875 000				
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF 1 700 000			1 700 000	1 711 900	0.51	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF 3 705 000		3 705 000				
KOREA LAND & HOUSING CORP 1.82250% 24-13.02.26*	CHF 1 500 000			1 500 000	1 517 250	0.45	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	1 500 000		1 500 000	1 500 000	0.44	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF 400 000		400 000				
MEDIOBANCA INTERNATIONAL LUX SA 2.28000% 24-19.06.29*	CHF 2 000 000			2 000 000	2 091 000	0.62	
MERCEDES-BENZ INTERNATIONAL FIN 1.96000% 23-12.10.26*	CHF 600 000			600 000	614 100	0.18	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF 300 000			300 000	298 613	0.09	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF 2 000 000			2 000 000	2 062 000	0.61	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF 1 000 000			1 000 000	995 700	0.29	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF 600 000			600 000	619 200	0.18	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF 1 000 000	400 000		1 400 000	1 400 000	0.41	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF 2 000 000			2 000 000	2 136 000	0.63	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 19-18.10.27*	CHF 1 000 000			1 000 000	989 000	0.29	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	1 400 000		1 400 000	1 437 100	0.42	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF 1 250 000		1 250 000				
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF 600 000		600 000				
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF 360 000		360 000				
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF 1 500 000			1 500 000	1 602 750	0.47	
RCI BANQUE SA-REG-S 2.01500% 24-29.10.29*	CHF	800 000		800 000	820 800	0.24	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF 1 000 000			1 000 000	995 000	0.29	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF 1 000 000		1 000 000				
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF 500 000			500 000	526 250	0.16	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF 2 000 000			2 000 000	2 018 400	0.60	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF 800 000			800 000	799 760	0.24	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF 2 000 000	100 000		2 100 000	2 123 100	0.63	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF 1 200 000			1 200 000	1 228 200	0.36	
SANTANDER UK PLC-REG-S 1.49420% 24-12.11.28*	CHF 1 000 000			1 000 000	1 032 000	0.31	
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF 1 800 000			1 800 000	1 781 100	0.53	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF 1 000 000			1 000 000	983 000	0.29	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF 800 000			800 000	812 000	0.24	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF 800 000			800 000	825 600	0.24	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	1 000 000			1 000 000	999 400	0.30	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 800 000		1 800 000				
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF	2 000 000			2 000 000	2 048 000	0.61	
TORONTO-DOMINION BANK/THE 1.48250% 24-30.01.29*	CHF	1 000 000			1 000 000	1 035 500	0.31	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	400 000			400 000	406 120	0.12	
VONOVIA SE 2.56500% 24-14.02.29*	CHF	2 000 000			2 000 000	2 106 000	0.62	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF	600 000			600 000	595 200	0.18	
TOTAL CHF						100 762 386	29.79	

EUR

ASB BANK LTD-REG-S 4.50000% 23-16.03.27*	EUR	1 005 000			1 005 000	971 977	0.29	
BANCO BILBAO VIZCAYA ARGENT-REG-S 0.37500% 19-02.10.24*	EUR	1 200 000		1 200 000				
BNP PARIBAS SA-REG-S 1.12500% 18-11.06.26*	EUR	2 700 000			2 700 000	2 447 423	0.72	
BRITISH TELECOMMUNICATIONS PLC-REG-S 0.50000% 19-12.09.25*	EUR	2 000 000		2 000 000				
CPI PROPERTY GROUP SA-REG-S 2.75000% 20-12.05.26*	EUR	750 000			750 000	680 667	0.20	
CTP BV-REG-S 2.12500% 20-01.10.25*	EUR	564 000		454 000	110 000	101 387	0.03	
FIRST ABU DHABI BANK PJSC-REG-S 0.12500% 21-16.02.26*	EUR	1 000 000			1 000 000	896 586	0.27	
GOLDMAN SACHS GROUP INC-REG-S 1.25000% 16-01.05.25*	EUR	1 700 000		1 700 000				
GRAND CITY PROPERTIES SA-REG-S 4.37500% 24-09.01.30*	EUR		1 000 000		1 000 000	962 145	0.28	
INDONESIA, REPUBLIC OF-REG-S 2.15000% 17-18.07.24*	EUR	1 000 000		1 000 000				
LOGICOR FINANCING SARL-REG-S 0.75000% 19-15.07.24*	EUR	1 000 000		1 000 000				
MORGAN STANLEY 1.37500% 16-27.10.26*	EUR	1 500 000		750 000	750 000	682 345	0.20	
OP CORPORATE BANK PLC-REG-S 0.50000% 20-12.08.25*	EUR	800 000		800 000				
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	1 000 000			1 000 000	906 615	0.27	
SUMITOMO MITSUI BANKING CORP-REG-S 0.01000% 20-10.09.25*	EUR	2 500 000		2 500 000				
TOTAL EUR						7 649 145	2.26	

USD

CBQ FINANCE LTD-REG-S 2.00000% 21-12.05.26*	USD		2 000 000		2 000 000	1 683 820	0.50	
CREDIT AGRICOLE SA LONDON-REG-S 3.25000% 17-04.10.24*	USD	1 000 000		1 000 000				
LENOVO GROUP LTD-REG-S 5.87500% 20-24.04.25*	USD	1 000 000			1 000 000	882 339	0.26	
MDGH - GMTN BV-REG-S 2.50000% 19-07.11.24*	USD	1 100 000		1 100 000				
TOTAL USD						2 566 159	0.76	
Total Medium term notes, fixed rate						111 894 949	33.08	

Medium term notes, zero coupon

CHF

EXPORT-IMPORT BANK OF KOREA-REG-S 0.00000% 19-27.05.25*	CHF		1 000 000	1 000 000				
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	2 000 000		2 000 000				
UBS SWITZERLAND AG-REG-S 0.00000% 20-17.12.24*	CHF	800 000		800 000				
TOTAL CHF							0.00	
Total Medium term notes, zero coupon							0.00	

Medium term notes, floating rate

AUD

FIRST ABU DHABI BANK PJSC 3M BBSW+110BP 20-18.02.25*	AUD	400 000			400 000	229 573	0.07	
LLOYDS BANKING GROUP PLC 3M BBSW+140BP 18-07.03.25*	AUD	1 150 000			1 150 000	661 172	0.20	
TOTAL AUD						890 745	0.26	

EUR

AVIVA PLC-REG-S-SUB 3.375%/VAR 15-04.12.45*	EUR	1 000 000			1 000 000	929 620	0.27	
AXA SA-REG-S-SUB 3.375%/VAR 16-06.07.47*	EUR	1 000 000			1 000 000	932 091	0.28	
BANCO SANTANDER SA-REG-S 4.625%/VAR 23-18.10.27*	EUR	1 000 000			1 000 000	960 104	0.28	
NATIONWIDE BUILDING SOCIETY-REG-S-SUB 2.000%/VAR 17-25.07.29*	EUR	1 200 000		1 200 000				
ORANGE SA-REG-S-SUB 2.375%/VAR 19-PRP*	EUR	100 000			100 000	92 400	0.03	
VIRGIN MONEY UK PLC-REG-S 4.000%/VAR 24-18.03.28*	EUR	355 000			355 000	338 015	0.10	
TOTAL EUR						3 252 231	0.96	

GBP

INTERCONTINENTAL HTLS-REG-S 3.750%/RATING LINKED 15-14.08.25*	GBP	501 000			501 000	555 599	0.16	
TOTAL GBP						555 599	0.16	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
USD								
MACQUARIE GROUP LTD-144A 1.201%/VAR 21-14.10.25*	USD	1 000 000		1 000 000				
MACQUARIE GROUP LTD-REG-S 1.935%/VAR 21-14.04.28*	USD		1 500 000		1 500 000	1 233 419	0.36	
TOTAL USD						1 233 419	0.36	
Total Medium term notes, floating rate						5 931 994	1.75	

Bonds, fixed rate

CHF

AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	1 000 000		1 000 000				
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	870 000			870 000	866 520	0.26	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	1 000 000			1 000 000	1 012 000	0.30	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 000 000			1 000 000	994 000	0.29	
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	865 000		865 000				
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	845 000			845 000	843 479	0.25	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	1 800 000			1 800 000	1 882 800	0.56	
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	1 145 000	315 000	1 460 000				
BASELANDSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	650 000		650 000				
BAWAG PSK 2.87000% 22-03.10.25*	CHF	1 000 000			1 000 000	1 017 500	0.30	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	200 000			200 000	199 860	0.06	
CA AUTO FINANCE SUISSE SA-REG-S 0.05190% 21-20.12.24*	CHF	675 000			675 000	674 460	0.20	
CAISSE DE REFINANC DE L'HABITAT-REG-S 1.75000% 13-26.06.25*	CHF	2 000 000		2 000 000				
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	2 000 000			2 000 000	2 053 000	0.61	
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	1 500 000		1 500 000				
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF		1 090 000		1 090 000	1 088 910	0.32	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	1 500 000	435 000		1 935 000	1 929 776	0.57	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 200 000	600 000		2 800 000	2 823 240	0.83	
DUFREY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	425 000			425 000	428 209	0.13	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		800 000		800 000	837 200	0.25	
FEDERATION DES CAISSES DESJ DU QUEB 1.35500% 24-18.04.27*	CHF	1 000 000			1 000 000	1 017 000	0.30	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	300 000		300 000				
HYPO VORARLBERG BANK AG-REG-S 2.12500% 24-23.07.27*	CHF	1 000 000			1 000 000	1 031 000	0.30	
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	2 100 000			2 100 000	2 116 170	0.63	
INVESTIS HOLDING SA-REG-S 1.45000% 24-16.10.26*	CHF		1 200 000		1 200 000	1 213 800	0.36	
KOREA HOUSING FINANCE CORP 1.81500% 23-10.02.26*	CHF	2 000 000			2 000 000	2 026 000	0.60	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF	1 000 000			1 000 000	1 036 000	0.31	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF	600 000	2 000 000		2 600 000	2 608 320	0.77	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	1 000 000			1 000 000	1 001 300	0.30	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	1 500 000			1 500 000	1 516 650	0.45	
NOVARTIS AG 1.60000% 24-18.06.27*	CHF		2 000 000	2 000 000				
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	1 000 000			1 000 000			
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	950 000	2 000 000		2 950 000	2 902 800	0.86	
OC OERLIKON CORP INC_PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	1 000 000			1 000 000	1 019 000	0.30	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.37500% 15-14.02.25*	CHF	500 000		500 000				
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	1 600 000		1 600 000				
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF		740 000		740 000	660 820	0.20	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF		1 000 000		1 000 000	998 900	0.30	
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	550 000	1 755 000	2 305 000				
SWISS LIFE HOLDING AG-REG-S 2.04000% 23-26.01.26*	CHF	385 000			385 000	390 621	0.12	
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	1 000 000		1 000 000				
TEMENOS AG-REG-S 1.50000% 19-28.11.25*	CHF	200 000			200 000	199 400	0.06	
WALLISER KANTONALBANK-REG-S 0.20000% 16-19.08.24*	CHF	1 500 000		1 500 000				
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	2 300 000			2 300 000	2 336 800	0.69	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-08.09.25*	CHF	1 100 000		1 100 000				
TOTAL CHF						38 725 534	11.45	

DKK

DLR KREDIT A/S 0.50000% 19-01.10.40*	DKK	1 213 724		39 006	1 174 718	123 776	0.04	
DLR KREDIT A/S 1.00000% 19-01.10.50*	DKK	5 891 594		103 923	5 787 671	565 245	0.17	
DLR KREDIT A/S 1.00000% 19-01.10.50*	DKK	4 937 579		2 546	4 935 033	480 428	0.14	
JYSKE REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	5 859 265		102 491	5 756 774	577 670	0.17	
JYSKE REALKREDIT A/S 1.00000% 19-01.10.50*	DKK	4 769 079		10 676	4 758 403	463 239	0.14	
JYSKE REALKREDIT A/S 0.50000% 19-01.10.40*	DKK	1 193 917		39 879	1 154 038	122 291	0.04	
JYSKE REALKREDIT A/S 0.50000% 19-01.10.50*	DKK	7 083 504		141 310	6 942 194	663 275	0.20	
JYSKE REALKREDIT A/S 3.00000% 22-01.10.53*	DKK	14 875 592		30 076	14 845 516	1 752 713	0.52	
JYSKE REALKREDIT A/S 3.00000% 22-01.10.53*	DKK	14 358 061		173 711	14 184 350	1 700 776	0.50	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50000% 19-01.10.50*	DKK	6 095 298		6 396	6 088 902	629 763	0.19	
NORDEA KREDIT REALKREDITAKTIESELSKAB-REG-S 1.00000% 19-01.10.50*	DKK	5 848 745		105 346	5 743 399	590 660	0.17	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 19-01.10.50*	DKK	4 810 230		2 601	4 807 629	474 629	0.14	
NORDEA KREDIT REALKREDITAKTIESELSKAB 0.50000% 19-01.10.50*	DKK	1			1	0	0.00	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 20-01.10.53*	DKK	0			0	0	0.00	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50000% 21-01.10.53*	DKK	4 998 150		1 091	4 997 059	506 268	0.15	
NORDEA KREDIT REALKREDITAKTIESELSKAB 5.00000% 22-01.10.53*	DKK	29 722 411		16 957 109	12 765 302	1 616 536	0.48	
NYKREDIT REALKREDIT A/S-REG-S 0.50000% 19-01.10.40*	DKK	1 212 083		37 709	1 174 374	124 108	0.04	
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 20-01.10.53*	DKK	6 890 589		11 834	6 878 755	654 424	0.19	
NYKREDIT REALKREDIT AS-REG-S 3.50000% 22-01.04.53*	DKK	3 858 539		42 521	3 816 018	468 149	0.14	
NYKREDIT REALKREDIT AS-REG-S 4.00000% 22-01.10.53*	DKK	3 878 186		38 697	3 839 489	481 448	0.14	
NYKREDIT REALKREDIT AS-REG-S 5.00000% 22-01.10.53*	DKK	19 501 344		11 215 694	8 285 650	1 052 925	0.31	
NYKREDIT REALKREDIT AS-REG-S 5.00000% 23-01.10.56*	DKK	9 933 993		355 401	9 578 592	1 217 409	0.36	
NYKREDIT REALKREDIT AS-REG-S 5.00000% 23-01.10.56*	DKK	9 954 971		364 042	9 590 929	1 217 600	0.36	
NYKREDIT REALKREDIT A/S 3.00000% 12-01.10.44*	DKK	3 246 112		64 330	3 181 782	396 395	0.12	
REALKREDIT DANMARK A/S-REG-S 1.00000% 19-01.10.50*	DKK	1 280 638		22 812	1 257 826	126 218	0.04	
REALKREDIT DANMARK A/S-REG-S 1.00000% 19-01.10.50*	DKK	4 780 126		10 005	4 770 121	464 379	0.14	
REALKREDIT DANMARK A/S-REG-S 0.50000% 19-01.10.40*	DKK	1 202 040		38 183	1 163 857	122 888	0.04	
REALKREDIT DANMARK A/S-REG-S 0.50000% 19-01.10.50*	DKK	6 218 423		120 567	6 097 856	579 934	0.17	
REALKREDIT DANMARK A/S-REG-S 1.00000% 20-01.10.53*	DKK	6 879 276		13 277	6 865 999	653 236	0.19	
REALKREDIT DANMARK A/S-REG-S 1.00000% 20-01.10.53*	DKK	1 975 642		2 044	1 973 598	164 246	0.05	
REALKREDIT DANMARK A/S-REG-S 1.50000% 21-01.10.53*	DKK	4 663 441		69 854	4 593 587	478 430	0.14	
REALKREDIT DANMARK A/S-REG-S 3.00000% 22-01.10.53*	DKK	8 331 151		101 483	8 229 668	986 512	0.29	
REALKREDIT DANMARK A/S-REG-S 4.00000% 22-01.10.53*	DKK	3 966 177		11 235	3 954 942	493 951	0.15	
REALKREDIT DANMARK A/S-REG-S 2.50000% 14-01.10.47*	DKK	23 231 999		10 126 249	13 105 750	1 544 449	0.46	
TOTAL DKK						21 493 969	6.35	
EUR								
DEUTSCHE PFANDBRIEFBANK AG-REG-S 3.25000% 24-15.01.27*	EUR	1 500 000			1 500 000	1 414 379	0.42	
TOTAL EUR						1 414 379	0.42	
USD								
COMMONWEALTH BK OF AUSTRALIA-REG-S-SUB 4.50000% 15-09.12.25*	USD	1 000 000			1 000 000	875 561	0.26	
DEUTSCHE BANK AG-SUB 4.50000% 15-01.04.25*	USD	1 000 000			1 000 000	878 208	0.26	
LATAM AIRLINES GROUP SA-REG-S 7.87500% 24-15.04.30*	USD		500 000		500 000	449 416	0.13	
TOTAL USD						2 203 184	0.65	
Total Bonds, fixed rate						63 837 067	18.87	
Bonds, zero coupon								
CHF								
AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	1 000 000		1 000 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	200 000			200 000	199 120	0.06	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	2 000 000		2 000 000				
TOTAL CHF						199 120	0.06	
EUR								
BANK JULIUS BAER & CO AG-REG-S 0.00000% 21-25.06.24*	EUR	1 500 000		1 500 000				
ZUERCHER KANTONALBANK-REG-S 0.00000% 21-15.05.26*	EUR	3 200 000		2 200 000	1 000 000	896 875	0.27	
TOTAL EUR						896 875	0.27	
Total Bonds, zero coupon						1 095 995	0.32	
Bonds, floating rate								
CHF								
BANK CLER AG-SUB COCO 3.000%/VAR 20-PRP*	CHF	1 250 000			1 250 000	1 262 500	0.37	
CEMBRA MONEY BANK LTD-REG-S-SUB 2.500%/VAR 19-PRP*	CHF	800 000			800 000	798 400	0.24	
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.500%/VAR 20-PRP*	CHF	3 000 000			3 000 000	3 009 000	0.89	
LUZERNER KANTONALBANK-REG-S-SUB COCO 1.500%/VAR 20-PRP*	CHF	1 000 000			1 000 000	972 500	0.29	
RAIFFEISEN SCHWEIZ GENOSSEN-REG-S-SUB COCO 2.000%/VAR 20-PRP*	CHF	1 000 000			1 000 000	996 000	0.29	
SWISS LIFE AG-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	1 800 000		1 800 000				
ZUERCHER KANTONALBANK-SUB 2.125%/VAR 17-PRP*	CHF	1 000 000			1 000 000	1 020 000	0.30	
TOTAL CHF						8 058 400	2.38	
EUR								
DEUTSCHE BAHN FINANCE GMBH-REG-S-SUB 0.950%/VAR 19-PRP*	EUR	1 400 000			1 400 000	1 288 387	0.38	
ELECTRICITE DE FRANCE SA-REG-S-SUB 4.000%/VAR 18-PRP*	EUR	1 500 000		1 500 000				
ENBW ENERGIE BADEN-WUERTT-REG-S-SUB 1.125%/VAR 19-05.11.79*	EUR	2 000 000		2 000 000				
SES SA-REG-S-SUB 2.875%/VAR 21-PRP*	EUR	200 000			200 000	173 511	0.05	
TOTAL EUR						1 461 898	0.43	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
USD								
ABN AMRO BANK NV-REG-S 4.988%/VAR 24-03.12.28*	USD		1 000 000		1 000 000	882 956	0.26	
ARGENTUM NETHERLANDS BV-REG-S-SUB 4.625%/VAR 17-PRP*	USD		335 000		335 000	293 054	0.09	
BP CAPITAL MARKETS PLC-SUB 4.375%/VAR 20-PRP*	USD	333 000			333 000	289 707	0.09	
NBK TIER 1 FINANCING 2 LTD-REG-S-SUB 4.500%/VAR 19-PRP*	USD	200 000			200 000	173 176	0.05	
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB COCO 5.125%/VAR 19-PRP*	USD	600 000			600 000	525 526	0.16	
TOTAL USD						2 164 419	0.64	
Total Bonds, floating rate						11 684 717	3.45	
Total Securities traded on an exchange						239 272 470	70.74	

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

Asset Backed Securities, fixed rate

USD								
SOFI PROFESSIONAL LOAN PROG-144A 2.65000% 17-25.09.40*	USD	1 000 000			1 000 000	62 882	0.02	
SOFI PROFESSIONAL LOAN PROGRAM-144A 3.59000% 18-25.01.48*	USD	200 000			200 000	26 259	0.01	
SOFI PROFESSIONAL LOAN PROGRAM-144A 3.60000% 18-25.02.48*	USD	200 000			200 000	25 055	0.01	
TOTAL USD						114 196	0.03	
Total Asset Backed Securities, fixed rate						114 196	0.03	

Mortgage Backed Securities, fixed rate

USD								
BAMLL COMMERCIAL MORTGAGE-144A 3.21800% 15-01.04.33*	USD	1 000 000			1 000 000	871 411	0.26	
BWAY 2013-1515 MORTGAGE TRUST-144A 3.45430% 13-10.03.33*	USD	1 200 000			1 200 000	1 010 013	0.30	
COMM 2015-CCRE23 MORTGAGE TRUST 3.80100% 15-01.05.48*	USD	1 500 000			1 500 000	1 307 894	0.39	
TOTAL USD						3 189 318	0.94	
Total Mortgage Backed Securities, fixed rate						3 189 318	0.94	

Mortgage Backed Securities, floating rate

USD								
MAD MORTGAGE TRUST-144A 2.975%/VAR 17-01.08.34*	USD	1 600 000		1 600 000				
TOTAL USD							0.00	
Total Mortgage Backed Securities, floating rate							0.00	

Notes, fixed rate

USD								
JANE STREET GROUP / JSG FINANCE-REG-S 7.12500% 24-30.04.31*	USD	1 432 000			1 432 000	1 312 840	0.39	
TOTAL USD						1 312 840	0.39	
Total Notes, fixed rate						1 312 840	0.39	

Notes, floating rate

USD								
ING GROEP NV 3.869%/VAR 22-28.03.26*	USD	750 000			750 000	658 202	0.19	
NATIONAL BANK OF CANADA 5.600%/VAR 24-02.07.27*	USD		1 000 000		1 000 000	891 322	0.26	
TOTAL USD						1 549 524	0.46	
Total Notes, floating rate						1 549 524	0.46	

Medium term notes, fixed rate

AUD								
AIR NEW ZEALAND LTD 5.70000% 22-25.05.26*	AUD	1 000 000			1 000 000	574 455	0.17	
NBN CO LTD-REG-S 1.00000% 20-03.12.25*	AUD	2 000 000			2 000 000	1 105 086	0.33	
TOTAL AUD						1 679 541	0.50	
Total Medium term notes, fixed rate						1 679 541	0.50	

Security		31.5.2024 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Bonds, floating rate								
USD								
BANCO BILBAO VIZCAYA ARGENT 5.862%/VAR 22-14.09.26*	USD	1 000 000			1 000 000	885 662	0.26	
SCENTRE GROUP TRUST 2-REG-S-SUB 4.750%/VAR 20-24.09.80*	USD	758 000		758 000				
TOTAL USD						885 662	0.26	
Total Bonds, floating rate						885 662	0.26	
Total Securities traded on other regulated markets which are open to the public						8 731 081	2.58	

Securities traded neither on an exchange nor on a regulated market

Medium term notes, fixed rate

CHF								
EMIRATES NBD BANK PJSC 0.17000% 21-08.11.24**	CHF	2 000 000		2 000 000				
TOTAL CHF							0.00	
Total Medium term notes, fixed rate							0.00	
Total Securities traded neither on an exchange nor on a regulated market							0.00	

Instruments similar to securities

Treasury bills, zero coupon

CHF								
SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 17.06.24-15.07.24**	CHF		6 000 000	6 000 000				
SWISS NATIONALBANK BILLS TB 0.00000% 25.03.24-17.06.24**	CHF	6 000 000		6 000 000				
SWITZERLAND-REG-S TB 0.00000% 30.05.24-29.08.24**	CHF	5 000 000		5 000 000				
TOTAL CHF							0.00	
Total Treasury bills, zero coupon							0.00	
Total Instruments similar to securities							0.00	
Total securities and similar instruments						248 003 551	73.32	
(thereof in lending							0.00)	
Bank deposits at sight						89 966 291	26.60	
Derivative financial instruments						-1 831 074	-0.54	
Other assets						2 102 881	0.62	
Total fund assets						338 241 649	100.00	
Short-term bank liabilities						-86 913 111		
Other liabilities						-12 155		
Net fund assets						251 316 383		

Valuation categories	Market value as of 30.11.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	247 794 186	73.26
Investments valuation based on market-observed parameters	-1 621 709	-0.48
Investments valued with suitable valuation models taking account of the current market circumstances	-	-
TOTAL	246 172 477	72.78

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number of contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation margin in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-BUND FUTURE 06.12.24*	-90	EUR	-11 287 299	-96 308	-0.03
EURO-BOBL FUTURE 06.12.24*	-150	EUR	-16 728 283	-113 057	-0.03
			-28 015 582	-209 365	-0.06

Instrument	Nominal	Currency	Tied underlyings in bonds/shares in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
UBS/INTEREST RATE SWAP PAY -0.49600% 21-09.09.26**	15 000 000	CHF	15 000 000	225 618	0.07
UBS/INTEREST RATE SWAP REC SARON O/N 21-09.09.26	15 000 000	CHF			
GS/INTEREST RATE SWAP PAY 1.11000% 22-20.06.25**	33 000 000	CHF	33 000 000	-128 469	-0.04
GS/INTEREST RATE SWAP REC SARON O/N 22-20.06.25	33 000 000	CHF			
UBS/INTEREST RATE SWAP PAY 1.78700% 23-28.08.26**	25 000 000	CHF	25 000 000	-768 675	-0.23
UBS/INTEREST RATE SWAP REC SARON O/N 23-28.08.26	25 000 000	CHF			
ZUERCHER/INTEREST RATE SWAP PAY 1.15200% 23-12.12.27**	25 000 000	CHF	25 000 000	-726 983	-0.21
ZUERCHER/INTEREST RATE SWAP REC SARON O/N 23-12.12.27	25 000 000	CHF			
			98 000 000	-1 398 509	-0.41

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

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
Forward exchange transactions**						
USD	34 465 000	CHF	29 746 052	03.12.2024	-617 613	-0.18
GBP	530 000	CHF	594 141	03.12.2024	650	0.00
EUR	28 130 000	CHF	26 418 318	03.12.2024	243 009	0.07
DKK	181 580 000	CHF	22 862 884	03.12.2024	207 173	0.06
AUD	6 130 000	CHF	3 474 163	03.12.2024	-44 012	-0.01
CHF	1 285 606	DKK	10 220 000	03.12.2024	-10 458	0.00
CHF	862 400	USD	1 000 000	03.12.2024	18 600	0.01
CHF	2 054 017	EUR	2 190 000	03.12.2024	-16 195	0.00
CHF	1 433 703	USD	1 640 000	03.12.2024	11 137	0.00
CHF	2 293 468	EUR	2 435 000	03.12.2024	-27 671	-0.02
USD	925 000	EUR	878 970	03.12.2024	2 967	0.00
USD	3 245 000	CHF	2 861 691	03.12.2024	2 846	0.00
GBP	530 000	CHF	589 773	03.01.2025	-1 295	0.00
USD	36 140 000	CHF	31 714 440	03.01.2025	4 165	0.00
EUR	22 305 000	CHF	20 693 977	03.01.2025	-8 122	0.00
DKK	172 970 000	CHF	21 545 264	03.01.2025	10 605	0.00
AUD	6 220 000	CHF	3 554 992	03.01.2025	-1 399	0.00
USD	3 435 000	CHF	3 016 380	03.01.2025	2 413	0.00
					-223 200	-0.07

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

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

** valuation based on market-observed parameters

Transactions in exposure-reducing derivatives during the period under review

Instrument	Currency	Purchase/Contracts	Sale/Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 06.06.24	EUR	125	0
EURO-BOBL FUTURE 06.06.24	EUR	160	0

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
EURO-BUND FUTURE 06.09.24	EUR	120	120
EURO-BOBL FUTURE 06.09.24	EUR	160	160
EURO-BUND FUTURE 06.12.24	EUR	20	110
EURO-BOBL FUTURE 06.12.24	EUR	0	150

Instrument	Currency	Purchase/ Contracts	Sale/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY -0.45800% 21-25.10.24	CHF	20 000 000	20 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 21-25.10.24	CHF	20 000 000	20 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
ICE/ITRX.XOVER S40 V2CDI PAY 5.00000% 24-20.12.28	EUR	1 500 000
ICE/ITRX.XOVER S40 V2 CDI REC 5.00000% 23-20.12.28	EUR	1 500 000

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
CHF	1 461 576	USD	1 640 000	02.07.2024
CHF	409 982	DKK	3 200 000	02.07.2024
EUR	705 000	CHF	669 083	02.07.2024
GBP	530 000	CHF	600 155	02.08.2024
EUR	45 515 000	CHF	43 692 579	02.08.2024
USD	50 065 000	CHF	44 832 707	02.08.2024
AUD	7 400 000	CHF	4 414 697	02.08.2024
DKK	206 310 000	CHF	26 567 013	02.08.2024
CHF	826 220	AUD	1 380 000	02.08.2024
CHF	6 509 750	EUR	6 705 000	02.08.2024
EUR	38 675 000	CHF	36 804 406	03.09.2024
USD	50 570 000	CHF	44 397 780	03.09.2024
GBP	530 000	CHF	596 931	03.09.2024
DKK	209 540 000	CHF	26 744 109	03.09.2024
AUD	6 020 000	CHF	3 436 943	03.09.2024
CHF	514 444	DKK	4 050 000	03.09.2024
CHF	2 000 000	EUR	2 110 527	03.09.2024
CHF	588 087	USD	680 000	03.09.2024
CHF	790 883	EUR	830 000	03.09.2024
DKK	208 000 000	CHF	26 170 387	02.10.2024
AUD	6 130 000	CHF	3 529 900	02.10.2024
USD	50 375 000	CHF	42 587 025	02.10.2024
EUR	35 940 000	CHF	33 703 957	02.10.2024
GBP	530 000	CHF	590 651	02.10.2024
CHF	3 632 387	USD	4 305 000	02.10.2024
CHF	5 256 492	EUR	5 555 000	02.10.2024
CHF	4 771 528	USD	5 635 000	02.10.2024
CHF	1 854 381	DKK	14 615 000	02.10.2024
AUD	6 130 000	CHF	3 566 753	04.11.2024
DKK	196 270 000	CHF	24 782 826	04.11.2024
USD	40 770 000	CHF	34 228 657	04.11.2024
GBP	530 000	CHF	597 211	04.11.2024
EUR	30 295 000	CHF	28 529 407	04.11.2024
CHF	750 000	USD	867 645	04.11.2024
CHF	1 840 866	DKK	14 690 000	04.11.2024
CHF	2 262 103	EUR	2 420 000	04.11.2024

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	4 309 558	USD	4 980 000	04.11.2024
CHF	398 054	USD	460 000	04.11.2024
CHF	407 917	EUR	435 000	04.11.2024
USD	34 465 000	CHF	29 746 052	03.12.2024
GBP	530 000	CHF	594 141	03.12.2024
EUR	28 130 000	CHF	26 418 318	03.12.2024
DKK	181 580 000	CHF	22 862 884	03.12.2024
AUD	6 130 000	CHF	3 474 163	03.12.2024
CHF	1 285 606	DKK	10 220 000	03.12.2024
CHF	862 400	USD	1 000 000	03.12.2024
CHF	2 054 017	EUR	2 190 000	03.12.2024
CHF	1 433 703	USD	1 640 000	03.12.2024
CHF	2 293 468	EUR	2 435 000	03.12.2024
USD	925 000	EUR	878 970	03.12.2024
USD	3 245 000	CHF	2 861 691	03.12.2024
GBP	530 000	CHF	589 773	03.01.2025
USD	36 140 000	CHF	31 714 440	03.01.2025
EUR	22 305 000	CHF	20 693 977	03.01.2025
DKK	172 970 000	CHF	21 545 264	03.01.2025
AUD	6 220 000	CHF	3 554 992	03.01.2025
USD	3 435 000	CHF	3 016 380	03.01.2025

Supplementary information

Derivative financial instruments

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

– Actual flat fee:

Class I-A1:	0.23% p.a.;
Class I-B:	0.035% p.a.;
Class I-X:	0.00% p.a.;
Class P:	0.29% p.a.;
Class Q:	0.27% p.a.;

– Maximum flat fee as specified in the fund contract:

Class I-A1:	0.55% p.a.;
Class I-B:	0.07% p.a.;
Class I-X:	0.00% p.a.;
Class P:	1.08% p.a.;
Class Q:	1.05% p.a.;

based on the average net fund assets.

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.

Total Expense Ratio (TER)

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

TER for the last 12 months:


Class I-A1:	0.24%
Class I-B:	0.04%
Class I-X:	0.01%
Class P:	0.30%
Class Q:	0.28%

Issue and redemption price

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

Exchange rates

AUD 1 = CHF 0.57	GBP 1 = CHF 1.12
DKK 1 = CHF 0.12	USD 1 = CHF 0.88
EUR 1 = CHF 0.93	

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