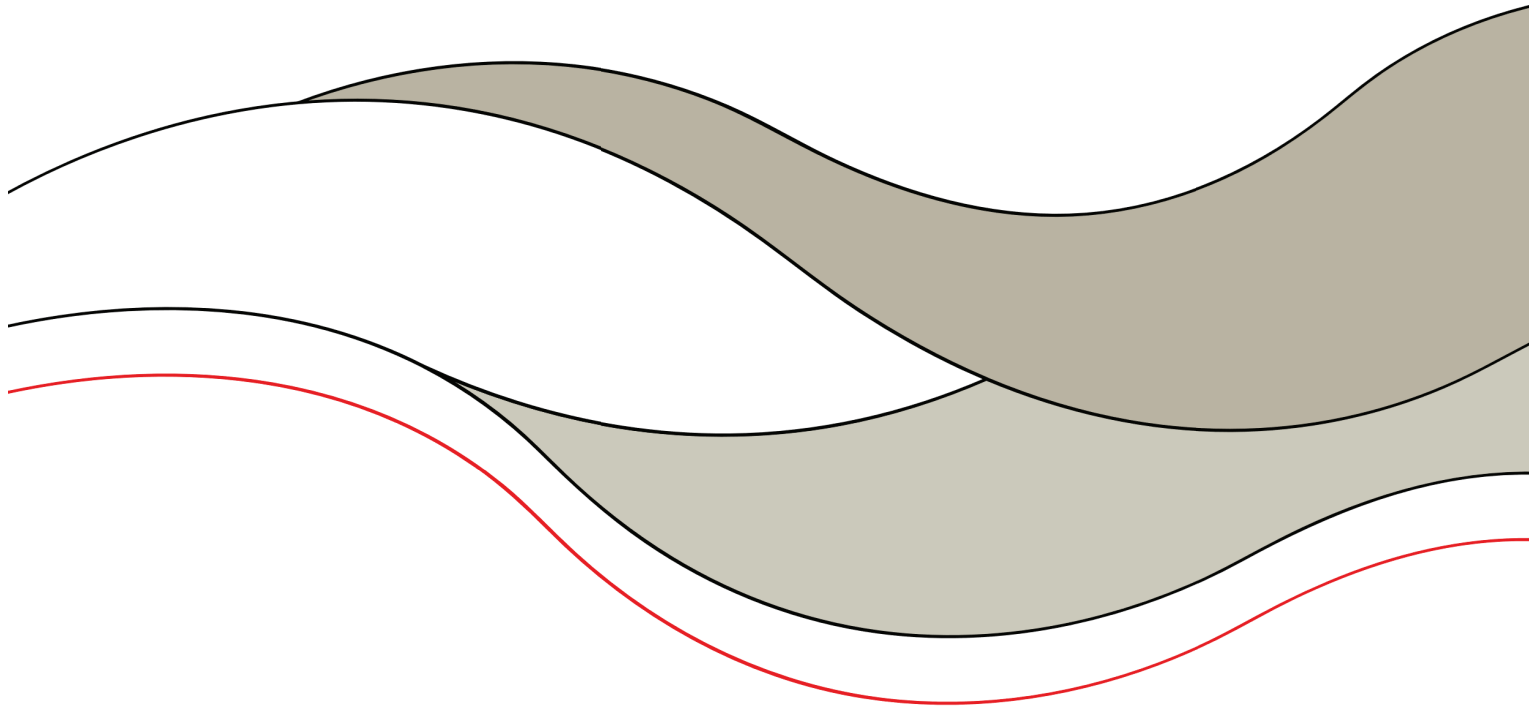


Semi-Annual Report 2023

Unaudited semi-annual report
as of 30 November 2023



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)

Table of contents

Asset class and ISIN	3
Organization	4
UBS (CH) Bond Fund – CHF Corporates Sustainable	5
UBS (CH) Bond Fund – Bonds CHF Sustainable	20
UBS (CH) Bond Fund – Global (CHF)	38
UBS (CH) Bond Fund – Enhanced Yield Short Term (CHF)	56

Sales restrictions

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.

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

Franz Gysin

Independent Member

Werner Strebel

Independent Member

Executive Board

Eugène Del Cioppo

CEO

Georg Pfister

Deputy CEO and Operating Office, Finance, HR

Urs Fäs

Real Estate Fund

Christel Müller

Business Risk Management

Thomas Reisser

Compliance & Operational Risk Control

Matthias Börlin

Admin, Custody & Tax Oversight

Daniel Diaz

Delegation & Investment Risk Management

Melanie Gut

Corporate & Regulatory Governance

Patric Schläpfer

Corporate Services

Hubert Zeller

White Labelling Solutions Switzerland

Custodian bank

UBS Switzerland AG, Zurich

Auditors

Ernst & Young Ltd, Basel

Transfer of investment decisions

UBS (CH) 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	30.11.2023	31.5.2023	31.5.2022
Net fund assets in CHF		1 545 514 230.92	1 459 959 233.84	1 193 418 340.35
Class F	CH0503145192			
Net asset value per unit in CHF		95.47	93.11	92.89
Issue and redemption price per unit in CHF ¹		95.72	93.76	93.15
Number of units outstanding		16 188 599.6680	15 680 498.5270	12 847 671.7360

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	41.06
Germany	9.21
United States von Amerika	8.83
France	7.91
United Kingdom	5.61
Canada	4.31
Australia	4.11
Spain	3.64
United Arab Emirates	1.74
Austria	1.67
Others	11.02
TOTAL	99.11

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

Statement of assets

	30.11.2023	31.5.2023
Market values	CHF	CHF
Bank deposits		
– at sight	3 275 247.82 ¹	7 059 414.46
Money market instruments	8 995 452.30	0.00
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 540 499 152.91	1 470 440 713.93
– Units of other collective investment schemes	4 445.70	7 498 955.00
Derivative financial instruments	-75 760.20	-138 903.00
Other assets	10 690 618.72	8 839 554.37
TOTAL fund assets	1 563 389 157.25	1 493 699 734.76
Loans	-17 634 778.24	-33 526 391.88
Other liabilities	-240 148.09	-214 109.04
Net fund assets	1 545 514 230.92	1 459 959 233.84

Statement of income

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
Income	CHF	CHF
Income from bank assets	55 247.60	19 513.67
Negative interest	-16 108.17	-67 137.30
Income from money market instruments	12 650.00	7 440.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	9 477 450.81	11 052 380.10
Offset payments from securities lending	572 395.89	808 265.16
Income from securities lending	95 891.32	150 372.48
Purchase of current net income on issue of units	289 262.56	495 115.92
TOTAL income	10 486 790.01	12 465 950.03
Expenses		
Interest payable	-12.55	-2 952.07
Audit expenses	0.00	-13 069.40
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-1 364 491.68	-2 305 791.53
Other expenses	-2 399.75	-4 817.52
Payment of current net income on redemption of units	-249 383.17	-168 303.69
TOTAL expenses	-1 616 287.15	-2 494 934.21
Net income	8 870 502.86	9 971 015.82
Realized capital gains and losses ²	-7 511 548.50	-13 512 775.95
Realized result	1 358 954.36	-3 541 760.13
Unrealized capital gains and losses	39 501 846.40	13 430 523.72
TOTAL result	40 860 800.76	9 888 763.59

¹ As per 30 November 2023 from counterparty UBS AG London bank deposits for an amount of CHF 440 000.00 were received as collateral.

² Realized capital gains and losses may include income and expenses which were received from Swinging Single Pricing.

Changes in net fund assets

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	1 459 959 233.84	1 193 418 340.35
Paid federal withholding tax	-2 677 086.23	-2 864 908.59
Balance of unit movements	47 371 282.55	259 517 038.49
Total result	40 860 800.76	9 888 763.59
Net fund assets at the end of the reporting period	1 545 514 230.92	1 459 959 233.84

Development of the outstanding units

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
Class F	Number	Number
Situation at the beginning of the financial year	15 680 498.5270	12 847 671.7360
Units issued	1 838 237.6300	4 327 420.0340
Units redeemed	-1 330 136.4890	-1 494 593.2430
Situation at the end of the period	16 188 599.6680	15 680 498.5270
Difference between units issued and units redeemed	508 101.1410	2 832 826.7910

Inventory of Fund assets

Securities traded on an exchange

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 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 1.87500% 20-22.11.29*	CHF	800 000	800 000				
FIRST SWISS MOBILITY-REG-S 2.37500% 20-22.11.29*	CHF	300 000	300 000				
FIRST SWISS MOBILITY-REG-S 4.00000% 22-16.12.31*	CHF	2 700 000		2 700 000	2 733 906	0.17	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	2 000 000		2 000 000	1 984 264	0.13	
SWISS CAR ABS 2020-1 AG-REG-S STEP-UP 20-18.08.30*	CHF	1 500 000	1 500 000				
SWISS CAR ABS-REG-S STEP-UP/DOWN 21- 18.04.31*	CHF	2 330 000		2 330 000	2 314 059	0.15	
SWISS CREDIT CARD ISSUANCE-REG-S 1.75000% 20-15.06.25*	CHF	2 000 000	2 000 000				
SWISS CREDIT CARD ISSUANCE-REG-S 2.50000% 20-15.06.25*	CHF	1 000 000	1 000 000				
TOTAL CHF					7 032 229	0.45	
Total Asset Backed Securities, fixed rate					7 032 229	0.45	

Notes, fixed rate

CHF

ABB LTD 2.11250% 23-22.09.33*	CHF		2 000 000	2 000 000	2 073 000	0.13	20 000
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	3 500 000		3 500 000	3 234 000	0.21	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	1 700 000		1 700 000	1 640 500	0.10	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF		2 500 000	2 500 000	2 542 500	0.16	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	2 085 000		2 085 000	2 041 632	0.13	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	3 500 000		3 500 000	3 501 750	0.22	
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF		7 500 000	7 500 000	7 586 250	0.49	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	3 860 000	55 000	3 915 000	3 441 285	0.22	
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	4 180 000		2 180 000	1 820 000	0.12	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	6 000 000		6 000 000	6 108 000	0.39	
CEMBRA MONEY BANK LTD-REG-S 2.66500% 23-28.06.30*	CHF	5 000 000		5 000 000	5 160 000	0.33	
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF	6 000 000		6 000 000	6 081 000	0.39	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.07000% 20-18.09.29*	CHF	1 650 000		1 650 000	1 492 425	0.10	
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		3 135 000	3 135 000	3 238 455	0.21	
FLUGHAFEN ZURICH AG-REG-S 0.10000% 20-30.12.27*	CHF	2 000 000		2 000 000	1 880 000	0.12	400 000
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	3 850 000		3 850 000	3 764 145	0.24	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF		6 200 000	6 200 000	6 503 800	0.42	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	4 265 000		4 265 000	4 113 593	0.26	
LONZA SWISS FINANZ AG 2.60000% 23-16.05.31*	CHF		3 600 000	3 600 000	3 744 000	0.24	
NESTLE SA 1.87500% 23-20.11.31*	CHF		6 000 000	6 000 000	6 171 000	0.39	
NESTLE SA 2.00000% 23-20.11.36*	CHF		6 500 000	6 500 000	6 812 000	0.44	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF		7 000 000	7 000 000	7 269 500	0.46	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	6 000 000		6 000 000	6 252 000	0.40	
PSP SWISS PROPERTY AG-REG-S 0.55000% 19-04.02.28*	CHF	1 200 000		1 200 000	1 133 228	0.07	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	3 200 000		3 200 000	2 928 000	0.19	
ROCHE KAPITALMARKT AG-REG-S 0.50000% 22-25.02.27*	CHF	6 000 000		2 000 000	3 882 000	0.25	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	5 000 000		5 000 000	5 217 500	0.33	
ROCHE KAPITALMARKT AG 1.75000% 23-15.09.33*	CHF		7 000 000	7 000 000	7 129 780	0.46	
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		3 750 000	3 750 000	3 918 750	0.25	
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF		4 000 000	4 000 000	4 036 000	0.26	
SGS SA-REG-S 2.30000% 23-17.11.31*	CHF		4 000 000	4 000 000	4 136 000	0.26	
SIKA AG 2.25000% 23-13.04.29*	CHF	4 000 000		4 000 000	4 100 000	0.26	
SIKA AG-REG-S 1.90000% 22-28.11.25*	CHF	3 310 000		1 310 000	2 006 000	0.13	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	6 855 000		6 855 000	7 050 368	0.45	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	2 375 000		2 375 000	2 320 375	0.15	
SULZER AG 0.87500% 20-18.11.27*	CHF	2 575 000		2 000 000	551 425	0.04	
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	2 600 000		2 600 000	2 545 400	0.16	
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF	3 065 000		705 000	2 360 000	0.16	
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	4 300 000		4 300 000	4 549 400	0.29	
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF	5 835 000		1 835 000	4 086 000	0.26	
SWISSGRID AG-REG-S 1.90000% 23-30.06.26*	CHF		2 230 000	2 230 000	2 241 150	0.14	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	3 000 000		3 000 000	2 904 000	0.19	
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	1 430 000		1 430 000	1 325 610	0.08	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	6 800 000	3 400 000	2 000 000	8 200 000	0.48	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	6 100 000	1 800 000	7 900 000	7 378 600	0.47	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	1 875 000		1 875 000				
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	5 000 000			5 000 000	5 115 000	0.33	
TOTAL CHF						185 024 820	11.83	
Total Notes, fixed rate						185 024 820	11.83	

Notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	1 500 000			1 500 000	1 314 750	0.08	
TOTAL CHF						1 314 750	0.08	
Total Notes, zero coupon						1 314 750	0.08	

Notes, floating rate

CHF

HELVETIA SCHWEIZ VERSICHERUNGS-REG-S-SUB 1.750%/VAR 20-PRP*	CHF	6 500 000			6 500 000	6 006 000	0.38	
LUZERNER KANTONALBANK-REG-S-SUB 2.000%/VAR 21-PRP*	CHF	2 400 000	100 000		2 500 000	1 862 500	0.12	
SWISS LIFE AG-REG-S-SUB 1.750%/VAR 21-PRP*	CHF	5 800 000			5 800 000	5 524 500	0.35	5 595 000
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	6 000 000			6 000 000	5 406 000	0.35	
UBS GROUP AG-REG-S-SUB 3.000%/VAR 19-PRP*	CHF		200 000		200 000	176 750	0.01	
UBS GROUP AG-REG-S-SUB 3.375%/VAR 22-PRP*	CHF	6 000 000	200 000		6 200 000	5 378 500	0.34	
ZUERCHER KANTONALBANK-REG-S-SUB 1.750%/VAR 20-PRP*	CHF	1 675 000	100 000		1 775 000	1 529 163	0.10	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF	6 500 000			6 500 000	5 736 250	0.37	
TOTAL CHF						31 619 663	2.02	
Total Notes, floating rate						31 619 663	2.02	

Medium term notes, fixed rate

CHF

ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		5 000 000	400 000	4 600 000	4 733 400	0.30	200 000
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF	500 000		500 000				
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	4 800 000		2 000 000	2 800 000	2 844 800	0.18	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	700 000			700 000	682 500	0.04	
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF		1 000 000		1 000 000	1 019 500	0.07	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	1 200 000			1 200 000	1 195 080	0.08	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	500 000			500 000	490 000	0.03	
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	4 500 000			4 500 000	4 421 250	0.28	
ADECCO SA-REG-S 2.37750% 22-17.11.27*	CHF	3 000 000			3 000 000	3 061 500	0.20	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	1 875 000			1 875 000	1 872 188	0.12	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	1 350 000		1 350 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	1 600 000	1 000 000		2 600 000	2 536 560	0.16	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	3 250 000		3 250 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	4 600 000	5 200 000		9 800 000	9 141 440	0.58	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	7 000 000		7 000 000				
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	4 790 000		2 000 000	2 790 000	2 742 012	0.18	
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	3 000 000			3 000 000	2 769 000	0.18	
AUCHAN HOLDING SA-REG-S 1.50000% 14-03.06.24*	CHF	1 200 000			1 200 000	1 190 640	0.08	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	3 000 000			3 000 000	3 030 000	0.19	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF	3 000 000			3 000 000	3 118 500	0.20	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S-SUB 1.60000% 17-24.05.27*	CHF		3 200 000		3 200 000	3 103 536	0.20	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	2 650 000			2 650 000	2 605 215	0.17	
BANCO DE CREDITO E INVERSIONES-REG-S 0.25000% 19-24.09.29*	CHF	2 000 000			2 000 000	1 753 000	0.11	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	6 455 000			6 455 000	6 070 928	0.39	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	2 645 000			2 645 000	2 495 558	0.16	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	1 775 000			1 775 000	1 749 618	0.11	
BANCO SANTANDER CHILE SA-REG-S 0.29750% 21-22.10.26*	CHF	800 000			800 000	756 800	0.05	800 000
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	4 510 000			4 510 000	4 460 841	0.29	
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF	1 000 000			1 000 000	935 000	0.06	135 000
BANCO SANTANDER SA-REG-S 0.31000% 21-09.06.28*	CHF	4 150 000			4 150 000	3 874 025	0.25	
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	3 000 000			3 000 000	3 042 000	0.19	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	8 950 000		5 950 000	3 000 000	2 881 500	0.18	
BANK OF AMERICA CORP-REG-S 0.42250% 21-23.11.29*	CHF	3 000 000		1 000 000	2 000 000	1 819 000	0.12	
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF	6 000 000			6 000 000	6 108 000	0.39	
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	1 800 000			1 800 000	1 639 800	0.10	
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	1 500 000			1 500 000	1 378 500	0.09	
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	8 350 000		2 350 000	6 000 000	5 265 000	0.34	
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	3 700 000		1 700 000	2 000 000	1 849 000	0.12	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	5 500 000		2 500 000	3 000 000	3 030 000	0.19	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CREDIT AGRICOLE SA/LONDON-REG-S 0.62500% 17-12.07.24*	CHF	5 700 000			5 700 000	5 652 120	0.36	
CREDIT AGRICOLE SA/LONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	100 000			100 000	90 800	0.01	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	2 000 000			2 000 000	1 987 400	0.13	
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF	3 000 000			3 000 000	3 013 800	0.19	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	400 000			400 000	373 200	0.02	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	500 000	2 000 000		2 500 000	2 248 750	0.14	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	3 000 000	4 000 000		7 000 000	5 880 000	0.38	
DEUTSCHE BAHN FINANCE GMBH 2.28500% 22-28.11.42*	CHF	2 880 000			2 880 000	3 211 200	0.21	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF		1 500 000		1 500 000	1 557 000	0.10	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	8 000 000		2 000 000	6 000 000	5 586 000	0.36	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	1 450 000			1 450 000	1 448 695	0.09	
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	3 000 000		2 000 000	1 000 000	981 100	0.06	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	5 400 000		1 400 000	4 000 000	4 106 000	0.26	
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	6 000 000		2 000 000	4 000 000	3 628 000	0.23	
DNB BANK ASA 2.68500% 23-15.06.28*	CHF		2 200 000		2 200 000	2 229 700	0.14	200 000
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	4 000 000			4 000 000	3 902 000	0.25	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	1 300 000			1 300 000	1 295 450	0.08	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	5 000 000	1 000 000		6 000 000	6 162 000	0.39	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		3 800 000		3 800 000	3 891 200	0.25	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	4 400 000			4 400 000	4 470 400	0.29	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	4 400 000			4 400 000	4 540 800	0.29	
E.ON SE 1.86000% 22-05.12.25*	CHF	5 100 000			5 100 000	5 105 100	0.33	
E.ON SE 2.50250% 22-05.12.29*	CHF	5 800 000			5 800 000	6 032 000	0.39	
ENEL FINANCE INTERNATIONAL NV-REG-S 0.55000% 17-03.09.24*	CHF	2 000 000			2 000 000	1 979 000	0.13	200 000
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	5 100 000		2 000 000	3 100 000	2 850 450	0.18	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	1 850 000			1 850 000	1 702 000	0.11	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	1 590 000		1 590 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	2 050 000	800 000		2 850 000	2 802 975	0.18	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	7 200 000	3 800 000		11 000 000	10 587 500	0.68	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	2 500 000	3 000 000		5 500 000	5 156 250	0.33	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	3 000 000			3 000 000	2 841 000	0.18	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	2 500 000			2 500 000	2 436 250	0.16	
FORD MOTOR CREDIT CO-REG-S 2.12500% 20-04.12.23*	CHF	3 000 000			3 000 000	3 000 000	0.19	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		3 530 000		3 530 000	3 646 490	0.23	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	700 000			700 000	689 710	0.04	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 700 000		1 700 000				
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	3 300 000			3 300 000	3 085 500	0.20	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	2 500 000			2 500 000	2 481 000	0.16	
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	10 015 000			10 015 000	9 584 355	0.61	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	8 800 000		2 000 000	6 800 000	6 354 600	0.41	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	7 600 000			7 600 000	6 756 400	0.43	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	5 800 000		2 800 000	3 000 000	2 971 500	0.19	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF	700 000			700 000	686 980	0.04	
HYPO VORARLBERG BANK AG-REG-S-SUB 1.62500% 19-29.11.29*	CHF	4 000 000			4 000 000	3 652 000	0.23	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	11 000 000			11 000 000	10 805 300	0.69	
JPMORGAN CHASE & CO-REG-S 0.45000% 16-11.11.26*	CHF	500 000		500 000				
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF	2 600 000			2 600 000	2 154 538	0.14	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	8 000 000	200 000		8 200 000	7 397 531	0.47	
KOMMUNALBANKEN AVS-REG-S 1.27500% 22-22.12.27*	CHF	3 000 000		3 000 000				
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF		3 400 000		3 400 000	3 549 600	0.23	
LANDESBANK BADEN-WUERTTEMBERG 2.60250% 23-04.10.28*	CHF		2 200 000		2 200 000	2 247 300	0.14	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	2 360 000			2 360 000	2 328 140	0.15	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	5 000 000		3 000 000	2 000 000	1 845 000	0.12	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	8 000 000			8 000 000	8 064 000	0.52	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	3 500 000			3 500 000	3 878 000	0.25	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	13 000 000		3 000 000	10 000 000	9 330 000	0.60	135 000
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	10 750 000			10 750 000	10 325 375	0.66	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	800 000			800 000	829 200	0.05	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	3 400 000			3 400 000	3 284 400	0.21	
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF		4 000 000		4 000 000	4 036 000	0.26	
MERCEDES-BENZ INTERNATIONAL 2.10750% 23-12.10.29*	CHF		3 900 000		3 900 000	3 995 550	0.26	
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF		2 000 000		2 000 000	1 842 000	0.12	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	3 500 000			3 500 000	3 543 750	0.23	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	200 000		200 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	4 500 000			4 500 000	4 209 750	0.27	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	1 800 000			1 800 000	1 734 300	0.11	
MUENCHENER HYPOTHEKENBANK-REG-S 0.40000% 22-25.02.26*	CHF	3 000 000		3 000 000				
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	5 000 000			5 000 000	4 957 500	0.32	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF	7 000 000	200 000	600 000	6 600 000	6 849 713	0.44	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		1 000 000		1 000 000	1 012 500	0.06	
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF	800 000	200 000		1 000 000	705 360	0.05	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	2 150 000		2 150 000				
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	1 600 000			1 600 000	1 512 800	0.10	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.06500% 20-29.01.29*	CHF	2 000 000			2 000 000	1 843 000	0.12	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.29250% 22-03.02.28*	CHF		3 000 000		3 000 000	2 830 500	0.18	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF	2 000 000			2 000 000	2 003 000	0.13	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		5 000 000	3 900 000	1 100 000	1 128 050	0.07	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	3 000 000			3 000 000	3 040 500	0.19	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	6 000 000			6 000 000	5 961 000	0.38	3 800 000
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		2 800 000		2 800 000	2 846 200	0.18	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	4 400 000		4 000 000	400 000	394 080	0.03	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	5 400 000			5 400 000	5 543 100	0.35	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	2 000 000	4 000 000		6 000 000	6 171 000	0.39	
NESTLE HOLDINGS INC-REG-S 0.25000% 17-04.10.27*	CHF	300 000			300 000	286 950	0.02	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF	1 400 000		400 000	1 000 000	1 021 500	0.07	
NORDEA BANK ABP-REG-S 0.55000% 15-23.06.25*	CHF	5 750 000			5 750 000	5 652 250	0.36	
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	5 800 000			5 800 000	5 773 900	0.37	
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	300 000		300 000				
ORANGE SA-REG-S 0.62500% 19-22.06.29*	CHF	1 800 000		1 800 000				
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	3 500 000	1 500 000		5 000 000	4 900 000	0.31	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	5 000 000			5 000 000	4 938 200	0.32	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	8 200 000		5 200 000	3 000 000	2 809 500	0.18	
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	4 800 000	1 200 000		6 000 000	5 838 000	0.37	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 500 000			2 500 000	2 377 500	0.15	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 500 000			1 500 000	1 346 250	0.09	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	8 300 000			8 300 000	7 860 100	0.50	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 2.63000% 23-29.06.28*	CHF		1 400 000		1 400 000	1 407 000	0.09	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF		1 210 000		1 210 000	1 194 512	0.08	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	4 200 000		1 200 000	3 000 000	3 135 000	0.20	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	5 000 000		600 000	4 400 000	3 850 000	0.25	4 400 000
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	1 500 000			1 500 000			
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	6 000 000		6 000 000				
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF	3 100 000	1 500 000		4 600 000	4 701 200	0.30	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	3 000 000			3 000 000	3 061 500	0.20	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF	4 900 000		2 000 000	2 900 000	2 842 290	0.18	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		6 100 000	3 000 000	3 100 000	3 149 600	0.20	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		6 500 000	970 000	5 530 000	5 737 375	0.37	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		2 000 000		2 000 000	2 026 000	0.13	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF		3 100 000		3 100 000	3 179 050	0.20	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	3 000 000			3 000 000	2 805 000	0.18	
SCOTIABANK CHILE SA-REG-S 2.78250% 23-23.05.25*	CHF		1 000 000		1 000 000	1 005 600	0.06	
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	2 500 000			2 500 000	2 440 000	0.16	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	2 600 000	2 800 000	2 000 000	3 400 000	3 122 900	0.20	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	5 000 000	400 000	4 800 000	600 000	605 700	0.04	
SOCIETE GENERALE SA 2.61750% 23-27.02.30*	CHF	2 400 000			2 400 000	2 467 200	0.16	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		5 800 000		5 800 000	5 982 700	0.38	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	5 400 000			5 400 000	5 135 400	0.33	800 000
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	6 400 000		2 000 000	4 400 000	4 129 400	0.26	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	3 800 000			3 800 000	3 515 000	0.22	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	3 000 000		2 600 000	400 000	408 200	0.03	
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	3 200 000		2 800 000	400 000	393 360	0.03	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	550 000			550 000	531 300	0.03	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	2 000 000			2 000 000	1 826 000	0.12	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	4 000 000			4 000 000	4 074 000	0.26	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	3 600 000			3 600 000	3 664 800	0.23	
SWISS LIFE HOLDING AG-REG-S 0.35000% 19-06.03.29*	CHF	130 000			130 000	121 290	0.01	
SWISS REINSURANCE CO LTD-REG-S 0.75000% 15-21.01.27*	CHF	4 000 000			4 000 000	3 914 000	0.25	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	2 980 000			2 980 000	2 956 160	0.19	
SYNGENTA FINANCE LTD REG-S 2.12500% 14-01.11.29*	CHF	300 000			300 000	297 000	0.02	215 000
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	5 000 000		5 000 000				
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	3 000 000			3 000 000	3 033 000	0.19	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		4 000 000		4 000 000	4 042 000	0.26	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		3 000 000		3 000 000	3 070 500	0.20	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.50000% 15-01.06.27*	CHF	1 000 000			1 000 000	965 000	0.06	360 000
TOYOTA MOTOR FINAN NETHERLANDS BV-REG-S 2.13000% 23-15.06.27*	CHF		1 355 000		1 355 000	1 376 680	0.09	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		3 795 000		3 795 000	3 893 670	0.25	100 000
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.000001% 21-21.05.24*	CHF	4 000 000			4 000 000	3 955 645	0.25	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	2 850 000		1 000 000	1 850 000	1 783 400	0.11	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	3 290 000			3 290 000	3 232 425	0.21	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	9 000 000		3 000 000	6 000 000	5 427 000	0.35	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	7 200 000	3 000 000	400 000	9 800 000	9 109 100	0.58	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	3 000 000		2 000 000	1 000 000	1 008 000	0.06	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	1 500 000			1 500 000	1 510 200	0.10	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	1 500 000			1 500 000	1 551 750	0.10	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	1 200 000		1 200 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	2 800 000		1 800 000	1 000 000	972 500	0.06	
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF		1 905 000	1 905 000				
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	900 000			900 000	899 730	0.06	
ZURICH INSURANCE CO LTD-REG-S 0.10000% 20-27.08.32*	CHF	4 500 000			4 500 000	3 908 250	0.25	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	6 000 000		3 000 000	3 000 000	2 953 500	0.19	
TOTAL CHF						756 565 603	48.39	
Total Medium term notes, fixed rate						756 565 603	48.39	

Medium term notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	1 000 000			1 000 000	829 640	0.05	
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 000 000			2 000 000	1 744 000	0.11	
TOTAL CHF						2 573 640	0.16	
Total Medium term notes, zero coupon						2 573 640	0.16	

Bonds, fixed rate

CHF

ABB LTD 1.96500% 23-22.09.26*	CHF		4 000 000		4 000 000	4 040 000	0.26	
ABB LTD 1.97750% 23-22.09.28*	CHF		4 000 000		4 000 000	4 074 000	0.26	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.40000% 17-20.09.27*	CHF	70 000			70 000	66 220	0.00	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	800 000			800 000	794 240	0.05	
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	150 000			150 000	148 245	0.01	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	50 000			50 000	48 425	0.00	
ALLREAL HOLDING AG-REG-S 0.60000% 21-15.07.30*	CHF	3 000 000			3 000 000	2 706 000	0.17	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	1 930 000			1 930 000	1 901 243	0.12	
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	2 250 000			2 250 000	2 178 000	0.14	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	2 500 000		2 500 000				
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	5 565 000			5 565 000	5 541 071	0.35	
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF		3 500 000		3 500 000	3 531 500	0.23	
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF		3 000 000		3 000 000	3 019 500	0.19	
AMAG LEASING AG-REG-S 2.40000% 23-22.11.30*	CHF		1 000 000		1 000 000	1 024 500	0.07	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 17-22.09.25*	CHF	2 200 000			2 200 000	2 140 600	0.14	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	800 000			800 000	769 200	0.05	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	3 200 000			3 200 000	3 194 240	0.20	3 200 000
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	7 370 000			7 370 000	7 458 440	0.48	
BALOISE-HOLDING AG 2.35000% 23-02.05.33*	CHF	3 000 000			3 000 000	3 117 000	0.20	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	9 200 000		2 200 000	7 000 000	6 664 000	0.43	
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	9 580 000			9 580 000	9 330 920	0.60	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 610 000			1 610 000	1 607 907	0.10	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	4 000 000			4 000 000	4 034 000	0.26	
BANK JULIUS BAER & CO AG-REG-S 0.12500% 21-27.04.28*	CHF	2 000 000		2 000 000				
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	3 400 000			3 400 000	3 468 000	0.22	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	700 000			700 000	668 500	0.04	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	240 000			240 000	232 800	0.01	
BANQUE CANTONALE VAUDOISE 0.40000% 16-07.04.31*	CHF	150 000			150 000	135 675	0.01	
BANQUE CANTONALE VAUDOISE 0.25000% 17-28.11.25*	CHF	1 000 000			1 000 000	970 000	0.06	
BASELLANDSCHAFTLICHE KANTONALBANK 1.60000% 22-13.05.32*	CHF	5 000 000		2 000 000	3 000 000	2 988 000	0.19	100 000
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF	5 000 000		5 000 000				
BASLER KANTONALBANK 0.12500% 20-10.09.32*	CHF	2 800 000			2 800 000	2 445 800	0.16	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	4 600 000			4 600 000	4 781 700	0.31	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	1 500 000		1 500 000				
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	80 000			80 000	59 513	0.00	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	1 960 000		1 960 000				
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	100 000			100 000	98 650	0.01	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	2 515 000			2 515 000	2 447 095	0.16	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	200 000			200 000	193 100	0.01	
CA AUTO FINANCE SUISSE SA-REG-S 2.90250% 23-20.07.26*	CHF		3 000 000		3 000 000	3 039 000	0.19	10 000
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		2 000 000		2 000 000	2 028 000	0.13	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	5 000 000			5 000 000	5 020 000	0.32	
CEMBRA MONEY BANK AG-REG-S 0.18000% 16-05.10.23*	CHF	700 000		700 000				
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	200 000			200 000	195 000	0.01	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	5 200 000			5 200 000	5 153 200	0.33	215 000
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	150 000			150 000	140 775	0.01	150 000
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		8 000 000		8 000 000	8 204 000	0.52	
CEMBRA MONEY BANK LTD-REG-S 0.87500% 18-08.06.26*	CHF	250 000			250 000	244 250	0.02	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	8 920 000		4 000 000	4 920 000	4 551 000	0.29	1 390 000

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	4 000 000			4 000 000	3 990 000	0.26	
CLARIANT AG-REG-S 2.75000% 23-22.09.28*	CHF		6 000 000		6 000 000	6 114 000	0.39	1 910 000
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF	1 500 000			1 500 000	1 474 500	0.09	
COMET HOLDING AG-REG-S 1.30000% 21-20.04.26*	CHF	985 000			985 000	961 360	0.06	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	2 000 000		2 000 000				
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	800 000			800 000	773 600	0.05	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	200 000			200 000	196 400	0.01	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	495 000		495 000				
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	800 000			800 000	704 800	0.05	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	5 000 000			5 000 000	5 002 500	0.32	
DAETWYLER HOLDING AG-REG-S 0.62500% 18-30.05.24*	CHF	250 000			250 000	248 175	0.02	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF		2 000 000		2 000 000	2 047 000	0.13	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 900 000			2 900 000	2 888 400	0.18	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	4 200 000		4 200 000				
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	9 865 000			9 865 000	9 287 898	0.59	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	6 250 000			6 250 000	5 659 375	0.36	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	4 555 000			4 555 000	4 468 455	0.29	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	200 000			200 000	196 000	0.01	
DORMAKABA FINANCE AG-REG-S 3.75000% 22-14.10.27*	CHF	4 000 000	6 000 000		10 000 000	10 475 000	0.67	
DUFREY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	3 400 000	150 000		3 550 000	3 481 663	0.22	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		4 000 000		4 000 000	4 056 000	0.26	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		6 100 000		6 100 000	6 191 500	0.40	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	3 600 000		3 600 000				
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 870 000			1 870 000	1 789 590	0.11	
EMMI FINANZ AG-REG-S 0.50000% 17-21.06.29*	CHF	150 000			150 000	141 450	0.01	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	4 000 000		4 000 000				
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 000 000			3 000 000	2 940 000	0.19	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		4 000 000		4 000 000	4 194 000	0.27	
FERRING HOLDING SA-REG-S 3.25000% 23-21.04.31*	CHF		4 000 000	4 000 000				
FIRMENICH INTERNATIONAL SA-REG-S 1.00000% 20-19.12.23*	CHF	3 500 000			3 500 000	3 497 550	0.22	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	2 000 000			2 000 000	1 877 000	0.12	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	2 000 000			2 000 000	1 766 000	0.11	
GALENICA AG-REG-S 2.35000% 23-08.11.29*	CHF	3 750 000			3 750 000	3 853 125	0.25	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	1 300 000			1 300 000	1 262 950	0.08	
GEBERIT AG 1.50000% 22-14.09.26*	CHF	3 500 000		3 500 000				
GEBERIT AG-REG-S 0.10000% 19-17.10.24*	CHF	1 000 000		1 000 000				
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	3 335 000		3 335 000				
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	4 165 000			4 165 000	4 377 415	0.28	170 000
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	3 200 000			3 200 000	3 014 400	0.19	
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 935 000			1 935 000	1 831 478	0.12	
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	3 000 000		3 000 000				
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	1 000 000			1 000 000	934 500	0.06	985 000
GIVAUDAN SA-REG-S 1.12500% 22-15.06.26*	CHF	1 750 000		1 750 000				
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF	2 220 000			2 220 000	2 231 100	0.14	
GRANDE DIXENCE SA 2.35000% 23-06.06.30*	CHF	1 500 000			1 500 000	1 541 250	0.10	
GRANDE DIXENCE SA-REG-S 1.12500% 17-04.07.24*	CHF	1 000 000			1 000 000	993 600	0.06	
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	3 500 000			3 500 000	3 255 000	0.21	
GZO AG SPITAL WETZIKON-REG-S 1.87500% 14-12.06.24*	CHF	2 500 000			2 500 000	2 484 000	0.16	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	450 000			450 000	448 155	0.03	
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	5 000 000		5 000 000				
HILTI AG-REG-S 0.05000% 20-02.07.25*	CHF	5 000 000		2 000 000	3 000 000	2 919 000	0.19	
HILTI AG-REG-S 0.40000% 17-08.11.27*	CHF	1 100 000			1 100 000	1 048 300	0.07	
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	2 500 000			2 500 000	2 530 000	0.16	1 500 000
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	300 000			300 000	294 780	0.02	
KANTONSPITAL AARAU AG-REG-S 0.70000% 18-23.05.28*	CHF	820 000			820 000	795 400	0.05	80 000
KANTONSPITAL AARAU AG-REG-S 1.10000% 18-23.05.33*	CHF	150 000			150 000	141 075	0.01	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	1 200 000			1 200 000	1 182 000	0.08	
KERNKRAFTWERK GOESGEN-DAENIKEN-REG-S 0.93000% 20-30.09.27*	CHF	3 500 000			3 500 000	3 328 500	0.21	
KERNKRAFTWERK LEIBSTADT AG-REG-S 1.50000% 18-07.08.24*	CHF	5 000 000			5 000 000	4 972 500	0.32	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	250 000		250 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 1.25000% 14-11.09.24*	CHF	200 000			200 000	198 600	0.01	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.35000% 23-01.03.27*	CHF	3 000 000			3 000 000	3 045 000	0.19	2 305 000
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF	6 020 000			6 020 000	6 281 870	0.40	
KRAFTWERKE OBERHASLI AG 0.70000% 17-30.01.26*	CHF	400 000			400 000	390 800	0.02	
KRAFTWERKE OBERHASLI AG 0.12500% 21-21.02.31*	CHF	565 000			565 000	495 505	0.03	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	3 640 000			3 640 000	3 552 640	0.23	
LAFARGEHOLCIM LTD-REG-S 1.00000% 18-11.12.24*	CHF	3 000 000		3 000 000				
LIMECO-REG-S 0.37500% 18-25.09.26*	CHF	100 000			100 000	96 100	0.01	
LINDT & SPRUENGLI AG-REG-S 0.30000% 17-06.10.27*	CHF	400 000		400 000				
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		3 000 000		3 000 000	3 037 500	0.19	
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	11 400 000			11 400 000	11 565 300	0.74	
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	3 200 000			3 200 000	2 862 400	0.18	

Security	31.5.2023			30.11.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
LUZERNER KANTONALBANK-REG-S 2.0000% 23-19.11.38*	CHF		3 000 000		3 000 000		3 135 000	0.20	500 000
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	200 000			200 000		194 500	0.01	
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	3 000 000		3 000 000					
MOBIMO HOLDING AG-REG-S 0.25000% 20-23.03.28*	CHF	3 000 000			3 000 000		2 782 500	0.18	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	3 000 000			3 000 000		2 793 000	0.18	
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	250 000			250 000		249 125	0.02	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	5 255 000			5 255 000		5 149 900	0.33	
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	1 000 000			1 000 000		943 500	0.06	
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	6 300 000			6 300 000		6 303 150	0.40	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	3 000 000			3 000 000		3 000 000	0.19	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	4 000 000			4 000 000		4 100 000	0.26	
NESTLE SA 1.62500% 22-07.11.25*	CHF	5 000 000			5 000 000		5 010 000	0.32	
NESTLE SA 2.12500% 23-28.06.38*	CHF		9 000 000		9 000 000		9 576 000	0.61	
NESTLE SA-REG-S 1.62500% 22-15.07.26*	CHF	1 000 000			1 000 000		1 003 500	0.06	
NESTLE SA-REG-S 2.50000% 22-14.07.34*	CHF	10 125 000			10 125 000		11 036 250	0.71	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	310 000			310 000		290 315	0.02	
NOVARTIS AG-REG-S 0.62500% 15-13.11.29*	CHF	2 500 000			2 500 000		2 378 750	0.15	
NOVARTIS AG-REG-S 1.05000% 15-11.05.35*	CHF	1 000 000			1 000 000		941 000	0.06	230 000
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	4 755 000			4 755 000		4 550 535	0.29	
OC OERLIKON CORP AG-REG-S 0.80000% 21-27.11.28*	CHF	2 000 000			2 000 000		1 813 900	0.12	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	5 000 000			5 000 000		5 102 500	0.33	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	4 000 000			4 000 000		4 010 000	0.26	
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	350 000			350 000		346 325	0.02	
PARTNERS GROUP HOLDING AG-REG-S 0.40000% 19-21.06.27*	CHF	2 860 000			2 860 000		2 724 150	0.17	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF	100 000			100 000		79 600	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF	1 000 000			1 000 000		839 900	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.02000% 20-30.01.40*	CHF	500 000			500 000		389 000	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.20000% 20-22.05.42*	CHF	175 000			175 000		136 938	0.01	
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	200 000			200 000		199 400	0.01	
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF	200 000			200 000		193 100	0.01	
PSP SWISS PROPERTY AG-REG-S 0.20000% 21-04.02.31*	CHF	2 000 000			2 000 000		1 743 620	0.11	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.75000% 16-22.04.31*	CHF	150 000			150 000		137 925	0.01	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.50000% 20-11.11.28*	CHF	1 000 000			1 000 000		929 500	0.06	1 000 000
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	2 800 000			2 800 000		2 524 200	0.16	2 800 000
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	3 000 000			3 000 000		2 977 500	0.19	
ROCHE KAPITALMARKT AG-REG-S 0.45000% 17-23.03.29*	CHF	3 000 000			3 000 000		2 851 500	0.18	400 000
ROCHE KAPITALMARKT AG-REG-S 0.75000% 18-24.09.30*	CHF	1 500 000			1 500 000		1 430 250	0.09	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	6 000 000			6 000 000		5 700 000	0.36	
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	100 000			100 000		93 100	0.01	
ROCHE KAPITALMARKT AG 1.95000% 23-15.09.38*	CHF		10 000 000		10 000 000		10 322 600	0.66	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF		4 100 000		4 100 000		4 163 550	0.27	
SEE-SPITAL-REG-S 1.25000% 18-03.07.26*	CHF	350 000			350 000		338 100	0.02	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF		4 755 000		4 755 000		4 664 655	0.30	
SGS SA-REG-S 0.87500% 15-08.05.30*	CHF	1 350 000			1 350 000		1 275 075	0.08	25 000
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	860 000			860 000		839 790	0.05	
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF	4 500 000		4 500 000					
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	4 500 000			4 500 000		4 484 250	0.29	
SIKA AG 2.12500% 23-11.10.24*	CHF	10 000 000		10 000 000					
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	4 515 000		3 515 000			923 000	0.06	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	4 220 000			4 220 000		4 040 650	0.26	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	1 660 000			1 660 000		1 598 580	0.10	
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	3 375 000			3 375 000		3 273 750	0.21	
SONOVA HOLDING AG-REG-S 1.95000% 22-12.12.30*	CHF	4 800 000			4 800 000		4 874 400	0.31	
SPITAL MAENNEDORF AG-REG-S 0.95000% 18-12.12.23*	CHF	500 000			500 000		498 800	0.03	
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF	150 000			150 000		146 250	0.01	150 000
STADLER RAIL AG-REG-S 0.37500% 19-20.11.26*	CHF	4 520 000			4 520 000		4 355 020	0.28	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	2 000 000			2 000 000		1 953 000	0.12	
SULZER AG 0.87500% 16-10.07.26*	CHF	200 000			200 000		194 100	0.01	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	4 200 000		4 200 000					
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	3 200 000			3 200 000		3 184 320	0.20	
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF	2 500 000			2 500 000		2 581 250	0.17	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	800 000			800 000		780 800	0.05	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	3 900 000			3 900 000		3 873 090	0.25	
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	1 800 000			1 800 000		1 765 800	0.11	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 19-30.09.31*	CHF	2 200 000			2 200 000		1 917 300	0.12	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	7 465 000			7 465 000		6 905 125	0.44	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	2 500 000			2 500 000		2 352 500	0.15	
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	3 000 000			3 000 000		2 703 000	0.17	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	1 200 000			1 200 000		1 145 400	0.07	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	200 000			200 000		175 700	0.01	50 000

Security		31.5.2023		30.11.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
SWISSCOM AG-REG-S 0.375000% 17-31.05.27*	CHF	4 450 000		1 450 000	3 000 000	2 887 500	0.18	675 000
SWISSCOM AG-REG-S 0.750000% 17-24.11.33*	CHF	1 900 000			1 900 000	1 741 350	0.11	
SWISSCOM AG-REG-S 0.500000% 19-15.03.29*	CHF	1 500 000			1 500 000	1 423 500	0.09	
SWISSCOM AG-REG-S 0.750000% 18-12.10.28*	CHF	1 600 000			1 600 000	1 552 800	0.10	
SWISSCOM AG-REG-S 0.250000% 21-18.05.33*	CHF	785 000			785 000	688 838	0.04	340 000
SWISSCOM AG-REG-S 1.500000% 14-28.09.29*	CHF	100 000			100 000	100 000	0.01	
SWISSCOM AG-REG-S 1.000000% 15-17.04.35*	CHF	2 655 000			2 655 000	2 471 805	0.16	
SWISSGRID AG-REG-S 0.200000% 20-30.06.32*	CHF	500 000			500 000	440 250	0.03	
SWISSGRID AG-REG-S 0.125000% 20-30.06.36*	CHF	1 000 000			1 000 000	805 000	0.05	
SYNGENTA FINANCE AG-REG-S 0.700000% 20-09.12.26*	CHF	2 000 000			2 000 000	1 923 000	0.12	
SYNGENTA FINANCE AG-REG-S 1.250000% 20-16.10.23*	CHF	2 350 000		2 350 000				
SYNGENTA FINANCE AG-REG-S 0.625000% 21-30.08.24*	CHF	6 000 000			6 000 000	5 902 800	0.38	
TEMENOS AG-REG-S 1.500000% 19-28.11.25*	CHF	2 300 000			2 300 000	2 272 400	0.15	760 000
TEMENOS AG-REG-S 1.875000% 18-30.11.23*	CHF	800 000		800 000				
TEVA PHARMACEUTICAL FINANCE 1.000000% 16-28.07.25*	CHF	1 000 000			1 000 000	960 000	0.06	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.166000% 19-21.12.29*	CHF	2 000 000		2 000 000				
TRANSPOWER NEW ZEALAND LTD 0.020000% 19-16.12.27*	CHF	2 050 000			2 050 000	1 901 375	0.12	
UBS GROUP AG 0.375000% 21-24.08.29*	CHF	4 800 000			4 800 000	4 358 400	0.28	
UBS GROUP AG-REG-S 1.250000% 16-23.02.26*	CHF	4 200 000		3 400 000	800 000	788 400	0.05	
UBS SWITZERLAND AG-REG-S 1.820000% 23-18.10.26*	CHF		5 000 000		5 000 000	5 022 500	0.32	
UBS SWITZERLAND AG-REG-S 2.035000% 23-18.10.33*	CHF		8 000 000		8 000 000	8 256 000	0.53	
UNION BANCAIRE PRIVÉE UBIP SA-REG-S 0.200000% 21-15.12.26*	CHF	4 150 000			4 150 000	3 948 725	0.25	
VERIZON COMMUNICATIONS INC-REG-S 0.555000% 21-24.03.31*	CHF	3 800 000			3 800 000	3 469 400	0.22	
VISECA PAYMENT SERVICES AG 2.250000% 23-27.10.26*	CHF		5 000 000		5 000 000	5 075 000	0.32	
VP BANK AG-REG-S 0.600000% 19-29.11.29*	CHF	1 400 000			1 400 000	1 283 800	0.08	
WESTPAC BANKING CORP-REG-S 1.802500% 22-21.09.29*	CHF		2 100 000		2 100 000	2 125 200	0.14	
WESTPAC BANKING CORP 2.012500% 23-13.06.30*	CHF	2 000 000	4 200 000		6 200 000	6 382 900	0.41	
ZUERCHER KANTONALBANK-REG-S 0.050000% 16-23.11.26*	CHF	2 900 000		2 900 000				
ZUERCHER KANTONALBANK-REG-S 0.050000% 20-05.02.31*	CHF	4 200 000		4 200 000				
ZUG ESTATES HOLDING AG-REG-S 0.100000% 19-02.10.25*	CHF	200 000			200 000	193 600	0.01	
ZURICH INSURANCE CO-REG-S 1.000000% 18-30.10.28*	CHF	480 000			480 000	469 200	0.03	
TOTAL CHF						513 272 796	32.83	
Total Bonds, fixed rate						513 272 796	32.83	

Bonds, zero coupon

CHF

AMAG LEASING AG-REG-S 0.000000% 21-18.02.25*	CHF	1 500 000			1 500 000	1 459 200	0.09	
BALOISE HOLDING AG-REG-S 0.000000% 19-25.09.26*	CHF	1 200 000			1 200 000	1 144 800	0.07	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.000000% 19-27.09.29*	CHF	150 000			150 000	134 400	0.01	
PSP SWISS PROPERTY AG-REG-S 0.000000% 19-06.02.30*	CHF	1 850 000			1 850 000	1 631 453	0.10	
SONOVA HOLDING AG-REG-S 0.000000% 19-11.10.29*	CHF	50 000			50 000	45 750	0.00	
SWISSCOM AG-REG-S 0.000000% 19-30.08.44*	CHF	1 150 000			1 150 000	810 865	0.05	
SWISSGRID AG-REG-S 0.000000% 20-30.06.28*	CHF	1 000 000			1 000 000	930 000	0.06	
TOTAL CHF						6 156 468	0.39	
Total Bonds, zero coupon						6 156 468	0.39	

Bonds, floating rate

CHF

BALOISE LIFE LTD-SUB 1.750%/VAR 17-PRP*	CHF	7 145 000		7 145 000				
BANK CLER AG-SUB 3.000%/VAR 20-PRP*	CHF	2 750 000			2 750 000	2 239 875	0.14	
BASLER KANTONALBANK-REG-S-SUB 1.875%/VAR 20-PRP*	CHF	2 175 000			2 175 000	1 902 038	0.12	1 000 000
GLARNER KANTONALBANK-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	2 000 000			2 000 000	1 611 000	0.10	
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.500%/VAR 20-PRP*	CHF	5 050 000	50 000		5 100 000	4 834 800	0.31	
HELVETIA SCHWEIZ VERSICHERU-REG-S-SUB 1.450%/VAR 20-12.08.40*	CHF	875 000			875 000	782 688	0.05	
LAFARGEHOLCIM HELVETIA FIN-REG-S-SUB 3.500%/VAR 18-PRP*	CHF	4 700 000			4 700 000	4 692 010	0.30	
LUZERNER KANTONALBANK-REG-S-SUB 1.500%/VAR 20-PRP*	CHF	2 665 000	175 000		2 840 000	2 016 400	0.13	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S-SUB 2.000%/VAR 20-PRP*	CHF	5 300 000	100 000		5 400 000	4 981 500	0.32	
SWISS LIFE AG-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	4 685 000			4 685 000	4 614 725	0.30	
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF	2 000 000			2 000 000	1 940 000	0.12	
SWISS LIFE AG-SUB 4.375000%/VAR 16-24.09.46*	CHF	800 000			800 000	820 410	0.05	
ZUERCHER KANTONALBANK-SUB 2.125%/VAR 17-PRP*	CHF	2 000 000			2 000 000	1 977 000	0.13	
TOTAL CHF						32 412 445	2.07	
Total Bonds, floating rate						32 412 445	2.07	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Convertible bonds, floating rate								
CHF								
LUZERNER KANTONALBANK AG-REG-S-SUB 1.800%/VAR 19-PRP*	CHF	1 000 000			1 000 000	792 400	0.05	
MUENCHENER HYPOTHEKENBANK EG-REG-S-SUB 3.125%/VAR 19-PRP*	CHF	1 000 000			1 000 000	803 520	0.05	
ST GALLER KANTONALBANK AG-REG-S-SUB COCO 1.700%/VAR 17-PRP*	CHF	1 000 000			1 000 000	966 940	0.06	1 000 000
TOTAL CHF						2 562 860	0.16	
Total Convertible bonds, floating rate						2 562 860	0.16	
Total Securities traded on an exchange						1 538 535 273	98.41	

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	8 500	42 000	50 495	5	4 446	0.00	
TOTAL Global						4 446	0.00	
Total Investment certificates, open end						4 446	0.00	

Bonds, fixed rate

CHF								
UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	2 000 000			2 000 000	1 963 880	0.13	
TOTAL CHF						1 963 880	0.13	
Total Bonds, fixed rate						1 963 880	0.13	
Total Securities traded neither on an exchange nor on a regulated market						1 968 326	0.13	

Instruments similar to securities

Treasury bills, zero coupon

CHF								
SWITZERLAND-REG-S TB 0.00000% 14.09.23-14.12.23**	CHF		15 000 000	6 000 000	9 000 000	8 995 452	0.57	
TOTAL CHF						8 995 452	0.57	
Total Treasury bills, zero coupon						8 995 452	0.57	
Total Instruments similar to securities						8 995 452	0.57	
Total securities and similar instruments						1 549 499 051	99.11	
(thereof in lending						36 641 450	2.34)	
Bank deposits at sight						3 275 248	0.21	
Derivative financial instruments						-75 760	0.00	
Other assets						10 690 618	0.68	
Total fund assets						1 563 389 157	100.00	
Short-term bank liabilities						-17 634 778		
Other liabilities						-240 148		
Net fund assets						1 545 514 231		

Valuation categories	Market value as of 30.11.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	1 538 535 273	98.41
Investments valuation based on market-observed parameters	10 888 018	0.70
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 549 423 291	99.11

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	-407 638	-0.03
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	-368 026	-0.01
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	262 000 000	CHF			
			69 000 000	-775 664	-0.04

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

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
UBS/INTEREST RATE SWAP REC 2.03000% 23-03.03.38**	8 000 000	CHF	8 000 000	699 904	0.04
UBS/INTEREST RATE SWAP PAY SARON O/N 23-03.03.38	8 000 000	CHF			
			8 000 000	699 904	0.04

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	Purchases/ Contracts	Sales/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY 1.49250% 23-15.03.25	CHF	35 000 000	35 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-15.03.25	CHF	35 000 000	35 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
UBS/INTEREST RATE SWAP REC 2.03000% 23-03.03.38	CHF	8 000 000
UBS/INTEREST RATE SWAP PAY SARON O/N 23-03.03.38	CHF	8 000 000

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: 0.19%

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 0.95 USD 1 = CHF 0.87

UBS (CH) Bond Fund – Bonds CHF Sustainable

Category securities funds

Most important figures

	ISIN	30.11.2023	31.5.2023	31.5.2022
Net fund assets in CHF		2 291 734 337.87	2 325 390 441.43	2 162 868 926.93
Class I-X	CH0540307235			
Net asset value per unit in CHF		92.13	90.05	90.55
Issue and redemption price per unit in CHF ¹		92.48	89.85	90.42
Number of units outstanding		975 367.2560	481 651.8840	455 530.3340
Class P	CH0002791843			
Net asset value per unit in CHF		113.43	110.47	111.30
Issue and redemption price per unit in CHF ¹		113.86	110.23	111.14
Number of units outstanding		526 183.7920	548 616.5970	603 899.4470
Class Q	CH0203279580			
Net asset value per unit in CHF		91.70	89.41	89.87
Issue and redemption price per unit in CHF ¹		92.05	89.21	89.74
Number of units outstanding		26 476.8710	27 078.4280	34 622.5940
Class U-X	CH0111018120			
Net asset value per unit in CHF		9 445.92	9 232.73	9 281.98
Issue and redemption price per unit in CHF ¹		9 481.81	9 212.42	9 268.99
Number of units outstanding		226 527.7520	240 339.5240	220 998.0000

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	56.09
Canada	7.58
Germany	7.30
France	5.27
United Kingdom	4.39
United States of America	3.63
Australia	2.61
Supranationals	1.89
Spain	1.52
Austria	1.44
Others	7.66
TOTAL	99.38

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

Statement of assets

	30.11.2023	31.5.2023
Market values	CHF	CHF
Bank deposits		
– at sight	1 255 031.13 ¹	2 852 070.33 ²
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	2 282 434 421.78	2 310 792 411.11
– Units of other collective investment schemes	4 445.70	27 349 130.00
Derivative financial instruments	-1 181 789.00	668 659.20
Other assets	14 292 101.40	12 707 561.95
TOTAL fund assets	2 296 804 211.01	2 354 369 832.59
Loans	-5 022 262.45	-28 933 753.55
Other liabilities	-47 610.69	-45 637.61
Net fund assets	2 291 734 337.87	2 325 390 441.43

Statement of income

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
Income	CHF	CHF
Income from bank assets	62 711.22	21 569.74
Negative interest	-14 896.45	-86 363.38
Income from money market instruments	32 000.00	28 620.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	11 313 582.77	16 430 951.52
Offset payments from securities lending	555 692.56	1 289 173.36
Income from securities lending	127 607.12	197 146.24
Purchase of current net income on issue of units	430 865.88	1 476 133.50
TOTAL income	12 507 563.10	19 357 230.98
Expenses		
Interest payable	-6 732.13	-19 705.36
Audit expenses	0.00	-16 300.40
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	-270 410.78	-566 014.27
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-5 955.64	-13 975.85
Commission remuneration of the Fund Management in accordance with the fund contract Class U-X	0.00	0.00
Other expenses	-3 202.75	-5 511.75
Payment of current net income on redemption of units	-787 795.86	-187 257.11
TOTAL expenses	-1 074 097.16	-808 764.74
Net income	11 433 465.94	18 548 466.24
Realized capital gains and losses ³	-22 459 242.38	-25 892 791.21
Realized result	-11 025 776.44	-7 344 324.97
Unrealized capital gains and losses	80 565 128.11	14 786 060.28
TOTAL result	69 539 351.67	7 441 735.31

¹ As per 30 November 2023 from counterparty UBS AG bank deposits for an amount of CHF 1 140 000.00 were received as collateral.

² As per 31 May 2023 from counterparty UBS AG bank deposits for an amount of CHF 490 000.00 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

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	2 325 390 441.43	2 162 868 926.93
Ord. annual distribution	0.00	-14 650 290.11
Paid federal withholding tax	-18 497 637.11	0.00
Balance of unit movements	-84 697 818.12	169 730 069.30
Total result	69 539 351.67	7 441 735.31
Net fund assets at the end of the reporting period	2 291 734 337.87	2 325 390 441.43

Development of the outstanding units

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
Class I-X	Number	Number
Situation at the beginning of the financial year	481 651.8840	455 530.3340
Units issued	530 514.8930	32 874.5890
Units redeemed	-36 799.5210	-6 753.0390
Situation at the end of the period	975 367.2560	481 651.8840
Difference between units issued and units redeemed	493 715.3720	26 121.5500
Class P	Number	Number
Situation at the beginning of the financial year	548 616.5970	603 899.4470
Units issued	7 669.3380	3 031.0710
Units redeemed	-30 102.1430	-58 313.9210
Situation at the end of the period	526 183.7920	548 616.5970
Difference between units issued and units redeemed	-22 432.8050	-55 282.8500
Class Q	Number	Number
Situation at the beginning of the financial year	27 078.4280	34 622.5940
Units issued	3 790.7590	64.0000
Units redeemed	-4 392.3160	-7 608.1660
Situation at the end of the period	26 476.8710	27 078.4280
Difference between units issued and units redeemed	-601.5570	-7 544.1660
Class U-X	Number	Number
Situation at the beginning of the financial year	240 339.5240	220 998.0000
Units issued	3 418.2280	28 097.5240
Units redeemed	-17 230.0000	-8 756.0000
Situation at the end of the period	226 527.7520	240 339.5240
Difference between units issued and units redeemed	-13 811.7720	19 341.5240

Inventory of Fund assets

Securities traded on an exchange

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 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	3 000 000		3 000 000	3 045 109	0.13	
SWISS AUTO LEASE GMBH-REG-S STEP-UP 20-23.03.30*	CHF	100 000		100 000	99 213	0.00	
SWISS CAR ABS 2020-1 AG-REG-S STEP-UP 20-18.08.30*	CHF	1 500 000	1 500 000				
SWISS CAR ABS-REG-S STEP-UP/DOWN 21-18.04.31*	CHF	2 330 000		2 330 000	2 314 059	0.10	
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	2 530 000		2 530 000	2 500 957	0.11	
TOTAL CHF					7 959 338	0.35	
Total Asset Backed Securities, fixed rate					7 959 338	0.35	

Notes, fixed rate

CHF

AARGAUISCHE KANTONALBANK 0.87500% 15-23.01.30*	CHF	2 950 000		2 950 000	2 826 100	0.12	
ABB LTD 2.11250% 23-22.09.33*	CHF		2 000 000	2 000 000	2 073 000	0.09	
AEROPORT INTERNATIONAL DE GENEVE-REG-S 0.95000% 21-25.03.31*	CHF	1 165 000		1 165 000	1 076 460	0.05	
AKEB AG FUER KERNENERGIE BETEILIG-REG-S 1.45000% 20-23.07.27*	CHF	3 885 000		3 885 000	3 749 025	0.16	
AMAG LEASING AG-REG-S 3.01250% 23-04.09.29*	CHF		1 500 000	1 500 000	1 525 500	0.07	
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	3 500 000		3 500 000	3 427 200	0.15	
AXPO HOLDING AG-REG-S 2.00000% 22-15.09.26*	CHF	2 500 000		2 500 000	2 501 250	0.11	
AXPO HOLDING AG-REG-S 2.50000% 23-22.09.26*	CHF		7 500 000	7 500 000	7 586 250	0.33	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.50000% 13-26.06.28*	CHF	3 000 000		3 000 000	3 027 000	0.13	
BASELLANDSCHAFTLICHE KANTONALBANK 0.25000% 20-02.09.32*	CHF	900 000		900 000	796 950	0.03	
BERNER KANTONALBANK AG-REG-S-SUB 0.85000% 22-21.01.32*	CHF	5 300 000		5 300 000	4 658 700	0.20	
CANADIAN IMPERIAL BANK OF COMMERCE 0.18000% 21-20.04.29*	CHF	15 650 000	7 650 000	8 000 000	7 280 000	0.32	
CEMBRA MONEY BANK AG-REG-S 2.41130% 23-08.08.29*	CHF	3 500 000	300 000	3 200 000	3 257 600	0.14	
CLARIANT AG-REG-S 2.71700% 22-24.09.27*	CHF	4 000 000		4 000 000	4 054 000	0.18	
EBN BV-REG-S 0.87500% 14-22.09.26*	CHF	170 000	170 000				
EQUINIX EUR 1 FINANCING CORP LLC-REG-S 2.87500% 23-12.09.28*	CHF		3 135 000	3 135 000	3 238 455	0.14	
EUROPEAN INVESTMENT BANK 1.46000% 23-18.07.33*	CHF		7 200 000	7 200 000	7 304 400	0.32	
FLUGHAFEN ZURICH AG-REG-S 0.10000% 20-30.12.27*	CHF	500 000	500 000				
GENEVA, CANTON OF-REG-S 1.62500% 14-30.07.29*	CHF	800 000		800 000	815 200	0.04	
GIVAUDAN FINANCE SA 0.37500% 21-07.06.30*	CHF	200 000		200 000	183 100	0.01	
GLARNER KANTONALBANK-REG-S-SUB 1.00000% 21-28.07.31*	CHF	2 180 000		2 180 000	1 971 810	0.09	
GRAUBUENDNER KANTONALBANK 0.10000% 21-07.12.29*	CHF	3 000 000		3 000 000	2 742 000	0.12	
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	2 000 000	2 000 000				
INVESTIS HOLDING SA-REG-S 0.25000% 21-14.02.25*	CHF	3 200 000		3 200 000	3 119 040	0.14	
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	3 850 000		3 850 000	3 764 145	0.16	
LANDESBK HESSEN-THUERIN GIROZ-REG-S-SUB 4.24250% 23-25.07.33*	CHF		5 200 000	5 200 000	5 454 800	0.24	
LONZA SWISS FINANCE AG-REG-S 0.35000% 20-22.09.26*	CHF	4 280 000		4 280 000	4 128 060	0.18	
LONZA SWISS FINANZ AG 2.60000% 23-16.05.31*	CHF		5 200 000	5 200 000	5 408 000	0.24	
LUZERNER KANTONALBANK-REG-S 2.12500% 11-04.10.41*	CHF	500 000		500 000	534 000	0.02	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 500 000		1 500 000	1 434 750	0.06	
NESTLE SA 1.87500% 23-20.11.31*	CHF		3 000 000	3 000 000	3 085 500	0.13	
NESTLE SA 2.00000% 23-20.11.36*	CHF		3 500 000	3 500 000	3 668 000	0.16	
NESTLE SA-REG-S 2.00000% 23-28.06.33*	CHF		5 000 000	5 000 000	5 192 500	0.23	
NESTLE SA-REG-S 2.12500% 22-15.07.30*	CHF	4 800 000		4 800 000	5 001 600	0.22	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.12500% 19-06.12.32*	CHF	200 000		200 000	176 000	0.01	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF	1 000 000		1 000 000	978 900	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-14.02.40*	CHF	2 000 000		2 000 000	1 975 000	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-20.09.29*	CHF	2 000 000		2 000 000	1 990 200	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-21.01.30*	CHF	3 000 000		3 000 000	2 807 100	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-05.05.28*	CHF	4 500 000	2 500 000	2 000 000	1 919 000	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-15.04.30*	CHF	11 465 000	5 000 000	6 465 000	5 983 358	0.26	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 19-26.04.34*	CHF	850 000		850 000	741 625	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-13.08.27*	CHF	2 500 000	2 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-15.03.41*	CHF	15 000 000		15 000 000	11 952 000	0.52	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-17.08.40*	CHF	12 090 000		12 090 000	9 464 052	0.41	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 20-14.10.33*	CHF	3 000 000	320 000	2 680 000	2 324 900	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-24.01.41*	CHF	3 300 000		3 300 000	2 634 060	0.11	
PFANDBRIEFBK SCHZ HYPO INST-REG-S 1.00000% 18-23.01.43*	CHF	5 000 000		5 000 000	4 525 500	0.20	
PSP SWISS PROPERTY AG-REG-S 0.15000% 20-02.02.29*	CHF	500 000		500 000	457 500	0.02	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 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			4 000 000	3 882 000	0.17	
ROCHE KAPITALMARKT AG-REG-S 2.00000% 22-23.09.32*	CHF	4 000 000			4 000 000	4 174 000	0.18	500 000
ROCHE KAPITALMARKT AG 1.75000% 23-15.09.33*	CHF		2 000 000		2 000 000	2 037 080	0.09	
SANDOZ GROUP AG-REG-S 2.60000% 23-17.11.31*	CHF		3 000 000		3 000 000	3 135 000	0.14	
SGS SA-REG-S 2.00000% 23-17.11.27*	CHF		3 000 000		3 000 000	3 027 000	0.13	
SGS SA-REG-S 2.30000% 23-17.11.31*	CHF		2 000 000		2 000 000	2 068 000	0.09	
SIKA AG 2.25000% 23-13.04.29*	CHF	2 000 000			2 000 000	2 050 000	0.09	
SIKA AG-REG-S 2.35000% 22-28.11.28*	CHF	4 280 000			4 280 000	4 401 980	0.19	
SONOVA HOLDING AG-REG-S 0.50000% 20-06.10.25*	CHF	7 645 000	35 000	2 680 000	5 000 000	4 885 000	0.21	
SULZER AG 0.87500% 20-18.11.27*	CHF	7 425 000		2 000 000	5 000 000	5 202 575	0.23	3 470 000
SULZER AG-REG-S 0.80000% 20-23.09.25*	CHF	5 510 000			5 510 000	5 394 290	0.23	
SWISS LIFE HOLDING AG-REG-S 2.25880% 23-26.07.28*	CHF	2 295 000		2 295 000				
SWISS LIFE HOLDING AG-REG-S 2.61000% 23-26.01.32*	CHF	720 000			720 000	761 760	0.03	
SWISSCOM AG-REG-S 1.75000% 12-10.07.24*	CHF	2 480 000		2 480 000				
SWISSCOM AG-REG-S 1.87500% 23-23.08.30*	CHF	3 335 000			3 335 000	3 406 703	0.15	
SWISSGRID AG-REG-S 1.90000% 23-30.06.26*	CHF		1 485 000		1 485 000	1 492 425	0.06	
TECAN GROUP AG-REG-S 0.05000% 21-06.10.25*	CHF	3 000 000			3 000 000	2 904 000	0.13	
TRANSPower NEW ZEALAND LTD 0.03750% 21-16.03.29*	CHF	3 000 000			3 000 000	2 781 000	0.12	
UBS GROUP AG-REG-S 0.43500% 21-09.11.28*	CHF	8 000 000	1 400 000	4 400 000	5 000 000	4 615 000	0.20	
VERIZON COMMUNICATIONS INC-REG-S 0.19250% 21-24.03.28*	CHF	1 200 000	1 800 000		3 000 000	2 802 000	0.12	
WALLISER KANTONALBANK-REG-S 2.05000% 23-24.07.28*	CHF	5 000 000		1 000 000	4 000 000	4 086 000	0.18	
ZUERCHER KANTONALBANK-REG-S 0.15000% 21-21.10.31*	CHF	7 500 000			7 500 000	6 671 250	0.29	
ZUERCHER KANTONALBANK 1.40000% 22-25.07.29*	CHF	1 875 000			1 875 000	1 864 688	0.08	
ZUERCHER KANTONALBANK-REG-S-SUB 2.75000% 23-19.04.28*	CHF	4 000 000			4 000 000	4 092 000	0.18	
TOTAL CHF						228 547 340	9.95	
Total Notes, fixed rate						228 547 340	9.95	

Notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-31.10.30*	CHF	5 000 000			5 000 000	4 382 500	0.19	
RHAETISCHE BAHN STAMM 0.00000% 21-29.09.36*	CHF	2 000 000			2 000 000	1 668 000	0.07	
TOTAL CHF						6 050 500	0.26	
Total Notes, zero coupon						6 050 500	0.26	

Notes, floating rate

CHF

SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	4 000 000			4 000 000	3 604 000	0.16	
ZURICH INSURANCE CO LTD-REG-S-SUB 1.500%/VAR 22-03.05.52*	CHF	17 000 000			17 000 000	15 002 500	0.65	
TOTAL CHF						18 606 500	0.81	
Total Notes, floating rate						18 606 500	0.81	

Medium term notes, fixed rate

CHF

ABN AMRO BANK NV 2.50500% 23-26.06.28*	CHF		4 000 000	2 000 000	2 000 000	2 058 000	0.09	
ABN AMRO BANK NV-REG-S 2.62500% 23-02.03.28*	CHF	5 000 000		1 000 000	4 000 000	4 064 000	0.18	
ACHMEA BANK NV-REG-S 0.50000% 17-03.10.25*	CHF	200 000		200 000				
ACHMEA BANK NV-REG-S 2.74750% 23-16.10.30*	CHF		800 000		800 000	815 600	0.04	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	1 290 000			1 290 000	1 284 711	0.06	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	1 655 000			1 655 000	1 621 900	0.07	
ADECCO SA-REG-S 0.87500% 20-27.11.25*	CHF	8 000 000			8 000 000	7 860 000	0.34	100 000
AKADEMISKA HUS AB-REG-S 0.30000% 17-08.10.29*	CHF	1 000 000			1 000 000	934 500	0.04	
AKADEMISKA HUS AB-REG-S 0.65000% 18-08.02.44*	CHF	180 000			180 000	148 500	0.01	
AKADEMISKA HUS AB-REG-S 1.99250% 23-14.03.33*	CHF	3 000 000			3 000 000	3 109 500	0.14	
AKADEMISKA HUS AB-REG-S 1.84250% 23-15.06.35*	CHF		6 000 000		6 000 000	6 120 000	0.27	
ALBERTA, PROVINCE OF-REG-S 0.37500% 19-07.02.29*	CHF	500 000			500 000	473 750	0.02	500 000
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF	955 000		955 000				
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF	2 300 000	2 250 000		4 550 000	4 244 240	0.18	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	840 000			840 000			
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF	4 000 000		4 000 000				
ASB BANK LTD-REG-S 0.11750% 21-29.06.28*	CHF	6 000 000		1 000 000	5 000 000	4 615 000	0.20	
BANCO BILBAO VIZCAYA ARGENTARIA 2.40750% 22-28.11.25*	CHF	3 000 000			3 000 000	3 030 000	0.13	
BANCO BILBAO VIZCAYA ARGENTARIA 2.77000% 22-28.11.28*	CHF	3 000 000		400 000	2 600 000	2 702 700	0.12	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S-SUB 1.60000% 17-24.05.27*	CHF		2 400 000		2 400 000	2 327 652	0.10	
BANCO DE CREDITO E INVERSIONES-REG-S 0.40000% 19-22.11.24*	CHF	1 245 000			1 245 000	1 223 960	0.05	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	1 000 000			1 000 000	940 500	0.04	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	1 760 000			1 760 000	1 660 560	0.07	

Security	31.5.2023			30.11.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	1 000 000		1 000 000		980 200	0.04		
BANCO SANTANDER SA-REG-S 1.32750% 22-10.06.25*	CHF	1 000 000		1 000 000		991 500	0.04		
BANK FUER ARBEIT UN WIRTSCHAFT AG 2.05250% 23-14.04.28*	CHF	10 500 000		10 500 000		10 647 000	0.46		
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	4 060 000		4 060 000					
BANK OF MONTREAL-REG-S 2.26000% 23-01.02.29*	CHF	4 000 000		2 000 000	2 000 000	2 036 000	0.09		
BANK OF NEW ZEALAND 0.362500% 21-14.12.29*	CHF	1 400 000		1 400 000		1 275 400	0.06		
BANK OF NOVA SCOTIA DN-REG-S 0.14250% 21-25.10.28*	CHF	8 300 000		5 500 000	2 800 000	2 573 200	0.11		
BANK OF NOVA SCOTIA-REG-S 0.20000% 18-19.11.25*	CHF	125 000		125 000		121 500	0.01		
BANK OF NOVA SCOTIA-REG-S 0.30250% 21-30.07.31*	CHF	4 300 000		2 300 000	2 000 000	1 755 000	0.08		
BANK OF NOVA SCOTIA-REG-S 0.38500% 22-01.02.29*	CHF	3 500 000		3 500 000		3 235 750	0.14		
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF	5 700 000		5 700 000		5 460 600	0.24		
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	16 000 000		16 000 000		16 160 000	0.70		
BANK OF NOVA SCOTIA/THE 2.14250% 23-03.05.30*	CHF	5 500 000		5 500 000		5 673 250	0.25		
BANK OF NOVA SCOTIA/THE-REG-S 2.38250% 23-22.09.27*	CHF		4 000 000	4 000 000		4 084 000	0.18		
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.20000% 20-03.11.28*	CHF		2 070 000	2 070 000		1 905 435	0.08		
BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 2.73000% 23-11.07.30*	CHF		4 300 000	4 300 000		4 499 950	0.20		
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 2.30000% 23-30.01.27*	CHF	4 000 000		3 000 000	3 000 000	3 051 000	0.13		
BANQUE INTL A LUXEMBOURG SA-REG-S 1.00000% 19-10.07.25*	CHF	600 000		600 000		585 600	0.03		
BARCLAYS PLC-REG-S 0.31500% 21-04.06.27*	CHF	6 000 000		1 000 000	5 000 000	4 705 000	0.20		
BARCLAYS PLC-REG-S 1.12500% 18-12.07.23*	CHF	2 200 000		2 200 000					
BASELLANDSCHAFTLICHE KANTONALBANK 0.37500% 18-23.03.26*	CHF	380 000		380 000					
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.37500% 19-13.05.30*	CHF	11 500 000		11 500 000		10 631 750	0.46		
BASELLANDSCHAFTLICHE KANTONALBANK 0.05000% 20-28.01.31*	CHF	11 000 000		11 000 000		9 845 000	0.43		
BAWAG PSK BANK FUER ARBEIT UND WI-REG-S 2.95500% 22-29.11.27*	CHF	2 000 000		2 000 000		2 038 000	0.09		
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	4 000 000		4 000 000		3 984 000	0.17		
BERLIN HYP AG 0.25000% 21-04.10.29*	CHF	8 400 000		6 400 000	2 000 000	1 817 000	0.08		
BERLIN HYP AG 2.25000% 23-08.11.27*	CHF		2 000 000	2 000 000		2 028 000	0.09		
BERLIN HYP AG-REG-S 0.25000% 20-11.09.28*	CHF	4 500 000		2 000 000	2 500 000	2 308 750	0.10		
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	3 800 000		3 800 000		3 739 200	0.16		
BERLIN-HANNOVERSCHE HYPOTHKNBNK-REG-S 0.25000% 21-10.03.31*	CHF	8 000 000		2 000 000	6 000 000	5 259 000	0.23		
BKW AG-REG-S 0.25000% 19-29.07.27*	CHF	150 000		150 000		142 650	0.01		
BNG BANK NV 1.68750% 23-19.05.30*	CHF	2 800 000		2 800 000		2 867 200	0.12		
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	4 400 000		4 400 000		4 118 400	0.18		
BNP PARIBAS SA 2.41250% 23-13.01.28*	CHF	6 000 000		2 400 000	3 600 000	3 684 600	0.16		
BNP PARIBAS SA 2.89250% 22-27.09.29*	CHF	2 200 000		2 200 000		2 281 400	0.10		
BNP PARIBAS SA-REG-S 0.30000% 19-15.10.27*	CHF	2 000 000		2 000 000					
BNP PARIBAS SA-REG-S 0.15000% 20-10.03.28*	CHF	7 600 000	2 000 000	2 600 000	7 000 000	6 454 000	0.28		
BNP PARIBAS SA-REG-S 0.14750% 21-13.07.27*	CHF	6 000 000		3 200 000	2 800 000	2 620 800	0.11		
BNP PARIBAS SA-REG-S 2.63000% 23-07.06.29*	CHF	2 000 000		2 000 000		2 073 700	0.09		
BNP PARIBAS-REG-S 0.50000% 21-16.03.29*	CHF	6 000 000		6 000 000		5 478 000	0.24		
BNP PARIBAS-REG-S 1.00000% 18-06.06.25*	CHF	1 750 000		1 750 000					
BNP PARIBAS-SUB 1.75000% 15-05.06.25*	CHF	1 105 000		1 105 000		1 097 265	0.05		
BNZ INTERNATIONAL FUND LTD/LONDON-REG-S 0.11100% 20-24.07.28*	CHF	2 500 000	90 000	2 590 000		2 387 980	0.10		
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	2 000 000		2 000 000					
CAISSE DES DEPOTS ET CONSIGNATIONS 1.75000% 23-24.02.31*	CHF	2 000 000		2 000 000		2 031 000	0.09		
CAIXABANK SA-REG-S 0.47700% 21-01.07.27*	CHF	4 200 000		4 200 000		3 960 600	0.17		
CANADIAN IMPERIAL BANK OF COM/CAD-REG-S 0.12500% 15-22.12.25*	CHF	1 000 000		1 000 000		969 500	0.04		
CANADIAN IMPERIAL BANK-REG-S 0.05000% 19-15.10.26*	CHF	975 000		975 000		928 688	0.04		
CANADIAN IMPERIAL BK OF COM-REG-S 0.10000% 18-30.04.25*	CHF	3 110 000		3 110 000		3 037 848	0.13		
CANADIAN IMPERIAL BK OF COM-REG-S 0.60000% 19-30.01.25*	CHF	1 305 000		1 305 000					
CANADIAN IMPERIAL BK OF COM-REG-S 0.28250% 22-03.02.27*	CHF	1 800 000		1 800 000		1 708 200	0.07		
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF	10 700 000		10 700 000		10 400 400	0.45		
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF	870 000		870 000					
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF	5 700 000		5 700 000		5 605 950	0.24		
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF	6 300 000		6 300 000		6 243 300	0.27		
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF	2 000 000		2 000 000		1 944 000	0.08		
CELLNEX TELECOM SA-REG-S 0.77500% 20-18.02.27*	CHF	2 640 000		2 640 000		2 530 440	0.11		
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF	3 000 000	85 000	3 085 000		3 004 790	0.13		
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.17000% 21-29.09.31*	CHF	3 450 000		3 450 000		2 939 400	0.13	250 000	
CIE DE FINANCEMENT FONCIER SA-REG-S 0.89000% 22-27.04.29*	CHF	5 000 000		5 000 000		4 835 000	0.21		
CIE DE FINANCEMENT FONCIER SA 1.83750% 23-18.07.30*	CHF		1 300 000	1 300 000		1 323 400	0.06		
CITIGROUP INC-REG-S 0.75000% 19-02.04.26*	CHF	1 000 000		1 000 000					
CITIGROUP INC-REG-S 0.50000% 19-01.11.28*	CHF	3 000 000		3 000 000					
CITIGROUP INC-REG-S 0.25000% 21-30.08.29*	CHF	8 000 000		8 000 000					
CNTRL AMRCAN BANK FOR ECO INTGTIN REG-S 1.54620% 22-30.11.26*	CHF	1 000 000		1 000 000		989 500	0.04		
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF	4 000 000		4 000 000		4 074 000	0.18		
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF	5 000 000		1 400 000	3 600 000	3 652 200	0.16		
COMMERZBANK AG-REG-S 3.80000% 23-03.05.28*	CHF	4 800 000		4 800 000		4 982 400	0.22		
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.40000% 17-25.09.26*	CHF	2 940 000		2 940 000					
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.11300% 19-10.12.29*	CHF		50 000	50 000		45 350	0.00		
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.18750% 21-08.12.28*	CHF	2 200 000		2 200 000		2 043 800	0.09		
COMMONWEALTH BANK OF AUSTRALIA-REG-S 0.15750% 21-08.12.31*	CHF	2 000 000		2 000 000		1 772 000	0.08		

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
COMMONWEALTH BANK OF AUSTRALIA-REG-S 1.24000% 22-02.09.29*	CHF	7 000 000			7 000 000	6 856 500	0.30	
COMMONWEALTH BANK OF AUSTRALIA 1.94000% 23-26.06.30*	CHF		4 800 000		4 800 000	4 915 200	0.21	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF	11 000 000			11 000 000	11 187 000	0.49	
CORNER BANCA SA 2.05000% 23-26.09.28*	CHF		3 000 000		3 000 000	3 024 000	0.13	
CORPORACION ANDINA DE FOMENTO-REG-S 1.50000% 14-01.12.28*	CHF	9 440 000		200 000	9 240 000	8 948 940	0.39	
CORPORACION ANDINA DE FOMENTO-REG-S 0.50000% 15-26.02.26*	CHF	1 000 000			1 000 000	966 000	0.04	
CORPORACION ANDINA DE FOMENTO-REG-S 0.70000% 20-04.09.25*	CHF	2 250 000			2 250 000	2 199 375	0.10	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF	2 440 000		2 440 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 15-16.03.27*	CHF	1 715 000			1 715 000	1 660 120	0.07	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 15-18.06.26*	CHF	1 340 000			1 340 000	1 293 770	0.06	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 18-08.12.25*	CHF	340 000			340 000	330 140	0.01	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.50000% 18-03.10.28*	CHF	1 215 000			1 215 000	1 156 073	0.05	
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 0.25000% 19-24.10.29*	CHF	2 000 000			2 000 000	1 849 669	0.08	
CREDIT AGRICOLE HOME LOAN SFH SA 1.82500% 23-26.05.28*	CHF	8 000 000			8 000 000	8 124 000	0.35	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.03000% 21-24.09.31*	CHF	3 000 000			3 000 000	2 598 000	0.11	
CREDIT AGRICOLE NEXT BANK SU SA-REG-S 1.93200% 23-23.09.30*	CHF		4 375 000		4 375 000	4 469 063	0.19	
CREDIT AGRICOLE SA 0.21250% 21-21.06.29*	CHF	2 000 000			2 000 000	1 829 000	0.08	
CREDIT AGRICOLE SA 0.41000% 22-18.01.30*	CHF	1 200 000	3 000 000		4 200 000	3 822 000	0.17	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF	2 000 000			2 000 000	2 044 000	0.09	
CREDIT AGRICOLE SA 2.36250% 23-05.10.28*	CHF		4 000 000		4 000 000	4 102 000	0.18	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	415 000		415 000				
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 19-07.11.25*	CHF	2 400 000			2 400 000	2 353 200	0.10	
CREDIT AGRICOLE SA LONDON-REG-S 0.12750% 20-27.07.28*	CHF	3 730 000	80 000	3 810 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF	3 800 000		1 800 000	2 000 000	1 917 000	0.08	
CREDIT AGRICOLE SA-REG-S 0.25000% 21-10.03.31*	CHF	2 300 000		1 000 000	1 300 000	1 150 500	0.05	
CREDIT AGRICOLE SA-REG-S 0.16370% 21-28.04.28*	CHF	500 000			500 000	465 750	0.02	
CREDIT AGRICOLE SA-REG-S 3.04250% 22-29.09.27*	CHF	2 000 000			2 000 000	2 070 000	0.09	
CREDIT AGRICOLE SAVLONDON-SUB 2.12500% 15-29.09.25*	CHF	1 000 000			1 000 000	1 002 500	0.04	
CREDIT AGRICOLE SAVLONDON-REG-S 0.62500% 17-12.07.24*	CHF	1 500 000		1 500 000				
CREDIT AGRICOLE SAVLONDON-REG-S-SUB 0.25000% 19-10.10.29*	CHF	3 320 000	40 000	2 000 000	1 360 000	1 234 880	0.05	
CREDIT SUISSE LONDON BRANCH-REG-S 0.55000% 16-15.04.24*	CHF	600 000			600 000	596 220	0.03	
CREDIT SUISSE SCHWEIZ AG-REG-S 2.45860% 23-22.11.24*	CHF	5 000 000			5 000 000	5 023 000	0.22	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.45000% 17-08.11.30*	CHF	1 350 000			1 350 000	1 259 550	0.05	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.50000% 19-19.06.34*	CHF	345 000			345 000	310 328	0.01	
DEUTSCHE BAHN FINANCE GMBH 0.20000% 21-20.05.33*	CHF	2 000 000			2 000 000	1 764 000	0.08	
DEUTSCHE BAHN FINANCE GMBH-REG-S 0.10000% 21-28.01.36*	CHF	3 500 000			3 500 000	2 940 000	0.13	
DEUTSCHE BAHN FINANCE GMBH 1.88500% 23-13.09.35*	CHF		2 000 000		2 000 000	2 076 000	0.09	
DEUTSCHE BANK AG 0.31500% 21-14.09.27*	CHF	7 800 000		2 800 000	5 000 000	4 655 000	0.20	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF	1 900 000			1 900 000	1 898 290	0.08	
DEUTSCHE BANK AG-REG-S 0.80000% 20-07.02.25*	CHF	200 000		200 000				
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF	4 000 000			4 000 000	4 106 000	0.18	2 200 000
DEUTSCHE TELEKOM AG-REG-S 0.43500% 20-06.02.32*	CHF	3 000 000			3 000 000	2 721 000	0.12	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF	65 000		65 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF	1 000 000		1 000 000				
DNB BANK ASA-REG-S 1.16750% 22-03.06.27*	CHF	2 000 000			2 000 000	1 951 000	0.08	
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF	3 000 000			3 000 000	2 989 500	0.13	
DZ BANK AG DEUTSCHE ZENTRAL-GENOS-REG-S 2.83250% 23-16.05.29*	CHF	4 800 000	800 000		5 600 000	5 751 200	0.25	
DZ BANK AG DEUTSCHE ZEN GENBK-REG-S-SUB 3.61000% 23-16.10.28*	CHF		5 800 000		5 800 000	5 939 200	0.26	
DZ BANK AG DEUTSCHE-REG-S 2.62500% 23-27.08.29*	CHF	1 600 000			1 600 000	1 625 600	0.07	
DZ BANK AG DUTSE ZENTRAL-REG-S-SUB 3.84500% 22-17.08.32*	CHF	6 200 000	600 000		6 800 000	7 017 600	0.31	
E.ON SE 1.86000% 22-05.12.25*	CHF	3 600 000			3 600 000	3 603 600	0.16	
E.ON SE 2.50250% 22-05.12.29*	CHF	4 000 000			4 000 000	4 160 000	0.18	
ERSTE GROUP BANK AG-REG-S 0.25000% 21-02.10.28*	CHF	5 100 000		2 000 000	3 100 000	2 850 450	0.12	
EUROPEAN INVESTMENT BANK-REG-S 3.12500% 06-30.06.36*	CHF	375 000			375 000	454 875	0.02	
FIRST ABU DHABI BANK PJSC-REG-S 0.07000% 19-18.10.27*	CHF	3 340 000			3 340 000	3 072 800	0.13	
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF	4 820 000		4 820 000				
FIRST ABU DHABI BANK PJSC-REG-S 0.40100% 19-02.10.24*	CHF	3 840 000			3 840 000	3 776 640	0.16	
FIRST ABU DHABI BANK PJSC-REG-S 0.20500% 19-04.12.25*	CHF	3 200 000			3 200 000	3 080 000	0.13	
FIRST ABU DHABI BANK PJSC-REG-S 0.06800% 21-31.03.27*	CHF	7 000 000			7 000 000	6 562 500	0.29	
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF	4 000 000			4 000 000	3 788 000	0.16	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF	2 000 000			2 000 000	1 949 000	0.08	
FRESENIUS SE & CO KGAA 2.96000% 23-18.10.28*	CHF		5 455 000		5 455 000	5 635 015	0.25	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF	730 000		730 000				
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF	1 500 000		1 500 000				
GOLDMAN SACHS GROUP INC-REG-S 0.40000% 21-11.05.28*	CHF	2 000 000			2 000 000			
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF	5 000 000		5 000 000				
HEATHROW FUNDING LTD-REG-S 0.45000% 19-15.10.26*	CHF	4 670 000			4 670 000	4 469 190	0.19	
HSBC HOLDINGS PLC-REG-S 0.32000% 21-03.11.27*	CHF	9 000 000		4 000 000	5 000 000	4 672 500	0.20	
HSBC HOLDINGS PLC-REG-S 0.81250% 21-03.11.31*	CHF	7 200 000		2 000 000	5 200 000	4 622 800	0.20	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF	4 200 000			4 200 000	4 160 100	0.18	

Security	31.5.2023			30.11.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
HYPO VORARLBERG BANK AG-REG-S 0.12500% 19-03.09.29*	CHF	350 000			350 000		309 050	0.01	
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF	1 000 000			1 000 000		963 000	0.04	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF	15 600 000		3 000 000	12 600 000		12 376 980	0.54	
JPMORGAN CHASE & CO-REG-S 0.63000% 20-25.02.35*	CHF	1 800 000			1 800 000		1 491 603	0.06	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF	5 800 000			5 800 000		5 232 400	0.23	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF	4 200 000			4 200 000		4 187 400	0.18	
KOMMUNALKREDIT AUSTRIA AG-REG-S 3.37500% 06-22.06.26*	CHF	370 000			370 000		380 175	0.02	
KOREA LAND & HOUSING CORP-REG-S 0.19250% 20-15.06.25*	CHF	925 000			925 000		896 325	0.04	
LA BANQUE POSTALE SA-REG-S 2.82750% 23-12.07.30*	CHF		3 000 000		3 000 000		3 132 000	0.14	
LA BANQUE POSTALE-REG-S 2.77250% 23-12.07.27*	CHF		1 000 000		1 000 000		1 031 000	0.04	
LANDESBANK BADEN-WUERTEMBERG 2.60250% 23-04.10.28*	CHF		2 200 000		2 200 000		2 247 300	0.10	
LLOYDS BANKING GROUP PLC-REG-S 1.00000% 18-04.03.25*	CHF	1 180 000			1 180 000		1 164 070	0.05	
LLOYDS BANKING GROUP 0.60250% 22-09.02.29*	CHF	4 200 000		2 200 000	2 000 000		1 845 000	0.08	
LLOYDS BANKING GROUP PLC-REG-S 2.74500% 23-02.02.27*	CHF	1 400 000			1 400 000		1 411 200	0.06	
LUZERNER KANTONALBANK-REG-S 2.05000% 22-16.09.47*	CHF	6 500 000			6 500 000		7 202 000	0.31	
MACQUARIE GROUP LTD-REG-S 0.39500% 21-20.07.28*	CHF	5 120 000		600 000	4 520 000		4 217 160	0.18	
MACQUARIE GROUP LTD-REG-S 1.28500% 22-11.09.29*	CHF	9 300 000		1 300 000	8 000 000		7 684 000	0.33	
MANITOBA, PROVINCE OF-REG-S 0.25000% 19-15.03.29*	CHF	2 355 000			2 355 000		2 212 523	0.10	
MANITOBA, PROVINCE OF-REG-S 0.80000% 19-15.03.39*	CHF	650 000			650 000		581 100	0.03	
MANITOBA, PROVINCE OF-REG-S 0.70000% 20-20.04.40*	CHF	170 000			170 000		145 860	0.01	
MASSMUTUAL GLOBAL FUNDING II-REG-S 2.65000% 23-03.05.28*	CHF	5 500 000		400 000	5 100 000		5 286 150	0.23	
MBANK SA-REG-S 1.01830% 19-04.10.24*	CHF	5 400 000	1 400 000		6 800 000		6 568 800	0.29	
MERCEDES-BENZ INTERNATIONAL 1.96000% 23-12.10.26*	CHF		3 000 000		3 000 000		3 027 000	0.13	
MERCEDES-BENZ INTERNATIONAL 2.10750% 23-12.10.29*	CHF		2 000 000		2 000 000		2 049 000	0.09	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.12500% 19-11.06.27*	CHF	4 540 000		4 540 000					
METROPOLITAN LIFE GLOBAL FUND-REG-S 0.12500% 20-25.09.28*	CHF	1 500 000		400 000	1 100 000		1 013 100	0.04	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.15000% 21-25.09.29*	CHF	1 000 000			1 000 000		909 000	0.04	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF	4 500 000		400 000	4 100 000		4 151 250	0.18	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.30000% 17-20.12.24*	CHF	1 070 000			1 070 000		1 051 489	0.05	375 000
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.55000% 17-22.11.32*	CHF	1 415 000			1 415 000		1 296 140	0.06	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.50000% 18-14.06.28*	CHF	350 000			350 000		334 775	0.01	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 19-26.02.29*	CHF	1 300 000			1 300 000		1 210 950	0.05	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.20000% 19-18.06.31*	CHF	4 800 000			4 800 000		4 310 400	0.19	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 19-18.11.27*	CHF	1 000 000			1 000 000		935 500	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 20-17.12.25*	CHF	2 000 000		2 000 000					
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 21-29.03.41*	CHF	5 000 000			5 000 000		4 002 500	0.17	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.05000% 21-13.08.36*	CHF	7 500 000			7 500 000		6 046 500	0.26	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.12500% 21-05.10.29*	CHF	1 000 000			1 000 000		920 000	0.04	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF	4 900 000			4 900 000		4 767 700	0.21	
MUENCHENER HYPOTHEKENBANK EG 1.25000% 22-30.06.27*	CHF	20 050 000			20 050 000		19 879 575	0.87	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.87500% 23-07.05.30*	CHF	2 000 000			2 000 000		2 035 000	0.09	
MUENCHENER HYPOTHEKENBANK EG-SUB 4.25250% 23-07.06.33*	CHF	7 400 000			7 400 000		7 679 981	0.33	
MUENCHENER HYPOTHEKENBANK EG-REG-S 1.75000% 23-23.06.28*	CHF		5 000 000		5 000 000		5 062 500	0.22	
MUENCHENER HYPOTHEKENBANK EG 0.25000% 19-31.10.44*	CHF	1 200 000			1 200 000		846 432	0.04	
NATIONAL AUSTRALIA BANK LTD-REG-S 0.12500% 19-21.06.27*	CHF	240 000		240 000					
NATIONAL AUSTRALIA BANK LTD-REG-S 1.71500% 23-03.02.33*	CHF	4 000 000		1 000 000	3 000 000		3 004 500	0.13	
NATIONAL AUSTRALIA BANK LTD-REG-S 2.20100% 23-12.04.29*	CHF		4 000 000		4 000 000		4 102 000	0.18	
NATIONAL BANK OF CANADA-REG-S 1.95750% 22-03.11.27*	CHF	4 000 000			4 000 000		4 054 000	0.18	
NATIONWIDE BUILDING SOCIETY-REG-S 0.16750% 19-11.07.31*	CHF	450 000			450 000		400 725	0.02	
NATIONWIDE BUILDING SOCIETY-REG-S 1.91500% 22-08.09.28*	CHF	6 000 000			6 000 000		5 961 000	0.26	
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF		1 800 000		1 800 000		1 829 700	0.08	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF	3 800 000		3 000 000	800 000		788 160	0.03	
NATWEST MARKETS PLC-REG-S 2.78250% 22-06.12.27*	CHF	3 400 000			3 400 000		3 490 100	0.15	
NATWEST MARKETS PLC-REG-S 2.85750% 23-06.06.28*	CHF	2 600 000	3 000 000		5 600 000		5 759 600	0.25	
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 3.25000% 06-07.08.29*	CHF	810 000			810 000		893 835	0.04	810 000
NEDERLANDSE WATERSCHAPSBANK NV-REG-S 0.00200% 21-04.03.41*	CHF	400 000			400 000		316 400	0.01	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.12500% 20-11.09.29*	CHF	5 000 000			5 000 000		4 560 000	0.20	
NORDEA BANK ABP 2.49000% 23-26.05.28*	CHF	1 200 000			1 200 000		1 225 800	0.05	
NORDEA BANK ABP-REG-S 0.12500% 20-02.06.26*	CHF	1 000 000			1 000 000		961 000	0.04	135 000
NORDEA BANK ABP-REG-S 1.81000% 22-15.06.27*	CHF	2 800 000			2 800 000		2 787 400	0.12	
ONTARIO, PROVINCE OF-REG-S 0.25000% 17-28.06.29*	CHF	600 000		600 000					
ONTARIO, PROVINCE OF-REG-S 0.05000% 21-12.05.33*	CHF	3 300 000			3 300 000		2 872 650	0.13	250 000
ORANGE SA-REG-S 0.20000% 19-24.11.25*	CHF	1 300 000		1 300 000					
PACIFIC LIFE GLOBAL FUNDING-REG-S 0.25000% 21-26.10.28*	CHF	4 000 000		800 000	3 200 000		2 924 800	0.13	250 000
PACIFIC LIFE GLOBAL FUNDING II-REG-S 1.75000% 22-02.05.29*	CHF	2 000 000			2 000 000		1 960 000	0.09	
PFANDBRIEFBANK SCHWEIZE HYPOTHEK-REG-S 1.750000% 23-09.07.38*	CHF		6 785 000		6 785 000		6 929 521	0.30	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.62500% 11-29.11.41*	CHF	120 000			120 000		121 068	0.01	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-27.04.27*	CHF	5 540 000		5 540 000					
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-23.01.37*	CHF	2 050 000			2 050 000		1 814 455	0.08	
PFANDBRIEFBANK SCHWEIZERISCHER HYPO-REG-S 0.50000% 17-21.12.29*	CHF	1 550 000			1 550 000		1 463 045	0.06	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 17-25.01.35*	CHF	5 250 000			5 250 000	4 721 850	0.21	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.25000% 17-12.10.27*	CHF	10 500 000		10 500 000				
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 17-18.09.26*	CHF	500 000			500 000	483 200	0.02	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF	2 250 000		2 250 000				
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 19-08.05.29*	CHF	6 050 000			6 050 000	5 630 735	0.25	
PFANDBRIEFBK SCHWIZERI HYPHKA AG-REG-S 0.12500% 21-19.03.31*	CHF	5 000 000			5 000 000	4 522 500	0.20	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF	5 000 000			5 000 000	4 938 200	0.22	
QUEBEC, PROVINCE OF 2.04000% 23-09.05.33*	CHF	4 000 000			4 000 000	4 188 000	0.18	
RABOBANK NEDERLAND NV-REG-S 0.25000% 19-25.11.27*	CHF	400 000			400 000	374 600	0.02	400 000
RABOBANK NEDERLAND NV 1.36250% 22-28.04.28*	CHF	3 600 000		1 600 000	2 000 000	1 946 000	0.08	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.177500% 21-15.01.27*	CHF	2 000 000		1 000 000	1 000 000	951 000	0.04	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.57000% 21-15.01.31*	CHF	1 000 000			1 000 000	897 500	0.04	
RAIFFEISENLANDESBANK OBEROE AG-REG-S 0.17500% 19-29.10.26*	CHF	1 300 000			1 300 000	1 231 100	0.05	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF	3 100 000			3 100 000	3 239 500	0.14	
ROYAL BANK OF CANADA-REG-S 0.20000% 21-22.09.31*	CHF	8 100 000		6 100 000	2 000 000	1 750 000	0.08	1 265 000
ROYAL BANK OF CANADA DN-REG-S 0.25000% 21-15.10.29*	CHF	7 850 000		4 000 000	3 850 000	3 499 650	0.15	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF	3 700 000			3 700 000	3 579 750	0.16	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF	10 200 000			10 200 000	10 159 200	0.44	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF		3 000 000		3 000 000	3 066 000	0.13	
ROYAL BANK OF CANADA-REG-S 1.47500% 23-30.01.26*	CHF	7 000 000			7 000 000	6 982 500	0.30	
ROYAL BANK OF CANADA-REG-S 2.08500% 23-31.03.28*	CHF	4 000 000			4 000 000	4 082 000	0.18	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF		4 000 000	2 000 000	2 000 000	2 032 000	0.09	
SANTANDER CONSUMER FINANCE SA-REG-S 2.93250% 23-04.07.28*	CHF		5 250 000		5 250 000	5 446 875	0.24	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF		3 500 000		3 500 000	3 545 500	0.15	
SANTANDER UK PLC-REG-S 2.00500% 23-12.09.29*	CHF		8 600 000		8 600 000	8 819 300	0.38	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	4 000 000			4 000 000	3 740 000	0.16	
SITEX PROPERTIES AG 0.37500% 20-17.06.25*	CHF	4 020 000			4 020 000	3 923 520	0.17	
SOCIETE GENERALE 0.37500% 21-26.07.28*	CHF	5 400 000	1 200 000	1 400 000	5 200 000	4 776 200	0.21	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	6 600 000		5 800 000	800 000	807 600	0.04	
SOCIETE GENERALE SA 2.68250% 23-19.10.29*	CHF		5 200 000	1 000 000	4 200 000	4 332 300	0.19	
SOCIETE GENERALE SA-REG-S 0.25000% 19-08.10.26*	CHF	1 200 000			1 200 000	1 141 200	0.05	
SOCIETE GENERALE SA-REG-S 0.25000% 20-25.02.27*	CHF	6 200 000		3 200 000	3 000 000	2 815 500	0.12	
SOCIETE GENERALE SA-REG-S 0.74500% 22-26.01.29*	CHF	7 400 000		600 000	6 800 000	6 290 000	0.27	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	2 000 000		2 000 000				
SOCIETE GENERALE-REG-S 0.70000% 18-26.02.25*	CHF	1 200 000		1 200 000				
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	400 000			400 000	398 640	0.02	
SPAREBANK 1 BOLIGKREDIT AS 1.86750% 23-23.10.28*	CHF		4 000 000		4 000 000	4 074 000	0.18	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 19-11.12.25*	CHF	1 000 000			1 000 000	966 000	0.04	
SPAREBANK 1 NORD NORGE-REG-S 0.12500% 21-15.09.28*	CHF	1 000 000			1 000 000	913 000	0.04	
SPAREBANK 1 NORD NORGE-REG-S 2.70000% 23-20.03.29*	CHF	2 400 000			2 400 000	2 444 400	0.11	
SWEDBANK AB 2.77250% 23-13.06.28*	CHF	3 200 000			3 200 000	3 257 600	0.14	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 720 000			1 720 000	1 706 240	0.07	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	5 000 000		5 000 000				
THE TORONTO-DOMINION BANK-REG-S 2.20250% 23-31.01.28*	CHF	1 000 000			1 000 000	1 011 000	0.04	
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		7 000 000		7 000 000	7 073 500	0.31	
TORONTO-DOMINION BANK-REG-S 1.94500% 23-18.09.29*	CHF		9 000 000		9 000 000	9 211 500	0.40	
TOYOTA MOTOR FINANCE NLD 2.12000% 23-26.10.29*	CHF		2 840 000		2 840 000	2 913 840	0.13	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.000001% 21-21.05.24*	CHF	4 000 000			4 000 000	3 955 645	0.17	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.65000% 16-02.11.26*	CHF	9 200 000		5 000 000	4 200 000	4 048 800	0.18	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 1.00000% 18-08.12.25*	CHF	6 000 000			6 000 000	5 895 000	0.26	
TRANSURBAN QUEENSLAND FINANCE PTY-REG-S 0.87500% 21-19.11.31*	CHF	9 000 000		5 200 000	3 800 000	3 437 100	0.15	
UBS AG LONDON BRANCH-REG-S 0.15000% 21-29.06.28*	CHF	7 900 000		3 000 000	4 900 000	4 554 550	0.20	
UBS AG, LONDON BRANCH-REG-S 0.233000% 22-14.11.25*	CHF	2 000 000			2 000 000	2 016 000	0.09	
UBS AG/LONDON-REG-S 2.38500% 23-09.05.25*	CHF	2 000 000	4 000 000	2 000 000	4 000 000	4 027 200	0.18	
UBS AG/LONDON-REG-S 2.55000% 23-09.05.29*	CHF	2 000 000			2 000 000	2 069 000	0.09	
UBS GROUP AG-REG-S 0.87500% 19-30.01.25*	CHF	3 960 000		3 800 000	160 000	158 560	0.01	
UNIBAIL-RODAMCO SE-REG-S 2.00000% 13-20.11.23*	CHF	200 000		200 000				
VERIZON COMMUNICATIONS INC-REG-S 1.00000% 17-30.11.27*	CHF	2 820 000		1 800 000	1 020 000	991 950	0.04	
VODAFONE GROUP PLC-REG-S 0.62500% 17-15.03.27*	CHF	335 000		335 000				
WESTPAC BANKING CORP-REG-S 0.30000% 17-28.11.25*	CHF	670 000			670 000	654 925	0.03	315 000
WESTPAC BANKING CORP-REG-S 0.25000% 19-29.01.27*	CHF		1 905 000		1 905 000	1 828 800	0.08	
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	2 630 000			2 630 000	2 629 211	0.11	
ZURICH INSURANCE CO LTD-REG-S 1.12500% 22-04.07.29*	CHF	10 000 000		2 000 000	8 000 000	7 876 000	0.34	
TOTAL CHF						846 242 941	36.84	
Total Medium term notes, fixed rate						846 242 941	36.84	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, zero coupon								
CHF								
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 21-27.01.33*	CHF	2 500 000			2 500 000	2 074 100	0.09	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF	1 200 000		1 200 000				
NATIONWIDE BUILDING SOCIETY-REG-S 0.00000% 19-11.07.25*	CHF	1 005 000			1 005 000	976 860	0.04	
SWISS LIFE HOLDING AG-REG-S 0.00000% 19-06.06.25*	CHF	1 480 000		1 480 000				
ZURICH INSURANCE CO LTD-REG-S 0.00000% 21-26.08.31*	CHF	2 400 000			2 400 000	2 092 800	0.09	
TOTAL CHF						5 143 760	0.22	
Total Medium term notes, zero coupon						5 143 760	0.22	
Bonds, fixed rate								
CHF								
AAREKRAFTWERK KLINGNAU AG-REG-S 0.62500% 19-03.08.29*	CHF	1 000 000			1 000 000	940 500	0.04	
AARGAUISCHE KANTONALBANK 1.60000% 12-18.05.37*	CHF	630 000			630 000	626 220	0.03	
AARGAUISCHE KANTONALBANK 0.25000% 17-07.09.26*	CHF	305 000		305 000				
AARGAUISCHE KANTONALBANK-REG-S 0.12500% 19-11.02.26*	CHF	500 000		500 000				
AARGAUISCHE KANTONALBANK-REG-S 0.01000% 20-29.06.28*	CHF	1 765 000		1 765 000				
ABB LTD 1.96500% 23-22.09.26*	CHF		4 000 000		4 000 000	4 040 000	0.18	
ABB LTD 1.97750% 23-22.09.28*	CHF		3 000 000		3 000 000	3 055 500	0.13	
ABB LTD-REG-S 1.00000% 19-07.05.29*	CHF	300 000		300 000				
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	5 005 000			5 005 000	4 819 815	0.21	
ALLREAL HOLDING AG 0.62500% 16-10.05.24*	CHF	3 500 000			3 500 000	3 474 800	0.15	
ALLREAL HOLDING AG-REG-S 1.37500% 15-31.03.25*	CHF	3 605 000			3 605 000	3 562 822	0.16	
ALLREAL HOLDING AG-REG-S 0.75000% 17-19.06.26*	CHF	1 000 000			1 000 000	968 500	0.04	
AMAG LEASING AG-REG-S 0.87500% 17-25.10.24*	CHF	1 175 000			1 175 000	1 157 493	0.05	
AMAG LEASING AG-REG-S 0.50000% 19-12.11.25*	CHF	1 850 000			1 850 000	1 790 800	0.08	
AMAG LEASING AG-REG-S 0.12500% 20-12.02.24*	CHF	1 350 000			1 350 000	1 344 195	0.06	
AMAG LEASING AG-REG-S 2.73000% 23-04.09.26*	CHF		2 500 000		2 500 000	2 522 500	0.11	
AMAG LEASING AG-REG-S 2.20000% 23-22.11.27*	CHF		5 000 000		5 000 000	5 032 500	0.22	
AMAG LEASING AG-REG-S 2.40000% 23-22.11.30*	CHF		1 000 000		1 000 000	1 024 500	0.04	
ASIAN DEVELOPMENT BANK-REG-S 2.75000% 10-12.02.30*	CHF	1 150 000			1 150 000	1 257 525	0.05	
AXPO HOLDING AG 1.00200% 20-23.07.27*	CHF	1 500 000			1 500 000	1 442 250	0.06	
AXPO HOLDING AG 1.75000% 16-29.05.24*	CHF	2 800 000			2 800 000	2 794 960	0.12	2 800 000
AXPO HOLDING AG-REG-S 3.12500% 10-26.02.25*	CHF	4 600 000			4 600 000	4 655 200	0.20	
BALOISE HOLDING AG-REG-S 0.50000% 19-28.11.25*	CHF	300 000		300 000				
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.12500% 20-27.08.26*	CHF	13 400 000		6 000 000	7 400 000	7 044 800	0.31	
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	1 330 000		1 330 000				
BANCO MER DEL NORTE SA/GRAND CY-REG-S 0.50000% 20-06.12.24*	CHF	3 025 000			3 025 000	2 946 350	0.13	
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	7 225 000			7 225 000	7 215 608	0.31	
BANK CLER AG-REG-S 0.50000% 17-28.11.25*	CHF	900 000			900 000	877 500	0.04	
BANK CLER AG-REG-S 0.37500% 19-26.04.27*	CHF	500 000		500 000				
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	4 000 000			4 000 000	4 034 000	0.18	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	15 000 000			15 000 000	15 300 000	0.67	
BANK OF NOVA SCOTIA 0.73250% 22-25.04.29*	CHF	5 500 000			5 500 000	5 252 500	0.23	
BANQUE CANTONALE DE GENEVE-SUB 1.12500% 17-28.06.27*	CHF	250 000			250 000	242 500	0.01	
BANQUE CANTONALE VAUDOISE-REG-S 0.20000% 21-22.12.33*	CHF	1 000 000			1 000 000	847 000	0.04	
BASEL-LANDSCHAFT, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	4 000 000			4 000 000	4 002 000	0.17	
BASELLANDSCHAFTLICHE KANTONALBANK 0.01000% 21-28.01.33*	CHF	700 000			700 000	603 750	0.03	
BASELLANDSCHAFTLICHE KANTONALBANK-REG-S 0.10000% 21-18.03.30*	CHF	1 500 000			1 500 000	1 361 250	0.06	
BASELLANDSCHAFTLICHE KANTONALBANK 2.00000% 23-23.02.34*	CHF	3 000 000			3 000 000	3 084 000	0.13	
BASELLANDSCHAFTLICHE KANTONALBANK 1.87500% 23-28.03.25*	CHF	5 000 000		3 000 000	2 000 000	2 002 200	0.09	
BASLER KANTONALBANK 1.50000% 12-02.03.27*	CHF	1 470 000			1 470 000	1 465 590	0.06	
BASLER KANTONALBANK 0.30000% 17-22.06.27*	CHF	1 150 000			1 150 000	1 099 400	0.05	
BASLER KANTONALBANK 2.10000% 23-03.05.33*	CHF	10 200 000			10 200 000	10 602 900	0.46	
BASLER KANTONALBANK-REG-S 0.15000% 19-02.04.27*	CHF	300 000			300 000	286 500	0.01	
BASLER KANTONALBANK-REG-S 0.05000% 19-19.12.33*	CHF	1 700 000			1 700 000	1 442 450	0.06	
BAWAG PSK BK FR ARBEIT WIRT OEST PPE AG 1.96000% 23-26.05.31*	CHF	6 600 000			6 600 000	6 751 800	0.29	
BELL FOOD GROUP AG-REG-S 0.75000% 18-01.02.28*	CHF	250 000			250 000	238 250	0.01	
BERNER KANTONALBANK AG-REG-S 0.10000% 19-30.09.39*	CHF	1 325 000			1 325 000	985 691	0.04	
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	200 000			200 000	196 300	0.01	
BKW FMB ENERGIE AG-REG-S 2.50000% 10-15.10.30*	CHF	2 470 000			2 470 000	2 572 505	0.11	
BLACK SEA TRADE & DEVELOPMT BK-REG-S 0.45000% 19-13.06.23*	CHF	2 800 000		2 800 000				
BLS AG-REG-S 2.00000% 22-26.07.47*	CHF	4 690 000			4 690 000	5 130 860	0.22	
BOBST GROUP SA-REG-S 1.12500% 18-27.09.24*	CHF	250 000			250 000	246 625	0.01	
BOBST GROUP SA-REG-S 0.50000% 20-17.02.26*	CHF	275 000			275 000	267 575	0.01	
BUEHLER HOLDING AG-REG-S 0.60000% 17-21.12.26*	CHF	2 745 000			2 745 000	2 650 298	0.12	

Security	31.5.2023			30.11.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
CANADIAN IMPERIAL BANK OF COM-REG-S 1.91000% 23-14.07.28*	CHF		3 100 000		3 100 000		3 143 400	0.14	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	10 000 000			10 000 000		10 040 000	0.44	
CANTON OF GENEVA SWITZERLAND-REG-S 0.03000% 20-28.06.30*	CHF	5 000 000			5 000 000		4 592 500	0.20	
CANTON OF GENEVA SWITZERLAND-REG-S 0.20000% 20-28.09.35*	CHF	2 500 000			2 500 000		2 156 250	0.09	
CANTON OF TICINO-REG-S 2.00000% 22-20.11.37*	CHF	2 000 000			2 000 000		2 098 000	0.09	
CEMBRA MONEY BANK AG-REG-S 0.18000% 16-05.10.23*	CHF	1 550 000		1 550 000					
CEMBRA MONEY BANK AG-REG-S 0.37500% 17-27.06.25*	CHF	750 000			750 000		731 250	0.03	
CEMBRA MONEY BANK AG-REG-S 0.25000% 17-23.05.24*	CHF	1 150 000			1 150 000		1 139 650	0.05	
CEMBRA MONEY BANK AG-REG-S 0.28500% 19-19.08.27*	CHF	165 000			165 000		154 853	0.01	165 000
CEMBRA MONEY BANK AG-REG-S 0.15250% 19-14.10.26*	CHF	1 500 000		1 500 000					
CEMBRA MONEY BANK AG 2.53850% 23-05.04.29*	CHF		7 000 000		7 000 000		7 178 500	0.31	
CEMBRA MONEY BANK LTD-REG-S 0.41750% 21-15.11.28*	CHF	4 420 000		1 500 000	2 920 000		2 701 000	0.12	2 920 000
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	6 000 000			6 000 000		5 985 000	0.26	
CLARIANT AG-REG-S 2.75000% 23-22.09.28*	CHF		4 000 000		4 000 000		4 076 000	0.18	
COCA-COLA CO/THE-REG-S 1.00000% 15-02.10.28*	CHF	390 000		390 000					
COMET HOLDING AG-REG-S 1.30000% 21-20.04.26*	CHF	845 000			845 000		824 720	0.04	500 000
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.87500% 15-31.07.24*	CHF	905 000		905 000					
COOP-GRUPPE GENOSSENSCHAFT 0.50000% 16-19.05.26*	CHF	1 000 000			1 000 000		967 000	0.04	
COOP-GRUPPE GENOSSENSCHAFT-REG-S 0.75000% 18-06.06.25*	CHF	350 000		350 000					
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF	455 000			455 000		442 988	0.02	
CORPORACION ANDINA DE FOMENTO-REG-S 2.08000% 22-31.08.28*	CHF	3 350 000			3 350 000		3 350 000	0.15	
CREDIT AGRICOLE NEXT BK SUISSE SA-REG-S 0.12500% 21-09.04.31*	CHF	5 400 000			5 400 000		4 757 400	0.21	
CREDIT SUISSE SCHWEIZ AG-REG-S 0.25000% 20-16.06.28*	CHF		2 000 000		2 000 000		1 865 000	0.08	
CREDIT SUISSE SCHWEIZ AG-REG-S 1.87500% 22-29.06.26*	CHF	5 000 000			5 000 000		5 002 500	0.22	
DANSKE BANK A/S-REG-S 1.86500% 23-04.10.30*	CHF		2 500 000		2 500 000		2 558 750	0.11	
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	3 000 000			3 000 000		2 988 000	0.13	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	1 085 000		1 085 000					
DIGITAL INTREPID HOLDING BV-REG-S 0.20000% 21-15.12.26*	CHF	6 100 000			6 100 000		5 743 150	0.25	
DIGITAL INTREPID HOLDING BV-REG-S 0.55000% 21-16.04.29*	CHF	5 700 000			5 700 000		5 161 350	0.22	
DIGITAL INTREPID HOLDING BV-REG-S 1.70000% 22-30.03.27*	CHF	5 265 000			5 265 000		5 164 965	0.22	
DORMAKABA FINANCE AG-REG-S 1.00000% 17-13.10.25*	CHF	1 800 000			1 800 000		1 764 000	0.08	
DUFREY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	3 110 000			3 110 000		3 050 133	0.13	
DZ BANK AG DEUTSCHE-REG-S 2.20250% 23-18.09.28*	CHF		3 000 000	300 000	2 700 000		2 737 800	0.12	
EMBOTELLADORA ANDINA SA-REG-S 2.71750% 23-20.09.28*	CHF		3 500 000		3 500 000		3 552 500	0.15	
EMISSIONS- UND FINANZ AG 0.87500% 18-18.10.23*	CHF	2 240 000		2 240 000					
EMISSIONS- UND FINANZ AG-REG-S 0.37500% 21-06.05.26*	CHF	1 870 000			1 870 000		1 789 590	0.08	
EUROFIMA EUROPEAN RAILROADMAT FIN-REG-S 2.87500% 05-04.02.30*	CHF	3 375 000			3 375 000		3 678 750	0.16	
EUROFIMA EUROPEAN RAILROADMAT FIN CO-REG-S 3.00000% 06-15.05.26*	CHF	3 000 000		3 000 000					
EUROPEAN INVESTMENT BANK-REG-S 1.37500% 13-21.02.28*	CHF	2 635 000		2 635 000					
EUROPEAN INVESTMENT BANK-REG-S 1.75000% 13-28.06.33*	CHF	3 050 000			3 050 000		3 178 100	0.14	
FCA CAPITAL SUISSE SA-REG-S 0.10000% 19-23.10.23*	CHF	100 000		100 000					
FEDERATION DES CAISSES DESJARDINS DU 1.73500% 23-31.01.28*	CHF	8 000 000			8 000 000		8 044 000	0.35	
FERRING HOLDING SA-REG-S 1.05000% 20-09.07.25*	CHF	3 000 000			3 000 000		2 940 000	0.13	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	1 280 000			1 280 000		1 270 912	0.06	
FONDO FINANCIERO-REG-S 0.55600% 21-03.09.26*	CHF	3 200 000	100 000		3 300 000		3 097 050	0.13	
FONDO FINANCIERO-REG-S 0.79500% 21-01.12.28*	CHF	3 000 000			3 000 000		2 649 000	0.12	
FREIBURGER KANTONALBANK 0.25000% 19-24.05.29*	CHF	4 820 000			4 820 000		4 482 600	0.20	
FREIBURGER KANTONALBANK 0.10000% 19-01.11.44*	CHF	2 800 000			2 800 000		2 032 800	0.09	
GEBERIT AG 0.75000% 22-29.09.27*	CHF	3 000 000			3 000 000		2 914 500	0.13	
GEBERIT AG 1.50000% 22-14.09.26*	CHF	3 500 000		3 500 000					
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	2 000 000		2 000 000					
GEBERIT AG-REG-S 2.30000% 23-27.09.32*	CHF	2 500 000			2 500 000		2 627 500	0.11	
GENEVA, CANTON OF 1.50000% 12-27.01.28*	CHF	910 000			910 000		915 915	0.04	
GENEVA, CANTON OF-REG-S 2.12500% 10-27.10.28*	CHF	2 270 000			2 270 000		2 359 665	0.10	
GENEVA, CANTON OF-REG-S 2.00000% 11-28.11.41*	CHF	1 000 000			1 000 000		1 079 000	0.05	
GENEVA, CANTON OF-REG-S 1.50000% 12-28.05.27*	CHF	2 060 000			2 060 000		2 073 390	0.09	
GENEVA, CANTON OF-REG-S 1.37500% 14-29.09.34*	CHF	1 000 000			1 000 000		995 500	0.04	
GENEVA, CANTON OF-REG-S 0.50000% 15-27.11.30*	CHF	4 650 000			4 650 000		4 389 600	0.19	
GENEVA, CANTON OF-REG-S 0.50000% 16-31.10.56*	CHF	4 000 000			4 000 000		3 076 000	0.13	
GENEVA, CANTON OF-REG-S 0.25000% 17-29.11.27*	CHF	930 000			930 000		892 335	0.04	30 000
GENEVA, CANTON OF-REG-S 0.50000% 17-28.11.31*	CHF	1 550 000			1 550 000		1 449 250	0.06	
GENEVA, CANTON OF-REG-S 0.05000% 20-15.11.29*	CHF	15 000 000		4 000 000	11 000 000		10 219 000	0.44	
GENEVA, CANTON OF-REG-S 0.25000% 20-15.06.40*	CHF	2 500 000			2 500 000		2 043 750	0.09	
GENEVA, CANTON OF-REG-S 0.05000% 21-27.08.41*	CHF	28 000 000			28 000 000		21 644 000	0.94	
GEORG FISCHER LTD-REG-S 0.95000% 20-25.03.30*	CHF	7 000 000			7 000 000		6 594 000	0.29	4 260 000
GEORGES FISCHER FINANZ AG-REG-S 0.87500% 16-12.05.26*	CHF	3 250 000			3 250 000		3 180 125	0.14	2 870 000
GIVAUDAN FINANCE SA-REG-S 0.12500% 21-07.06.27*	CHF	1 935 000		1 935 000					
GIVAUDAN SA-REG-S 0.37500% 18-09.04.25*	CHF	2 000 000		2 000 000					
GIVAUDAN SA-REG-S 0.15000% 20-10.11.28*	CHF	1 860 000			1 860 000		1 738 170	0.08	1 860 000
GIVAUDAN SA-REG-S 1.12500% 22-15.06.26*	CHF	1 250 000		1 250 000					
GIVAUDAN SA-REG-S 1.62500% 22-15.06.29*	CHF	1 780 000			1 780 000		1 788 900	0.08	
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF	300 000		300 000					

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
GRANDE DIXENCE SA-REG-S 0.30000% 21-31.08.28*	CHF	1 850 000			1 850 000	1 720 500	0.07	
GRAUBUENDNER KANTONALBANK-REG-S 0.62500% 15-20.04.29*	CHF	1 000 000			1 000 000	951 000	0.04	
GRAUBUENDNER KANTONALBANK 0.25000% 16-10.03.28*	CHF	4 000 000		1 000 000	3 000 000	2 833 500	0.12	
GRAUBUENDNER KANTONALBANK 0.37500% 19-28.05.32*	CHF	1 700 000			1 700 000	1 524 900	0.07	
HEATHROW FUNDING LTD-REG-S 1.80000% 22-27.05.27*	CHF	5 800 000			5 800 000	5 756 500	0.25	
HELVETIA SCHWEIZ VERSICHERUNGSGES-REG-S 1.50000% 14-28.04.25*	CHF	700 000			700 000	697 130	0.03	
HIAG IMMOBILIEN HOLDING AG-REG-S 0.87500% 19-08.05.24*	CHF	1 400 000			1 400 000	1 388 100	0.06	
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	4 000 000			4 000 000	4 048 000	0.18	
JULIUS BAER GROUP-REG-S 0.37500% 17-06.12.24*	CHF	450 000		450 000				
KANTONSSPITAL BADEN AG-REG-S 0.35000% 21-30.09.36*	CHF	3 250 000			3 250 000	2 697 500	0.12	
KRAFTWERKE LINTH-LIMMERN AG 2.75000% 11-09.06.23*	CHF	200 000		200 000				
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.87500% 11-30.06.31*	CHF	200 000			200 000	209 000	0.01	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 12-27.09.52*	CHF	50 000			50 000	56 250	0.00	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 3.00000% 13-02.04.48*	CHF	100 000			100 000	111 300	0.00	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.00000% 17-11.12.23*	CHF	300 000			300 000	299 970	0.01	
KRAFTWERKE LINTH-LIMMERN AG-REG-S 2.75000% 23-01.03.30*	CHF	2 410 000			2 410 000	2 514 835	0.11	
KUEHNE+NAGEL INTERNATIONAL AG-REG-S 0.20000% 19-18.06.25*	CHF	4 320 000		3 320 000	1 000 000	976 000	0.04	
LAUSANNE, CITY OF-REG-S 2.10000% 23-17.02.48*	CHF	2 400 000			2 400 000	2 658 000	0.12	
LAUSANNE, CITY OF-REG-S 1.87500% 23-14.09.76*	CHF		500 000		500 000	601 000	0.03	
LIECHTENSTEINISCHE LANDESBANK AG-REG-S 0.12500% 19-28.05.26*	CHF	300 000			300 000	288 000	0.01	
LOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		12 400 000	400 000	12 000 000	12 150 000	0.53	
LONZA SWISS FINANCE AG-REG-S 0.70000% 17-12.07.24*	CHF	2 000 000		2 000 000				
LONZA SWISS FINANCE AG-REG-S 2.10000% 23-12.09.29*	CHF	3 400 000			3 400 000	3 449 300	0.15	
LUZERNER KANTONALBANK AG-REG-S 1.87500% 10-26.11.35*	CHF	1 100 000			1 100 000	1 117 050	0.05	1 000 000
LUZERNER KANTONALBANK-REG-S 2.00000% 10-06.12.33*	CHF	500 000			500 000	514 000	0.02	
LUZERNER KANTONALBANK-REG-S 1.62500% 12-20.07.37*	CHF	510 000			510 000	502 350	0.02	
LUZERNER KANTONALBANK-REG-S 0.85000% 19-12.03.42*	CHF	1 950 000			1 950 000	1 698 450	0.07	
LUZERNER KANTONALBANK-REG-S 0.15000% 19-07.10.44*	CHF	6 500 000			6 500 000	4 784 000	0.21	200 000
LUZERNER KANTONALBANK AG-REG-S-SUB 0.87500% 21-14.05.31*	CHF	6 320 000			6 320 000	5 653 240	0.25	
LUZERNER KANTONALBANK-REG-S 2.00000% 23-19.11.38*	CHF		5 000 000	270 000	4 730 000	4 942 850	0.22	
MOBIMO HOLDING AG-REG-S 1.87500% 14-16.09.24*	CHF	1 150 000		1 150 000				
MOBIMO HOLDING AG-REG-S 0.75000% 17-20.03.26*	CHF	3 155 000			3 155 000	3 068 238	0.13	1 750 000
MOBIMO HOLDING AG-REG-S 0.87500% 18-02.10.23*	CHF	8 650 000		8 650 000				
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.25000% 20-18.09.28*	CHF	3 000 000			3 000 000	2 793 000	0.12	
NANT DE DRANCE SA-REG-S 2.37500% 13-15.02.28*	CHF	200 000		200 000				
NANT DE DRANCE SA-REG-S 1.75000% 14-18.07.24*	CHF	200 000			200 000	199 300	0.01	
NANT DE DRANCE SA-REG-S 2.00000% 16-02.02.26*	CHF	1 000 000			1 000 000	1 005 000	0.04	
NANT DE DRANCE SA-REG-S 1.55000% 18-19.08.25*	CHF	250 000			250 000	248 250	0.01	
NANT DE DRANCE SA-REG-S 1.25000% 20-25.06.27*	CHF	435 000		435 000				
NANT DE DRANCE SA-REG-S 0.87500% 20-23.05.29*	CHF	2 000 000			2 000 000	1 887 000	0.08	1 365 000
NATIONAL AUSTRALIA BANK LTD-REG-S 0.30000% 17-31.10.25*	CHF	510 000		510 000				
NATIONWIDE BUILDING SOCIETY-REG-S 1.52030% 22-17.12.29*	CHF	7 750 000			7 750 000	7 753 875	0.34	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	6 400 000			6 400 000	6 400 000	0.28	
NATIONWIDE BUILDING SOCIETY-REG-S 2.01250% 23-23.01.30*	CHF	10 000 000			10 000 000	10 250 000	0.45	
NESTLE SA 1.62500% 22-07.11.25*	CHF	5 000 000			5 000 000	5 010 000	0.22	
NESTLE SA 2.12500% 23-28.06.38*	CHF		6 000 000		6 000 000	6 384 000	0.28	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.20000% 16-07.11.31*	CHF	2 100 000			2 100 000	1 888 950	0.08	
NEW BRUNSWICK, PROVINCE OF-REG-S 0.25000% 17-19.01.29*	CHF	1 470 000		1 470 000				
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.20000% 20-28.11.28*	CHF	195 000			195 000	182 618	0.01	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.55000% 20-27.05.33*	CHF	1 000 000			1 000 000	904 000	0.04	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	1 300 000			1 300 000	1 300 000	0.06	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	4 800 000			4 800 000	4 593 600	0.20	
OC OERLIKON CORP AG-REG-S 3.25000% 23-02.10.29*	CHF	3 500 000			3 500 000	3 571 750	0.16	
OC OERLIKON CORP INC, PFAEFF-REG-S 2.87500% 23-02.06.26*	CHF	3 500 000			3 500 000	3 508 750	0.15	
ORIOR AG-REG-S 0.62500% 17-26.09.23*	CHF	7 700 000		7 700 000				
PARTNERS GROUP HOLDING AG-REG-S 0.15000% 17-07.06.24*	CHF	3 250 000		3 250 000				
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 1.87500% 10-15.09.31*	CHF	6 640 000			6 640 000	6 815 960	0.30	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.12500% 10-01.12.28*	CHF	2 490 000			2 490 000	2 570 925	0.11	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.62500% 11-14.02.31*	CHF	6 000 000			6 000 000	6 462 000	0.28	
PFANDBREFBK SCHWEZERSHR HYPO INST-REG-S 2.25000% 10-13.08.32*	CHF	8 905 000			8 905 000	9 422 381	0.41	
PFANDBREFZENTR SCHWEZ KANTNALBNKN-REG-S 2.00000% 10-30.10.25*	CHF	9 050 000		9 050 000				
PFANDBRIEFBANK SCHWEIZERISCHER AG-REG-S 0.25000% 21-25.04.42*	CHF	2 000 000			2 000 000	1 581 600	0.07	
PFANDBRIEFBANK SCHWEIZERISCHER HY-REG-S 1.75000% 23-23.12.43*	CHF		5 000 000		5 000 000	5 228 000	0.23	
PFANDBRIEFBK SCHWCHER HYPO INST-REG-S 0.12500% 21-20.06.31*	CHF	3 000 000			3 000 000	2 702 700	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.37500% 11-27.06.25*	CHF	8 685 000		8 685 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-21.01.28*	CHF	4 040 000		4 040 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 12-02.08.33*	CHF	4 200 000			4 200 000	4 176 480	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 12-13.08.27*	CHF	3 020 000		3 020 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.62500% 13-03.07.30*	CHF	4 060 000			4 060 000	4 096 134	0.18	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.12500% 14-03.03.44*	CHF	300 000			300 000	333 150	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-15.12.25*	CHF	8 000 000		8 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 14-07.07.26*	CHF	2 500 000			2 500 000	2 468 750	0.11	

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-09.11.35*	CHF 6 600 000			6 600 000	6 523 440	0.28	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.50000% 14-05.12.40*	CHF 1 650 000			1 650 000	1 628 055	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.04.33*	CHF 8 850 000			8 850 000	8 128 725	0.35	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-25.01.34*	CHF 2 500 000			2 500 000	2 275 500	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 15-25.06.37*	CHF 2 250 000			2 250 000	2 054 250	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF 3 450 000		3 450 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-12.05.32*	CHF 1 850 000			1 850 000	1 771 560	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 15-26.01.26*	CHF 9 200 000		9 200 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.62500% 15-16.05.31*	CHF 2 000 000			2 000 000	1 875 200	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 15-15.10.25*	CHF 2 800 000		2 800 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.00000% 15-25.01.36*	CHF 10 000 000			10 000 000	9 354 000	0.41	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-15.06.29*	CHF 8 500 000			8 500 000	8 068 200	0.35	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 15-28.11.34*	CHF 1 250 000			1 250 000	1 142 375	0.05	
PFANDBRIEFBK SCHWEIZERISCHER-REG-S 0.25000% 16-05.08.26*	CHF 4 160 000		4 160 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 16-06.09.28*	CHF 1 500 000			1 500 000	1 408 950	0.06	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 16-05.10.35*	CHF 3 225 000			3 225 000	2 837 033	0.12	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.12500% 16-15.12.27*	CHF 2 250 000		2 250 000				
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.37500% 16-08.07.39*	CHF 3 550 000			3 550 000	2 948 275	0.13	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.25000% 16-04.08.38*	CHF 1 550 000			1 550 000	1 281 075	0.06	
PFANDBRIEFBK SCHWEIZERI HYPO INST-REG-S 0.12500% 16-15.07.31*	CHF 1 000 000			1 000 000	899 900	0.04	
PFANDBRIEFBK SCHWEIZER HYPO INST-REG-S 0.37500% 16-15.06.46*	CHF 450 000			450 000	348 570	0.02	
PFANDBRIEFBK SCHWEIZ HYPO INST-REG-S 0.37500% 16-23.09.43*	CHF 2 245 000			2 245 000	1 787 020	0.08	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 16-14.10.36*	CHF 340 000			340 000	286 450	0.01	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-06.05.25*	CHF 1 000 000		1 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 17-21.03.28*	CHF 2 250 000			2 250 000	2 149 875	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-18.01.27*	CHF 1 500 000		1 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 17-27.04.26*	CHF 2 420 000		2 420 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 18-17.11.25*	CHF 6 000 000		6 000 000				
PFANDBRIEFBK SCHWEIZERIS HYP INST-REG-S 0.50000% 18-22.01.29*	CHF 1 700 000			1 700 000	1 620 100	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.87500% 19-15.03.40*	CHF 50 000			50 000	44 835	0.00	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 19-10.12.30*	CHF 10 000 000			10 000 000	9 085 000	0.40	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-17.06.41*	CHF 1 200 000			1 200 000	999 360	0.04	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 19-25.01.44*	CHF 900 000			900 000	734 040	0.03	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 20-22.06.40*	CHF 2 000 000			2 000 000	1 679 800	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-07.06.28*	CHF 3 000 000			3 000 000	2 827 200	0.12	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 20-06.10.42*	CHF 18 745 000			18 745 000	14 669 837	0.64	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-02.08.30*	CHF 7 500 000			7 500 000	6 852 000	0.30	20 000
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 20-19.11.32*	CHF 7 700 000			7 700 000	6 779 850	0.30	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.25000% 21-21.12.35*	CHF 3 000 000			3 000 000	2 565 000	0.11	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 21-19.12.31*	CHF 5 000 000			5 000 000	4 468 500	0.19	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 22-09.04.32*	CHF 2 405 000			2 405 000	2 376 140	0.10	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.25000% 22-05.07.52*	CHF 2 500 000			2 500 000	2 932 500	0.13	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 2.00000% 23-02.04.38*	CHF 14 920 000			14 920 000	15 792 820	0.69	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.75000% 23-24.03.43*	CHF 2 000 000	2 000 000		2 000 000	2 068 000	0.09	
PFANDBRIEFBK SCHWISCHER HYPO INST-REG-S 0.25000% 17-20.10.26*	CHF 2 600 000		2 600 000				
PFANDBRIEFBK SCHWZERSHR HYPO INST-REG-S 2.50000% 11-30.03.26*	CHF 1 000 000		1 000 000				
PFANDBRIEFZEN SCHWEIZ KANTONAL-REG-S AG 0.25000% 17-01.12.25*	CHF 160 000			160 000	155 904	0.01	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 11-31.10.24*	CHF 80 000			80 000	79 864	0.00	
PFANDBRIEFZENTR SCHWEIZ KANTONALB-REG-S 1.62500% 12-17.04.28*	CHF 1 070 000		1 070 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 12-21.05.29*	CHF 820 000			820 000	821 886	0.04	
PFANDBRIEFZENTR SCHWEIZ KANTNLBKN-REG-S 1.37500% 13-05.11.27*	CHF 3 840 000		3 840 000				
PFANDBRIEFZENTR SCHWEIZ KAN BAN-REG-S 1.50000% 13-21.06.28*	CHF 1 980 000		1 980 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.62500% 14-17.06.26*	CHF 2 500 000			2 500 000			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.50000% 14-05.02.29*	CHF 2 950 000			2 950 000			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.00000% 14-22.09.28*	CHF 1 200 000		1 200 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.62500% 15-12.02.30*	CHF 3 890 000			3 890 000	3 695 500	0.16	
PFANDBRIEFZENTR SCHWEIZ KANTOBANK-REG-S 0.62500% 15-16.07.29*	CHF 2 400 000			2 400 000	2 292 240	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.12500% 15-25.02.26*	CHF 2 250 000		2 250 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.60000% 16-11.12.35*	CHF 5 865 000			5 865 000	5 212 226	0.23	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 16-30.03.34*	CHF 400 000			400 000	358 520	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONA-REG-S 0.50000% 17-20.02.32*	CHF 550 000			550 000	506 110	0.02	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.25000% 17-26.05.27*	CHF 3 325 000			3 325 000	3 189 008	0.14	
PFANDBRIEFZENTR SCHWEIZ KANTON-REG-S 0.25000% 17-12.05.26*	CHF 1 100 000		1 100 000				
PFANDBRIEFZENTR SCHWZ KANTNLBKN-REG-S 0.37500% 17-24.07.28*	CHF 1 900 000			1 900 000	1 808 800	0.08	
PFANDBRIEFZENTR SCHWZ KANTNLBKN-REG-S 0.25000% 17-06.12.27*	CHF 830 000		830 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 18-24.11.28*	CHF 1 050 000		1 050 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.30000% 19-09.04.29*	CHF 8 250 000		5 250 000	3 000 000	2 822 100	0.12	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 19-15.05.34*	CHF 2 500 000			2 500 000	2 237 000	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.10000% 19-03.12.31*	CHF 5 000 000			5 000 000	4 462 000	0.19	
PFANDBRIEFZENTR SCHZ KANTLBKEN-REG-S 0.50000% 18-19.05.28*	CHF 3 250 000		3 250 000				
PFANDBRIEFZENTRALE DER SC KANTONA-REG-S 1.85000% 23-22.09.33*	CHF 4 000 000	4 000 000		4 000 000	4 103 600	0.18	

Security	31.5.2023			30.11.2023			Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
	Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal					
PfANRIEFBK SCH HYP AG-REG-S 1.37500% 22-10.06.32*	CHF	10 000 000			10 000 000		9 871 000	0.43	
PRIMEO HOLDING AG 0.10000% 21-28.09.29*	CHF	1 560 000			1 560 000		1 422 720	0.06	
PSP SWISS PROPERTY AG-REG-S 1.00000% 15-06.02.25*	CHF	1 500 000		1 500 000					
PSP SWISS PROPERTY AG-REG-S 0.50000% 16-16.02.24*	CHF	2 000 000		2 000 000					
PSP SWISS PROPERTY AG-REG-S 0.37500% 16-29.04.26*	CHF	1 000 000			1 000 000		965 500	0.04	
PSP SWISS PROPERTY AG-REG-S 0.70000% 19-08.02.27*	CHF	1 450 000			1 450 000		1 399 975	0.06	
RABOBANK NEDERLAND NV-REG-S 3.12500% 06-15.09.26*	CHF	2 000 000		2 000 000					
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 2.62500% 11-04.02.26*	CHF	250 000		250 000					
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30000% 16-22.04.25*	CHF	1 000 000		1 000 000					
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S 0.18250% 20-11.11.25*	CHF	1 000 000		1 000 000					
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 1.50000% 20-23.11.34*	CHF	1 400 000			1 400 000	1 262 100		0.05	1 200 000
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	4 250 000		1 250 000	3 000 000	2 977 500		0.13	
ROCHE KAPITALMARKT AG-REG-S 0.75000% 22-25.02.31*	CHF	4 000 000			4 000 000	3 800 000		0.17	250 000
ROCHE KAPITALMARKT AG-REG-S 1.00000% 22-25.02.37*	CHF	1 500 000			1 500 000	1 396 500		0.06	
ROCHE KAPITALMARKT AG 1.95000% 23-15.09.38*	CHF		3 000 000		3 000 000	3 096 780		0.13	
SANDOZ GROUP AG-REG-S 2.12500% 23-17.11.26*	CHF		3 280 000		3 280 000	3 330 840		0.15	
SCHAFFHAUSER KANTONALBANK-REG-S 0.50000% 18-31.05.28*	CHF	1 600 000			1 600 000	1 523 200		0.07	
SGS SA-REG-S 0.75000% 18-29.10.25*	CHF		3 145 000		3 145 000	3 085 245		0.13	
SGS SA-REG-S 0.95000% 20-06.11.26*	CHF	215 000	20 000	235 000					
SGS SA-REG-S 1.25000% 22-05.09.25*	CHF	3 500 000		3 500 000					
SGS SA-REG-S 1.70000% 22-05.09.29*	CHF	3 500 000			3 500 000	3 487 750		0.15	
SIKA AG-REG-S 0.62500% 18-12.07.24*	CHF	500 000		500 000					
SIX GROUP AG-REG-S 0.20000% 21-28.09.29*	CHF	3 205 000		3 205 000					
SIX GROUP AG-REG-S 0.12500% 21-27.11.26*	CHF	2 000 000			2 000 000	1 907 360		0.08	
SONOVA HOLDING AG-REG-S 0.75000% 20-06.10.28*	CHF	6 000 000	60 000	3 000 000	3 060 000	2 929 950		0.13	
SONOVA HOLDING AG-REG-S 1.05000% 22-19.02.29*	CHF	3 120 000			3 120 000	3 004 560		0.13	
SONOVA HOLDING AG-REG-S 1.40000% 22-19.02.32*	CHF	6 370 000			6 370 000	6 178 900		0.27	
SONOVA HOLDING AG-REG-S 1.95000% 22-12.12.30*	CHF	3 200 000			3 200 000	3 249 600		0.14	
ST GALLER KANTONALBANK 1.37500% 12-22.06.27*	CHF	720 000		720 000					
ST GALLER KANTONALBANK-REG-S 0.50000% 15-24.06.25*	CHF	1 450 000			1 450 000	1 423 175		0.06	
ST GALLER KANTONALBANK-REG-S-SUB 1.00000% 17-30.11.27*	CHF	2 930 000			2 930 000	2 856 750		0.12	10 000
ST GALLER KANTONALBANK AG 0.10000% 19-10.10.41*	CHF	7 665 000			7 665 000	5 863 725		0.26	
ST GALLER KANTONALBANK AG-REG-S 0.35000% 19-24.01.28*	CHF	500 000		500 000					
ST GALLER KANTONALBANK AG-REG-S 0.25000% 21-30.04.35*	CHF	2 000 000			2 000 000	1 710 000		0.07	
STRAUMANN HOLDING AG-REG-S 0.55000% 20-03.10.25*	CHF	1 400 000			1 400 000	1 367 100		0.06	
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	7 430 000		7 430 000					
SULZER AG-REG-S 1.60000% 18-22.10.24*	CHF	800 000			800 000	796 080		0.03	
SULZER AG-REG-S 3.35000% 22-16.11.26*	CHF	2 500 000			2 500 000	2 581 250		0.11	
SWISS PRIME SITE FINANCE AG-REG-S 2.00000% 14-10.12.24*	CHF	1 200 000			1 200 000	1 198 320		0.05	
SWISS PRIME SITE FINANCE AG-REG-S 0.82500% 17-11.05.26*	CHF	250 000			250 000	244 000		0.01	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	4 000 000		4 000 000					
SWISS PRIME SITE FINANCE AG-REG-S 1.25000% 19-02.04.27*	CHF	7 000 000			7 000 000	6 867 000		0.30	
SWISS PRIME SITE FINANCE AG-REG-S 0.65000% 20-18.12.29*	CHF	1 000 000			1 000 000	925 000		0.04	
SWISS PRIME SITE FINANCE AG-REG-S 0.37500% 21-11.02.28*	CHF	1 500 000			1 500 000	1 411 500		0.06	
SWISSCOM AG 0.13000% 20-18.09.31*	CHF	3 000 000	3 000 000		6 000 000	5 406 000		0.24	
SWISSCOM AG-REG-S 0.37500% 16-31.03.28*	CHF	3 150 000			3 150 000	3 006 675		0.13	
SWISSCOM AG-REG-S 0.12500% 16-15.09.32*	CHF	3 550 000		3 000 000	550 000	483 175		0.02	350 000
SWISSCOM AG-REG-S 0.37500% 16-15.12.27*	CHF	750 000		750 000					
SWISSCOM AG-REG-S 0.37500% 17-31.05.27*	CHF	2 000 000		2 000 000					
SWISSCOM AG-REG-S 0.75000% 17-24.11.33*	CHF	7 200 000			7 200 000	6 598 800		0.29	
SWISSCOM AG-REG-S 0.50000% 19-15.03.29*	CHF	5 700 000			5 700 000	5 409 300		0.24	
SWISSCOM AG-REG-S 0.75000% 18-12.10.28*	CHF	3 500 000			3 500 000	3 396 750		0.15	
SWISSCOM AG-REG-S 0.25000% 21-18.05.33*	CHF	4 570 000			4 570 000	4 010 175		0.17	
SWISSCOM AG-REG-S 1.50000% 14-14.07.26*	CHF	2 150 000			2 150 000	2 147 850		0.09	
SWISSCOM AG-REG-S 1.50000% 14-28.09.29*	CHF	1 800 000			1 800 000	1 800 000		0.08	
SWISSCOM AG-REG-S 1.00000% 15-17.04.35*	CHF	1 900 000			1 900 000	1 768 900		0.08	
SWISSGRID AG-REG-S 0.62500% 15-25.02.30*	CHF	500 000			500 000	470 500		0.02	
SWISSGRID AG-REG-S 0.20000% 20-30.06.32*	CHF	200 000			200 000	176 100		0.01	
SWISSGRID AG-REG-S 0.12500% 20-30.06.36*	CHF	2 500 000			2 500 000	2 012 500		0.09	
SWITZERLAND-REG-S 0.50000% 16-30.05.58*	CHF	7 611 000			7 611 000	7 109 435		0.31	
SWITZERLAND-REG-S 0.50000% 17-24.05.55*	CHF	8 020 000			8 020 000	7 434 540		0.32	
SWITZERLAND-REG-S 0.50000% 17-28.06.45*	CHF	13 800 000			13 800 000	12 879 540		0.56	10 107 000
SWITZERLAND-REG-S 0.25000% 21-23.06.35*	CHF	4 000 000			4 000 000	3 716 000		0.16	
SWITZERLAND-REG-S 1.50000% 12-30.04.42*	CHF	16 550 000			16 550 000	18 433 390		0.80	15 350 000
SWITZERLAND-REG-S 1.25000% 12-27.06.37*	CHF	7 000 000	200 000		6 800 000	7 154 280		0.31	1 226 000
SWITZERLAND-REG-S 1.50000% 22-26.10.38*	CHF	10 000 000			10 000 000	10 897 000		0.47	7 217 000
SWITZERLAND-REG-S 2.50000% 06-08.03.36*	CHF	3 000 000			3 000 000	3 558 300		0.15	
SWITZERLAND-REG-S 2.00000% 14-25.06.64*	CHF	12 663 000			12 663 000	18 875 468		0.82	12 663 000
SWITZERLAND-REG-S 4.00000% 99-06.01.49*	CHF	20 710 000			20 710 000	35 592 206		1.55	14 563 000
SYNGENTA FINANCE AG-REG-S 0.70000% 20-09.12.26*	CHF	500 000			500 000	480 750		0.02	
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	1 900 000		1 900 000					

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	5 000 000			5 000 000	4 919 000	0.21	
TESSIN, CANTON OF 0.40000% 16-27.06.44*	CHF	3 000 000		3 000 000				
TESSIN, CANTON OF-REG-S 2.12500% 10-24.11.34*	CHF	3 040 000		3 040 000				
TESSIN, CANTON OF-REG-S 1.87500% 13-18.03.38*	CHF	1 400 000			1 400 000	1 446 900	0.06	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 0.16600% 19-21.12.29*	CHF	815 000		815 000				
TRANSPORTS PUBLICS GENEVOIS-REG-S 0.90000% 15-21.05.35*	CHF	340 000			340 000	307 700	0.01	
TRANSPOWER NEW ZEALAND LTD 0.02000% 19-16.12.27*	CHF	1 885 000			1 885 000	1 748 338	0.08	
UBS GROUP AG 0.37500% 21-24.08.29*	CHF	5 600 000		2 000 000	3 600 000	3 268 800	0.14	
UBS GROUP AG-REG-S 1.25000% 16-23.02.26*	CHF	1 400 000		1 400 000				
UBS SWITZERLAND AG-REG-S 1.82000% 23-18.10.10.26*	CHF		7 750 000	5 750 000	2 000 000	2 009 000	0.09	
UBS SWITZERLAND AG-REG-S 2.03500% 23-18.10.33*	CHF		6 250 000		6 250 000	6 450 000	0.28	
UNION BANCAIRE PRIVÉE UBP SA-REG-S 0.20000% 21-15.12.26*	CHF	3 000 000			3 000 000	2 854 500	0.12	
VALIANT BANK AG 1.85000% 23-31.05.28*	CHF		2 000 000		2 000 000	2 013 000	0.09	
VALIANT BANK AG-REG-S 0.12500% 19-04.12.34*	CHF	2 150 000			2 150 000	1 770 525	0.08	
VALIANT BANK AG-REG-S 0.10000% 21-07.05.31*	CHF	3 000 000			3 000 000	2 646 000	0.12	
VERIZON COMMUNICATIONS INC-REG-S 0.55500% 21-24.03.31*	CHF	6 500 000			6 500 000	5 934 500	0.26	
VISECA PAYMENT SERVICES AG 2.25000% 23-27.10.26*	CHF		5 000 000		5 000 000	5 075 000	0.22	
WALLISER KANTONALBANK-REG-S 0.20000% 17-02.02.26*	CHF	3 000 000		3 000 000				
WALLISER KANTONALBANK-REG-S 0.35000% 18-07.09.27*	CHF	1 750 000			1 750 000	1 666 875	0.07	
WESTPAC BANKING CORP 2.01250% 23-13.06.30*	CHF	6 700 000			6 700 000	6 897 650	0.30	
WINTERTHUR, CITY OF 1.87500% 12-20.04.37*	CHF	140 000			140 000	143 290	0.01	
WINTERTHUR, CITY OF-REG-S 1.50000% 13-24.01.36*	CHF	620 000			620 000	608 840	0.03	
WINTERTHUR, CITY OF-REG-S 2.25000% 14-10.02.39*	CHF	200 000			200 000	214 200	0.01	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-08.09.25*	CHF	2 100 000			2 100 000	2 111 550	0.09	
ZUERCHER KANTONALBANK-REG-S 2.00000% 10-30.11.34*	CHF	1 500 000			1 500 000	1 554 750	0.07	
ZUERCHER KANTONALBANK 2.50000% 11-10.06.31*	CHF	5 000 000			5 000 000	5 320 000	0.23	
ZUERCHER KANTONALBANK-REG-S 0.75000% 15-28.10.30*	CHF	13 400 000			13 400 000	12 663 000	0.55	
ZUERCHER KANTONALBANK-REG-S 0.05000% 16-23.11.26*	CHF	7 550 000		7 550 000				
ZUERCHER KANTONALBANK-REG-S 0.25000% 17-27.01.26*	CHF	1 500 000		300 000	1 200 000	1 165 800	0.05	
ZUERCHER KANTONALBANK-REG-S 0.25000% 18-08.05.25*	CHF	450 000		450 000				
ZUERCHER KANTONALBANK-REG-S 0.12500% 19-06.06.29*	CHF	2 750 000			2 750 000	2 539 625	0.11	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-05.02.31*	CHF	12 050 000			12 050 000	10 760 650	0.47	
ZUERCHER KANTONALBANK-REG-S 0.05000% 20-04.11.32*	CHF	3 000 000			3 000 000	2 595 000	0.11	
ZUERCHER KANTONALBANK 0.20000% 22-31.07.30*	CHF	6 000 000			6 000 000	5 481 000	0.24	100 000
ZUERCHER KANTONALBANK 0.20000% 22-31.03.25*	CHF	6 000 000		6 000 000				
ZUERICH, CITY OF-REG-S 1.62500% 23-26.01.37*	CHF	1 800 000			1 800 000	1 837 800	0.08	
ZUG ESTATES HOLDING AG-REG-S 0.10000% 19-02.10.25*	CHF	2 680 000			2 680 000	2 594 240	0.11	
ZUGER KANTONALBANK 1.65000% 13-02.04.38*	CHF	1 500 000			1 500 000	1 491 750	0.06	
ZUGER KANTONALBANK AG 0.37500% 16-15.12.27*	CHF	100 000		100 000				
ZUGER KANTONALBANK AG 0.12500% 19-27.06.30*	CHF	1 500 000			1 500 000	1 357 500	0.06	
ZURICH INSURANCE CO-REG-S 1.50000% 14-22.07.26*	CHF	550 000		550 000				
TOTAL CHF						1 011 685 463	44.05	
Total Bonds, fixed rate						1 011 685 463	44.05	

Bonds, zero coupon

CHF

AMAG LEASING AG-REG-S 0.00000% 21-18.02.25*	CHF	4 500 000			4 500 000	4 377 600	0.19	
BALOISE HOLDING AG-REG-S 0.00000% 19-25.09.26*	CHF	1 000 000		1 000 000				
BASLER KANTONALBANK-REG-S 0.00000% 19-23.08.34*	CHF	9 225 000			9 225 000	7 707 488	0.34	200 000
CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 19-16.07.29*	CHF	2 025 000			2 025 000	1 824 525	0.08	
FREIBURGER KANTONALBANK-REG-S 0.00000% 20-26.02.30*	CHF	1 000 000			1 000 000	906 000	0.04	
FREIBURGER KANTONALBANK 0.00000% 21-05.02.31*	CHF	4 000 000			4 000 000	3 554 000	0.15	
GENEVA, CANTON OF-REG-S 0.00000% 19-23.09.59*	CHF	1 200 000			1 200 000	739 800	0.03	1 200 000
GLARNER KANTONALBANK-REG-S 0.00000% 19-16.10.29*	CHF	2 700 000			2 700 000	2 465 100	0.11	
KANTONSSPITAL WINTERTHUR-REG-S 0.00000% 21-30.09.25*	CHF	1 500 000		1 500 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF	2 490 000			2 490 000	2 419 035	0.11	
LUZERNER KANTONALBANK-REG-S 0.00000% 20-07.08.28*	CHF	2 500 000		2 500 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-26.08.49*	CHF	3 000 000			3 000 000	2 029 500	0.09	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-25.02.28*	CHF	1 700 000			1 700 000	1 599 190	0.07	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 20-10.05.45*	CHF	2 850 000			2 850 000	2 034 900	0.09	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-27.01.27*	CHF	2 800 000		2 800 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-02.10.26*	CHF	1 600 000		1 600 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 19-23.06.25*	CHF	1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 20-02.04.31*	CHF	1 850 000			1 850 000	1 656 305	0.07	
PFANDBRIEFZENTR SCHWEIZ KANTONALBK-REG-S 0.00000% 20-15.03.30*	CHF	1 500 000			1 500 000	1 367 250	0.06	
PSP SWISS PROPERTY AG-REG-S 0.00000% 19-06.02.30*	CHF	1 250 000			1 250 000	1 102 333	0.05	
SWISSCOM AG-REG-S 0.00000% 19-30.08.44*	CHF	3 450 000			3 450 000	2 432 595	0.11	
SWISSGRID AG-REG-S 0.00000% 20-30.06.28*	CHF	800 000			800 000	744 000	0.03	
SWITZERLAND-REG-S 0.00000% 19-26.06.34*	CHF		45 000 000		45 000 000	41 044 500	1.79	
SWITZERLAND-REG-S 0.00000% 19-24.07.39*	CHF	13 689 000	50 000 000		63 689 000	55 931 680	2.44	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SWITZERLAND-REG-S 0.00000% 23-26.06.34*	CHF		45 000 000	45 000 000				
SWITZERLAND-REG-S 0.00000% 23-24.07.39*	CHF		50 000 000	50 000 000				
VALIANT BANK AG-REG-S 0.00000% 19-31.07.29*	CHF	1 900 000			1 900 000	1 720 450	0.07	
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	1 700 000			1 700 000	1 641 350	0.07	
WALLISER KANTONALBANK-REG-S 0.00000% 20-14.02.29*	CHF	4 500 000		4 500 000				
ZUERCHER KANTONALBANK-REG-S 0.00000% 20-12.03.30*	CHF	1 700 000			1 700 000	1 537 650	0.07	
ZUERCHER KANTONALBANK 0.00000% 21-21.01.33*	CHF	10 000 000			10 000 000	8 590 000	0.37	
TOTAL CHF						147 425 250	6.42	
Total Bonds, zero coupon						147 425 250	6.42	

Bonds, floating rate

CHF

BALOISE LIFE LTD-SUB 2.200%/VAR 17-19.06.48*	CHF	3 500 000			3 500 000	3 370 500	0.15	1 275 000
HELVETIA SCHWEIZ VERSICHERU-REG-S-SUB 1.450%/VAR 20-12.08.40*	CHF	1 000 000			1 000 000	894 500	0.04	
SWISS LIFE AG-REG-S-SUB 2.625%/VAR 18-25.09.48*	CHF	4 685 000			4 685 000	4 544 450	0.20	
TOTAL CHF						8 809 450	0.38	
Total Bonds, floating rate						8 809 450	0.38	
Total Securities traded on an exchange						2 280 470 542	99.29	

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	31 000	35 000	65 995	5	4 446	0.00	
TOTAL Global						4 446	0.00	
Total Investment certificates, open end						4 446	0.00	

Bonds, fixed rate

CHF

UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	2 000 000			2 000 000	1 963 879	0.09	
TOTAL CHF						1 963 879	0.09	
Total Bonds, fixed rate						1 963 879	0.09	
Total Securities traded neither on an exchange nor on a regulated market						1 968 325	0.09	

Instruments similar to securities

Treasury bills, zero coupon

CHF

SWISS NATIONAL BANK BILL TB 0.00000% 21.08.23-18.09.23**	CHF		25 000 000	25 000 000				
TOTAL CHF							0.00	
Total Treasury bills, zero coupon							0.00	
Total Instruments similar to securities							0.00	
Total securities and similar instruments						2 282 438 867	99.38	
(thereof in lending)						112 868 054	4.91	
Bank deposits at sight						1 255 031	0.05	
Derivative financial instruments						-1 181 789	-0.05	
Other assets						14 292 102	0.62	
Total fund assets						2 296 804 211	100.00	
Short-term bank liabilities						-5 022 262		
Other liabilities						-47 611		
Net fund assets						2 291 734 338		

Valuation categories	Market value as of 30.11.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	2 280 470 542	99.29
Investments valuation based on market-observed parameters	786 536	0.04
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	2 281 257 078	99.33

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	-640 574	-0.03
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	-541 215	-0.02
UBS/INTEREST RATE SWAP REC SARON O/N 23-09.03.25	50 000 000	CHF			
			105 000 000	-1 181 789	-0.05

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	Purchases/ Contracts	Sales/ Contracts
Interest rate swaps/Credit Default Swaps			
UBS/INTEREST RATE SWAP PAY 1.49250% 23-15.03.25	CHF	48 000 000	48 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-15.03.25	CHF	48 000 000	48 000 000
GS/INTEREST RATE SWAP REC 2.00000% 23-18.04.38	CHF	40 000 000	40 000 000
GS/INTEREST RATE SWAP PAY SARON O/N 23-18.04.38	CHF	40 000 000	40 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
UBS/INTEREST RATE SWAP REC 2.03000% 23-03.03.38	CHF	18 000 000
UBS/INTEREST RATE SWAP PAY SARON O/N 23-03.03.38	CHF	18 000 000

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 0.95

UBS (CH) Bond Fund – Global (CHF)

Category securities funds

Most important figures

	ISIN	30.11.2023	31.5.2023	31.5.2022
Net fund assets in CHF		54 243 200.49	60 766 063.91	70 946 389.28
Class P	CH0002788526			
Net asset value per unit in CHF		59.80	62.24	67.40
Issue and redemption price per unit in CHF ¹		59.80	62.24	67.35
Number of units outstanding		869 532.5000	935 014.1590	1 011 127.4810
Class Q	CH0203279556			
Net asset value per unit in CHF		77.60	81.01	87.77
Issue and redemption price per unit in CHF ¹		77.60	81.01	87.70
Number of units outstanding		28 878.4710	31 678.4710	31 813.1230

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

United States of America	23.35
Japan	17.87
United Kingdom	9.17
Canada	6.92
France	5.42
Italy	4.61
Spain	4.51
New Zealand	2.93
Supranationals	2.35
Germany	2.04
Others	15.87
TOTAL	95.04

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

Statement of assets

	30.11.2023	31.5.2023
Market values	CHF	CHF
Bank deposits		
– at sight	1 155 703.93	4 662 356.83
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	51 706 590.45	58 071 550.07
Derivative financial instruments	1 045 711.46	-424 550.99
Other assets	502 492.24	472 181.73
TOTAL fund assets	54 410 498.08	62 781 537.64
Loans	-113 871.71	-1 959 394.55
Other liabilities	-53 425.88	-56 079.18
Net fund assets	54 243 200.49	60 766 063.91

Statement of income

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
Income	CHF	CHF
Income from bank assets	21 252.25	11 232.01
Negative interest	-1 854.81	-9 180.56
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	575 074.49	1 108 321.94
Offset payments from securities lending	128 927.04	296 792.88
Income from securities lending	6 742.47	18 003.47
Purchase of current net income on issue of units	1 099.70	8 876.53
TOTAL income	731 241.14	1 434 046.27
Expenses		
Interest payable	-678.42	-953.24
Audit expenses	0.00	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-312 451.68	-699 687.75
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-7 494.65	-15 793.64
Other expenses	-1 182.75	-4 061.52
Payment of current net income on redemption of units	-17 804.34	-29 235.33
TOTAL expenses	-339 611.84	-764 416.38
Net income	391 629.30	669 629.89
Realized capital gains and losses ¹	-1 247 293.22	1 942 226.12
Realized result	-855 663.92	2 611 856.01
Unrealized capital gains and losses	-858 926.29	-7 221 949.24
TOTAL result	-1 714 590.21	-4 610 093.23

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

Changes in net fund assets

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	60 766 063.91	70 946 389.28
Ord. annual distribution	-645 474.55	-716 871.42
Balance of unit movements	-4 162 798.66	-4 853 360.72
Total result	-1 714 590.21	-4 610 093.23
Net fund assets at the end of the reporting period	54 243 200.49	60 766 063.91

Development of the outstanding units

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
Class P	Number	Number
Situation at the beginning of the financial year	935 014.1590	1 011 127.4810
Units issued	5 539.0910	21 608.5000
Units redeemed	-71 020.7500	-97 721.8220
Situation at the end of the period	869 532.5000	935 014.1590
Difference between units issued and units redeemed	-65 481.6590	-76 113.3220
Class Q	Number	Number
Situation at the beginning of the financial year	31 678.4710	31 813.1230
Units issued	107.0000	100.3500
Units redeemed	-2 907.0000	-235.0020
Situation at the end of the period	28 878.4710	31 678.4710
Difference between units issued and units redeemed	-2 800.0000	-134.6520

Inventory of Fund assets

Securities traded on an exchange

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
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Notes, fixed rate

BRL

BRAZIL, FEDERATIVE REPUBLIC OF 10.00000% 22-01.01.33*	BRL	3 500	500	3 000	502 080	0.92	
TOTAL BRL					502 080	0.92	

EUR

BELGIUM, KINGDOM OF-REG-S 4.00000% 12-28.03.32*	EUR	794 000		794 000	810 883	1.49	
CORP ANDINA DE FOMENTO-REG-S 0.25000% 21-04.02.26*	EUR	250 000		250 000	218 529	0.40	
LVMH MOET HENNESSY LOUIS VUITTON-REG-S 0.12500% 20-11.02.28*	EUR	100 000		100 000	83 664	0.15	100 000
ROCHE FINANCE EUROPE BV-REG-S 3.31200% 23-04.12.27*	EUR		120 000	120 000	114 512	0.21	
ROMANIA-REG-S 2.62500% 20-02.12.40*	EUR	370 000		370 000	213 259	0.39	370 000
TAPESTRY INC 5.37500% 23-27.11.27*	EUR		120 000	120 000	115 074	0.21	
TOTAL EUR					1 555 921	2.86	

GBP

UNITED KING OF GREAT BRIT & N IRL-REG-S 3.75000% 23-22.10.53*	GBP	500 000	175 000	675 000	632 970	1.16	
TOTAL GBP					632 970	1.16	

USD

AERCAP IRELAND CAPITAL DAC / AERCAP GLO 2.45000% 21-29.10.26*	USD	225 000		225 000	178 234	0.33	
AMGEN INC 5.25000% 23-02.03.25*	USD	90 000		90 000	77 964	0.14	
AMGEN INC 5.50700% 23-02.03.26*	USD	115 000		115 000	99 950	0.18	
AT&T INC 5.53900% 23-20.02.26*	USD	115 000		115 000	100 023	0.18	
BANK OF NOVA SCOTIA 5.25000% 22-06.12.24*	USD	85 000		85 000	73 655	0.14	
CHILE, REPUBLIC OF 3.86000% 17-21.06.47*	USD	200 000		200 000			
DIAGEO CAPITAL PLC 2.12500% 19-24.10.24*	USD	320 000		320 000	269 809	0.50	
ENBRIDGE INC 5.90000% 23-15.11.26*	USD		60 000	60 000	53 067	0.10	
EXPORT-IMPORT BANK OF KOREA 5.00000% 23-11.01.28*	USD	200 000		200 000	174 693	0.32	200 000
GEORGIA POWER CO 2.10000% 20-30.07.23*	USD	85 000		85 000			
PFIZER INVESTMENT ENTERPRISES PTE LTD 4.45000% 23-19.05.28*	USD	120 000		120 000	102 701	0.19	
ROMANIA-REG-S 5.12500% 18-15.06.48*	USD	300 000		300 000	207 544	0.38	300 000
TAPESTRY INC 7.00000% 23-27.11.26*	USD		100 000	100 000	87 893	0.16	
TELEFONICA EMISIONES SA 5.52000% 19-01.03.49*	USD	200 000		200 000	154 644	0.28	200 000
THERMO FISHER SCIENTIFIC INC 1.21500% 21-18.10.24*	USD	100 000		100 000	83 681	0.15	
TURKEY, REPUBLIC OF 9.37500% 23-19.01.33*	USD	200 000		200 000			
VMWARE INC 1.00000% 21-15.08.24*	USD	80 000		80 000	67 289	0.12	
TOTAL USD					1 731 147	3.18	
Total Notes, fixed rate					4 422 118	8.13	

Notes, floating rate

EUR

UBS GROUP AG-REG-S 2.875%/VAR 22-02.04.32*	EUR	100 000		100 000	85 410	0.16	
TOTAL EUR					85 410	0.16	
Total Notes, floating rate					85 410	0.16	

Medium term notes, fixed rate

AUD

CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	200 000		200 000	112 690	0.21	
NEW ZEALAND LOC GOV FUNDING AGENCY 4.70000% 23-01.08.28*	AUD		140 000	140 000	80 279	0.15	
TOTAL AUD					192 969	0.35	

EUR

ASB BANK LTD-REG-S 0.25000% 21-08.09.28*	EUR	100 000		100 000	79 891	0.15	
BPCE SA-REG-S 2.37500% 22-26.04.32*	EUR		100 000	100 000	84 694	0.16	
BPCE SA-REG-S 4.00000% 22-29.11.32*	EUR	100 000		100 000			
BPCE SA-REG-S 4.50000% 23-13.01.33*	EUR	100 000		100 000	95 924	0.18	
CANADIAN IMPERIAL BANK OF COMME-REG-S 0.37500% 22-10.03.26*	EUR	155 000		155 000	136 991	0.25	
CREDIT SUISSE SCHWEIZ AG-REG-S 3.39000% 22-05.12.25*	EUR	270 000		270 000	253 953	0.47	
DNB BANK ASA-REG-S 0.05000% 19-14.11.23*	EUR	145 000		145 000			

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29*	EUR	35 000		35 000				
ENGIE SA-REG-S 0.37500% 21-26.10.29*	EUR	200 000			200 000	156 884	0.29	200 000
EUROPEAN FINANCIAL STABILITY FAC-REG-S 0.50000% 17-11.07.25*	EUR	400 000			400 000	363 597	0.67	400 000
EUROPEAN INVESTMENT BANK 0.37500% 18-16.07.25*	EUR	200 000			200 000	181 489	0.33	200 000
GAS NETWORKS IRELAND-REG-S 0.12500% 19-04.12.24*	EUR	100 000			100 000	91 203	0.17	
GOLDMAN SACHS GROUP INC-REG-S 0.25000% 21-26.01.28*	EUR	70 000		70 000				
HOWOGE WOHNUNGS-BAUGESSELLSCHAFT-REG-S 0.62500% 21-01.11.28*	EUR	100 000			100 000	80 884	0.15	
KBC GROUP NV-REG-S 1.12500% 19-25.01.24*	EUR	100 000			100 000	94 449	0.17	
NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30*	EUR	100 000			100 000	95 676	0.18	100 000
NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26*	EUR		100 000		100 000	96 272	0.18	
NESTE OYJ-REG-S 3.87500% 23-21.05.31*	EUR		100 000		100 000	95 321	0.18	
NEW YORK LIFE GLOBAL FUNDING-REG-S 0.25000% 20-23.01.27*	EUR	190 000			190 000	163 807	0.30	
P3 GROUP SARL-REG-S 0.87500% 22-26.01.26*	EUR	155 000			155 000	134 203	0.25	
POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49*	EUR	375 000			375 000	230 774	0.42	
RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25*	EUR	100 000			100 000	94 573	0.17	
ROYAL BANK OF CANADA-REG-S 0.62500% 22-23.03.26*	EUR	170 000			170 000	151 219	0.28	50 000
RTE RSU DE TRNSPRT D'ELCTRCTE SDR-REG-S 3.75000% 23-04.07.35*	EUR		100 000	100 000				
RWE AG-REG-S 2.75000% 22-24.05.30*	EUR	175 000			175 000	156 130	0.29	175 000
SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25*	EUR	100 000			100 000	94 494	0.17	
SNAM SPA-REG-S 4.00000% 23-27.11.29*	EUR		100 000		100 000	95 189	0.17	
TENNET HOLDING BV-REG-S 0.87500% 21-16.06.35*	EUR	150 000			150 000	120 787	0.22	150 000
TOTAL EUR						3 148 404	5.79	

USD

INTER-AMERICAN DEVELOPMENT BANK 0.87500% 20-03.04.25*	USD	330 000			330 000	271 500	0.50	
SVENSK EXPORTKREDIT AB 4.37500% 23-13.02.26*	USD	200 000			200 000	172 011	0.32	
TOTAL USD						443 511	0.82	
Total Medium term notes, fixed rate						3 784 885	6.96	

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	417 982	0.77	
KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 20-15.09.28*	EUR	565 000			565 000	467 535	0.86	
LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 0.00000% 21-30.06.31*	EUR	180 000			180 000	136 667	0.25	180 000
NOVO NORDISK FINCE NETHERLANDS BV-REG-S 0.00000% 21-04.06.24*	EUR	105 000			105 000	97 650	0.18	
STEDIN HOLDING NV-REG-S 0.00000% 21-16.11.26*	EUR	100 000			100 000	85 222	0.16	
TOTAL EUR						1 205 055	2.21	
Total Medium term notes, zero coupon						1 205 055	2.21	

Medium term notes, floating rate

EUR

TOTAL SE-REG-S-SUB 2.625%/VAR 15-PRP*	EUR	100 000			100 000	91 935	0.17	
TOTAL EUR						91 935	0.17	

USD

BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26*	USD	150 000			150 000	125 995	0.23	
TOTAL USD						125 995	0.23	
Total Medium term notes, floating rate						217 931	0.40	

Bonds, fixed rate

AUD

AUSTRALIA-REG-S 3.75000% 14-21.04.37*	AUD	900 000			900 000	478 119	0.88	
TOTAL AUD						478 119	0.88	

CAD

CANADA, GOVERNMENT 1.50000% 15-01.06.26*	CAD	2 910 000			2 910 000	1 759 458	3.23	1 010 000
CANADA, GOVERNMENT 1.50000% 19-01.09.24*	CAD	1 630 000			1 630 000	1 021 086	1.88	1 630 000
CANADA, GOVERNMENT 2.25000% 18-01.06.29*	CAD	300 000			300 000	180 092	0.33	300 000
CANADA, GOVERNMENT 4.00000% 08-01.06.41*	CAD	200 000			200 000	136 943	0.25	
TOTAL CAD						3 097 578	5.69	

CNY

CHINA DEVELOPMENT BANK 3.30000% 21-03.03.26*	CNY	2 000 000			2 000 000	247 754	0.46	
TOTAL CNY						247 754	0.46	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
DKK								
DENMARK, KINGDOM OF-144A-REG-S 0.50000% 19-15.11.29*	DKK	2 400 000			2 400 000	271 424	0.50	
TOTAL DKK						271 424	0.50	
EUR								
ABBOTT IRELAND FINCING DAC-REG-S 0.87500% 18-27.09.23*	EUR	125 000		125 000				
BELGIUM, KINGDOM OF-144A-REG-S 4.25000% 10-28.03.41*	EUR	100 000			100 000	104 464	0.19	
EUROPEAN UNION-REG-S 0.10000% 20-04.10.40*	EUR	235 000			235 000	129 974	0.24	
FRANCE, REPUBLIC OF-OAT 3.50000% 10-25.04.26*	EUR	415 000			415 000	399 302	0.73	415 000
FRANCE, REPUBLIC OF-OAT 2.75000% 12-25.10.27*	EUR	200 000			200 000	189 784	0.35	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.25000% 15-25.05.36*	EUR	100 000			100 000	75 983	0.14	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39*	EUR	593 000			593 000	458 212	0.84	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.50000% 19-25.05.50*	EUR	650 000			650 000	406 343	0.75	
FRANCE, REPUBLIC OF-OAT-REG-S 0.50000% 19-25.05.29*	EUR	400 000		250 000	150 000	126 290	0.23	
FRANCE, REPUBLIC OF-OAT-144A-REG-S 0.50000% 20-25.05.40*	EUR	600 000			600 000	364 761	0.67	
GERMANY, REPUBLIC OF-REG-S 0.50000% 17-15.08.27*	EUR	200 000		200 000				
GERMANY, REPUBLIC OF-REG-S 0.25000% 18-15.08.28*	EUR	120 000		120 000				
GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38*	EUR	110 000	80 000		190 000	144 528	0.27	
GERMANY, REPUBLIC OF-REG-S 4.75000% 98-04.07.28*	EUR	130 000		130 000				
IRELAND, REPUBLIC OF-REG-S 2.00000% 15-18.02.45*	EUR	610 000			610 000	458 525	0.84	
ITALY, REPUBLIC OF-BTP 3.75000% 14-01.09.24*	EUR	400 000			400 000	379 681	0.70	
ITALY, REPUBLIC OF-BTP-144A-REG-S 3.250% 14-01.09.46*	EUR	1 035 000		235 000	800 000	614 196	1.13	
ITALY, REPUBLIC OF-BTP-144A-REG-S 1.65000% 15-01.03.32*	EUR	1 268 000		1 268 000				
ITALY, REPUBLIC OF-BTP-REG-S 3.00000% 19-01.08.29*	EUR	615 000			615 000	565 385	1.04	
ITALY, REPUBLIC OF-BTP-144A-REG-S 2.45000% 20-01.09.50*	EUR	250 000			250 000	160 014	0.29	
ITALY, REPUBLIC OF-BTP-REG-S 2.65000% 22-01.12.27*	EUR	750 000			750 000	691 650	1.27	
JAPAN BANK FOR INTL COOPERATION 3.12500% 23-15.02.28*	EUR	120 000			120 000	113 650	0.21	120 000
MPT OPERATING PARTNERSHIP LP/FIN CORP 3.32500% 17-24.03.25*	EUR	175 000			175 000	146 931	0.27	175 000
NETHERLANDS, KINGDOM-144A-REG-S 5.50000% 98-15.01.28*	EUR	541 000			541 000	569 732	1.05	
SLOVAKIA, REPUBLIC OF-REG-S 3.75000% 23-23.02.35*	EUR	200 000			200 000	186 230	0.34	
SLOVENIA, REPUBLIC OF-REG-S 3.12500% 15-07.08.45*	EUR	645 000			645 000	563 311	1.04	
SPAIN, KINGDOM OF-144A 5.15000% 13-31.10.28*	EUR	600 000			600 000	623 305	1.15	
SPAIN, KINGDOM OF-144A-REG-S 5.15000% 13-31.10.44*	EUR	200 000			200 000	220 636	0.41	200 000
SPAIN, KINGDOM OF-144A-REG-S 1.95000% 15-30.07.30*	EUR		200 000		200 000	176 110	0.32	
SPAIN, KINGDOM OF-144A-REG-S 2.15000% 15-31.10.25*	EUR	946 000			946 000	882 099	1.62	
SPAIN, KINGDOM OF-144A-REG-S 3.45000% 16-30.07.66*	EUR	150 000			150 000	121 417	0.22	
SPAIN, KINGDOM OF-144A-REG-S 4.20000% 05-31.01.37*	EUR	108 000			108 000	107 675	0.20	
SPAIN, KINGDOM OF-144A-REG-S 1.85000% 19-30.07.35*	EUR	212 000			212 000	167 687	0.31	
SPAIN, KINGDOM OF-144A-REG-S 1.90000% 22-31.10.52*	EUR		435 000	435 000				
TOTAL EUR						9 147 875	16.82	
GBP								
DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31*	GBP	185 000			185 000	151 681	0.28	
ROTHESAY LIFE PLC-REG-S-SUB 3.37500% 19-12.07.26*	GBP		100 000		100 000	101 488	0.19	
UNITED KING OF GREAT BRIT & N IRL-REG-S 1.25000% 20-22.10.41*	GBP	600 000			600 000	393 606	0.72	
UNITED KINGDOM OF GREAT BRITAIN & N IRL 4.25000% 06-07.12.27*	GBP	141 000			141 000	155 989	0.29	141 000
UNITED KINGDOM OF GREAT BRITAIN-REG-S 1.50000% 16-22.07.47*	GBP	1 350 000			1 350 000	816 918	1.50	1 350 000
UNITED KINGDOM OF GREAT BRITAIN&N-REG-S 3.50000% 14-22.01.45*	GBP	430 000			430 000	398 889	0.73	
UNITED KINGDOM TREASURY GILT-REG-S 1.12500% 21-31.01.39*	GBP	100 000			100 000	69 307	0.13	
UNITED KINGDOM TREASUR GILT STRIP-REG-S 0.37500% 21-22.10.26*	GBP	1 500 000			1 500 000	1 479 732	2.72	
TOTAL GBP						3 567 611	6.56	
JPY								
DEVELOPMENT BANK OF JAPAN-REG-S 2.30000% 06-19.03.26*	JPY	280 000 000			280 000 000	1 723 135	3.17	
JAPAN 0.10000% 18-20.03.28*	JPY	30 000 000		30 000 000				
JAPAN 0.10000% 19-20.12.28*	JPY	58 000 000		58 000 000				
JAPAN 0.10000% 21-20.03.31*	JPY	45 000 000			45 000 000	257 639	0.47	
JAPAN 0.30000% 16-20.06.46*	JPY	20 000 000			20 000 000	90 204	0.17	
JAPAN 0.50000% 19-20.12.38*	JPY		70 000 000		70 000 000	376 040	0.69	
JAPAN 0.80000% 18-20.03.58*	JPY	85 000 000	55 000 000		140 000 000	629 457	1.16	
JAPAN 0.90000% 22-20.06.42*	JPY		56 500 000		56 500 000	306 897	0.56	
JAPAN 1.10000% 03-20.03.33*	JPY	650 000 000			650 000 000	3 977 308	7.31	
JAPAN 1.20000% 14-20.12.34*	JPY	218 550 000			218 550 000	1 339 916	2.46	
JAPAN 1.70000% 13-20.12.43*	JPY	148 000 000			148 000 000	908 493	1.67	
TOTAL JPY						9 609 088	17.66	
MXN								
MEXICO, UNITED MEXICAN STATES 7.75000% 11-13.11.42*	MXN	190 000		10 000	180 000	764 561	1.41	
TOTAL MXN						764 561	1.41	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
NZD								
NEW ZEALAN, REPUBLIC OF 0.25000% 20-15.05.28*	NZD	500 000			500 000	220 323	0.40	
NEW ZEALAND 1.75000% 20-15.05.41*	NZD		1 000 000		1 000 000	328 906	0.60	
NEW ZEALAND-REG-S 2.75000% 16-15.04.37*	NZD	1 100 000			1 100 000	458 828	0.84	
NEW ZEALAND-REG-S 4.50000% 14-15.04.27*	NZD	800 000			800 000	425 701	0.78	
TOTAL NZD						1 433 757	2.64	

SEK

SWEDEN, KINGDOM OF-REG-S 3.50000% 09-30.03.39*	SEK	750 000			750 000	67 681	0.12	750 000
TOTAL SEK						67 681	0.12	

USD

ABU DHABI, GOVERNMENT OF-REG-S 2.50000% 19-30.09.29*	USD	400 000			400 000	309 560	0.57	
COLOMBIA, REPUBLIC OF 6.12500% 09-18.01.41*	USD	410 000			410 000	296 086	0.54	
COUNTRY GARDEN HOLDINGS CO LTD-REG-S 3.12500% 20-22.10.25*	USD	200 000		200 000				
PERU, REPUBLIC OF 8.75000% 03-21.11.33*	USD	140 000			140 000	147 910	0.27	140 000
TOTAL USD						753 556	1.38	

ZAR

SOUTH AFRICA, REPUBLIC OF 8.75000% 12-28.02.48*	ZAR	12 565 000			12 565 000	424 081	0.78	
TOTAL ZAR						424 081	0.78	
Total Bonds, fixed rate						29 863 088	54.89	

Bonds, zero coupon

EUR

BUNDESREPUBLIK DEUTSCHLAND-REG-S 0.00000% 22-15.02.2032*	EUR	90 000			90 000	70 456	0.13	90 000
GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31*	EUR	70 000			70 000	55 530	0.10	
THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25*	EUR	100 000			100 000	88 501	0.16	
TOTAL EUR						214 487	0.39	
Total Bonds, zero coupon						214 487	0.39	

Bonds, floating rate

GBP

M&G PLC-REG-S-SUB 5.625%/VAR 18-20.10.51*	GBP	110 000			110 000	109 734	0.20	
SANTANDER UK GROUP HOLD PLC-REG-S-SUB 6.750%/VAR 17-PRP*	GBP	200 000			200 000	217 409	0.40	
TOTAL GBP						327 143	0.60	
Total Bonds, floating rate						327 143	0.60	

Treasury notes, fixed rate

USD

AMERICA, UNITED STATES OF 3.50000% 09-15.02.39*	USD	3 040 500			3 040 500	2 338 583	4.30	
AMERICA, UNITED STATES OF 2.75000% 12-15.08.42*	USD	1 709 000			1 709 000	1 121 918	2.06	1 072 000
AMERICA, UNITED STATES OF 2.50000% 15-15.02.45*	USD	685 000			685 000	417 764	0.77	685 000
AMERICA, UNITED STATES OF 2.87500% 15-15.08.45*	USD		300 000	300 000				
AMERICA, UNITED STATES OF 2.50000% 16-15.05.46*	USD	46 000			46 000	27 657	0.05	
AMERICA, UNITED STATES OF 2.25000% 16-15.08.46*	USD	1 505 000		600 000	905 000	515 970	0.95	905 000
AMERICA, UNITED STATES OF 2.75000% 17-15.08.47*	USD	365 000			365 000	228 505	0.42	365 000
AMERICA, UNITED STATES OF 3.00000% 18-15.02.48*	USD		150 000		150 000	98 344	0.18	
AMERICA, UNITED STATES OF 2.87500% 19-15.05.49*	USD	900 000			900 000	575 146	1.06	900 000
AMERICA, UNITED STATES OF 1.25000% 20-15.05.50*	USD	250 000			250 000	106 749	0.20	250 000
AMERICA, UNITED STATES OF 1.12500% 20-15.08.40*	USD	300 000			300 000	153 299	0.28	300 000
AMERICA, UNITED STATES OF 2.37500% 21-15.05.51*	USD	170 000			170 000	97 113	0.18	170 000
AMERICA, UNITED STATES OF 2.87500% 22-15.05.52*	USD	100 000			100 000	63 861	0.12	
AMERICA, UNITED STATES OF 2.87500% 18-15.05.28*	USD	400 000			400 000	327 141	0.60	
AMERICA, UNITED STATES OF 2.62500% 19-15.02.29*	USD	1 250 000		440 000	810 000	647 769	1.19	810 000
AMERICA, UNITED STATES OF 2.25000% 17-15.02.27*	USD	1 000 000			1 000 000	813 369	1.49	
AMERICA, UNITED STATES OF 1.62500% 19-30.11.26*	USD	800 000		500 000	300 000	240 322	0.44	300 000
AMERICA, UNITED STATES OF 0.62500% 20-15.08.30*	USD	1 500 000			1 500 000	1 023 080	1.88	1 500 000
AMERICA, UNITED STATES OF 0.37500% 20-30.09.27*	USD	400 000		400 000				
AMERICA, UNITED STATES OF TIGER STRIP 0.50000% 21-28.02.26*	USD	600 000		600 000				
AMERICA, UNITED STATES OF 1.62500% 21-15.05.31*	USD	360 000			360 000	259 455	0.48	360 000
AMERICA, UNITED STATES OF TREASURY NOTE 0.37500% 21-15.07.24*	USD	700 000		700 000				
AMERICA, UNITED STATES OF 1.25000% 21-15.08.31*	USD	180 000			180 000	125 075	0.23	180 000

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AMERICA, UNITED STATES OF 0.50000% 21-30.11.23*	USD	300 000		300 000				
AMERICA, UNITED STATES OF 3.25000% 22-30.06.27*	USD		800 000		800 000	669 309	1.23	800 000
AMERICA, UNITED STATES OF 3.87500% 22-30.11.27*	USD		600 000		600 000	512 233	0.94	
TOTAL USD						10 362 661	19.05	
Total Treasury notes, fixed rate						10 362 661	19.05	

Treasury notes, floating rate

USD

AMERICA, UNITED STATES OF 0.750%/CPI LINKED 15-15.02.45*	USD	180 000		180 000				
AMERICA, UNITED STATES OF 1.000%/CPI LINKED 18-15.02.48*	USD	100 000		100 000				
AMERICA, UNITED STATES OF 0.125%/CPI LINKED 22-15.04.27*	USD	800 000		800 000				
AMERICA, UNITED STATES OF 1.250%/CPI LINKED 23-15.04.28*	USD		750 000		750 000	640 540	1.18	
TOTAL USD						640 540	1.18	
Total Treasury notes, floating rate						640 540	1.18	
Total Securities traded on an exchange						51 123 317	93.96	

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

Notes, fixed rate

USD

BANK OF MONTREAL 5.20000% 23-12.12.24*	USD	205 000			205 000	177 407	0.33	
CANADIAN IMPERIAL BANK OF COMMERCE 5.14400% 23-28.04.25*	USD	90 000			90 000	77 740	0.14	
CARRIER GLOBAL CORP-144A 5.80000% 23-30.11.25*	USD		200 000		200 000	174 917	0.32	
HYUNDAI CAPITAL AMERICA-144A 6.25000% 23-03.11.25*	USD		175 000		175 000	153 210	0.29	
TOTAL USD						583 273	1.08	
Total Notes, fixed rate						583 273	1.08	

Bonds, floating rate

NZD

NEW ZEALAND 2.500%/CPI LINKED 17-20.09.40*	NZD	610 000		610 000				
TOTAL NZD							0.00	
Total Bonds, floating rate							0.00	
Total Securities traded on other regulated markets which are open to the public						583 273	1.08	
Total securities and similar instruments						51 706 590	95.04	

(thereof in lending)						11 804 130	21.69)	
Bank deposits at sight						1 155 704	2.12	
Derivative financial instruments						1 045 711	1.92	
Other assets						502 493	0.92	
Total fund assets						54 410 498	100.00	
Short-term bank liabilities						-113 872		
Other liabilities						-53 426		
Net fund assets						54 243 200		

Valuation categories	Market value as of 30.11.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	51 701 455	95.03
Investments valuation based on market-observed parameters	1 050 846	1.93
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	52 752 301	96.96

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)

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
Futures on interest rate instruments/bonds					
EURO-SCHATZ FUTURE 07.12.23*	-16	EUR	-1 599 771	-455	0.00
EURO-BUXL FUTURE 07.12.23*	-9	EUR	-1 110 910	-10 076	-0.02
EURO-OAT FUTURE 07.12.23*	-3	EUR	-361 793	-10 911	-0.02
EURO-BOBL FUTURE 07.12.23*	-4	EUR	-445 920	-1 746	0.00
LONG GILT FUTURE 26.03.24*	-10	GBP	-1 064 260	-13 870	-0.03
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.12.23*	-6	JPY	-517 583	-2 223	0.00
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23*	-10	JPY	-8 614 624	-33 292	-0.06
US LONG BOND FUTURE 19.03.24*	-12	USD	-1 214 979	-9 782	-0.02
CAN 10YR BOND FUTURE 19.03.24*	-27	CAD	-2 073 760	-14 892	-0.03
			-17 003 600	-97 247	-0.18

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

Instrument	Number Contracts	Currency	Coverage in CHF	Variation margin value in CHF	in % of total assets
Futures on interest rate instruments/bonds					
EURO-BUND FUTURE 07.12.23*	3	EUR	376 537	9 137	0.02
CAN 5YR BOND FUTURE 19.03.24*	11	CAD	779 751	5 362	0.01
US ULTRA LONG BOND (CBT) FUTURE 19.03.24*	4	USD	427 819	6 114	0.01
US 10YR ULTRA NOTE FUTURE 19.03.24*	22	USD	2 171 565	15 394	0.03
US 10YR TREASURY NOTE FUTURE 19.03.24*	29	USD	2 768 742	16 943	0.03
US 2YR TREASURY NOTE FUTURE 28.03.24*	13	USD	2 311 257	7 859	0.01
US 5YR TREASURY NOTE FUTURE 28.03.24*	64	USD	5 946 417	31 303	0.06
			14 782 088	92 112	0.17

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**						
BRL	2 870 000	USD	577 546	06.12.2023	-3 510	-0.01
CNY	1 940 000	USD	270 817	06.12.2023	-1 628	0.00
MXN	15 690 000	CHF	784 983	06.12.2023	333	0.00
JPY	1 625 800 000	CHF	9 784 021	06.12.2023	219 574	0.40
USD	86 968	JPY	13 100 000	06.12.2023	1 471	0.00
EUR	16 495 000	CHF	15 810 952	06.12.2023	164 622	0.30
USD	18 625 000	CHF	16 776 016	06.12.2023	586 526	1.08
CAD	4 695 000	CHF	3 063 557	06.12.2023	53 473	0.10
DKK	2 190 000	CHF	281 448	06.12.2023	2 813	0.01
AUD	1 005 000	CHF	583 913	06.12.2023	4 623	0.01
CHF	545 813	NOK	6 750 000	06.12.2023	-1 411	0.00
GBP	4 060 000	CHF	4 459 569	06.12.2023	-8 168	-0.02
ZAR	8 930 000	CHF	436 432	06.12.2023	26 933	0.05
SEK	800 000	CHF	64 885	06.12.2023	-1 485	0.00
NZD	2 755 000	CHF	1 465 778	06.12.2023	-13 343	-0.02
USD	190 000	CHF	170 928	06.12.2023	5 774	0.01
USD	205 000	CHF	183 967	06.12.2023	5 774	0.01
EUR	105 000	CHF	101 003	06.12.2023	1 406	0.00
SEK	1 321 007	NOK	1 340 000	06.12.2023	-1 520	0.00
CAD	90 000	CHF	59 000	06.12.2023	1 299	0.00
USD	215 000	CHF	192 505	06.12.2023	5 619	0.01
GBP	80 000	CHF	88 765	06.12.2023	731	0.00
EUR	75 000	CHF	72 227	06.12.2023	1 086	0.00

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity	Replacement value in CHF	in % of total assets
CHF	23 994	EUR	25 000	06.12.2023	-280	0.00
CHF	139 083	USD	155 000	06.12.2023	-4 352	-0.01
USD	145 000	CHF	130 147	06.12.2023	4 108	0.01
USD	105 000	CHF	94 355	06.12.2023	3 086	0.01
NZD	110 000	CHF	58 601	06.12.2023	-457	0.00
EUR	60 000	CHF	57 692	06.12.2023	779	0.00
CHF	234 023	USD	260 000	06.12.2023	-8 022	-0.01
JPY	8 200 000	CHF	48 898	06.12.2023	658	0.00
USD	21 361	EUR	20 000	06.12.2023	404	0.00
NZD	200 000	CAD	164 844	06.12.2023	-1 692	0.00
EUR	110 000	GBP	95 925	06.12.2023	1 218	0.00
USD	370 000	CHF	327 756	06.12.2023	6 139	0.01
GBP	70 000	CHF	77 172	06.12.2023	142	0.00
EUR	65 000	CHF	62 563	06.12.2023	907	0.00
ZAR	450 000	USD	24 550	06.12.2023	705	0.00
CHF	115 260	USD	130 000	06.12.2023	-2 259	0.00
CAD	164 349	EUR	110 000	06.12.2023	-1 028	0.00
SEK	1 289 301	NOK	1 330 000	06.12.2023	304	0.00
EUR	55 000	CHF	53 011	06.12.2023	841	0.00
USD	135 000	CHF	119 608	06.12.2023	2 261	0.00
USD	60 000	CHF	52 910	06.12.2023	756	0.00
USD	60 000	BRL	294 198	06.12.2023	-333	0.00
EUR	55 000	USD	60 110	06.12.2023	79	0.00
CHF	141 388	USD	160 000	06.12.2023	-2 311	0.00
JPY	7 000 000	CHF	41 599	06.12.2023	419	0.00
GBP	135 000	CHF	149 202	06.12.2023	645	0.00
EUR	30 000	CHF	28 879	06.12.2023	422	0.00
CHF	19 275	EUR	20 000	06.12.2023	-304	0.00
EUR	100 000	USD	109 118	06.12.2023	-6	0.00
CHF	44 377	GBP	40 000	06.12.2023	-360	0.00
CHF	109 950	USD	125 000	06.12.2023	-1 295	0.00
JPY	5 500 000	CHF	32 616	06.12.2023	260	0.00
CHF	144 883	USD	165 000	06.12.2023	-1 459	0.00
USD	273 625	CNY	1 940 000	06.12.2023	-808	0.00
CNY	1 940 000	USD	273 915	05.01.2024	279	0.00
CHF	280 420	USD	320 000	06.12.2023	-2 265	0.00
EUR	60 000	CHF	57 717	06.12.2023	804	0.00
BRL	2 580 000	USD	524 977	05.01.2024	3 455	0.01
USD	525 674	BRL	2 575 802	06.12.2023	-3 226	-0.02
USD	165 000	CHF	144 395	06.12.2023	971	0.00
GBP	20 000	CHF	22 147	06.12.2023	138	0.00
EUR	65 000	CHF	62 140	06.12.2023	484	0.00
AUD	30 000	CHF	17 340	06.12.2023	47	0.00
					1 050 846	1.93

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	Purchases/ Contracts	Sales/ Contracts
Futures on interest rate instruments/bonds			
EURO BTP ITALY GOVERNMENT FUTURE 08.06.23	EUR	9	0
EURO-BOBL FUTURE 08.06.23	EUR	7	0
EURO-SCHATZ FUTURE 08.06.23	EUR	16	0
EURO-BUXL FUTURE 08.06.23	EUR	7	0
EURO-OAT FUTURE 08.06.23	EUR	3	0
EURO BTP ITALY GOVERNMENT FUTURE 07.09.23	EUR	9	9
EURO-BOBL FUTURE 07.09.23	EUR	19	19

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
EURO-SCHATZ FUTURE 07.09.23	EUR	16	16
EURO-BUXL FUTURE 07.09.23	EUR	7	7
EURO-OAT FUTURE 07.09.23	EUR	3	3
EURO-SCHATZ FUTURE 07.12.23	EUR	0	16
EURO-BUXL FUTURE 07.12.23	EUR	0	9
EURO-OAT FUTURE 07.12.23	EUR	3	6
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	8	8
EURO-BOBL FUTURE 07.12.23	EUR	3	7
LONG GILT FUTURE 26.03.24	GBP	0	10
LONG GILT FUTURE 27.09.23	GBP	6	0
LONG GILT FUTURE 27.12.23	GBP	10	10
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.06.23	JPY	6	0
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 11.09.23	JPY	6	6
JAPANESE GOVERNMENT 10Y BOND MINI (SGX) FUTURE 12.12.23	JPY	0	6
AUSTRALIA 3YR BOND FUTURE 15.06.23	AUD	28	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.06.23	JPY	10	0
CAN 10YR BOND FUTURE 20.09.23	CAD	18	0
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 12.09.23	JPY	10	10
US LONG BOND FUTURE 20.09.23	USD	11	0
US LONG BOND FUTURE 19.12.23	USD	14	14
JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.12.23	JPY	5	15
CAN 10YR BOND FUTURE 18.12.23	CAD	18	18
US LONG BOND FUTURE 19.03.24	USD	0	12
CAN 10YR BOND FUTURE 19.03.24	CAD	0	27

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
Futures on interest rate instruments/bonds			
EURO-BOBL FUTURE 07.09.23	EUR	6	6
EURO BTP ITALY GOVERNMENT FUTURE 07.12.23	EUR	1	1
EURO-BUND FUTURE 07.12.23	EUR	3	0
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	13	56
US 10YR ULTRA NOTE FUTURE 20.09.23	USD	0	18
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	7	47
US 10YR TREASURY NOTE FUTURE 20.09.23	USD	9	38
CAN 5YR BOND FUTURE 20.09.23	CAD	9	28
US ULTRA LONG BOND (CBT) FUTURE 20.09.23	USD	4	4
AUSTRALIA 10YR BOND FUTURE 15.09.23	AUD	14	14
CAN 5YR BOND FUTURE 18.12.23	CAD	28	28
US ULTRA LONG BOND (CBT) FUTURE 19.12.23	USD	4	4
US 10YR ULTRA NOTE FUTURE 19.12.23	USD	22	22
US 10YR TREASURY NOTE FUTURE 19.12.23	USD	34	34
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	29	29
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	71	71
CAN 5YR BOND FUTURE 19.03.24	CAD	11	0
US ULTRA LONG BOND (CBT) FUTURE 19.03.24	USD	4	0
US 10YR ULTRA NOTE FUTURE 19.03.24	USD	22	0
US 10YR TREASURY NOTE FUTURE 19.03.24	USD	29	0
US 2YR TREASURY NOTE FUTURE 28.03.24	USD	13	0
US 5YR TREASURY NOTE FUTURE 28.03.24	USD	71	7

Transactions in derivatives on currencies during the period under review

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
Forward exchange transactions				
MYR	339 000	USD	73 496	06.06.2023
USD	73 496	MYR	339 000	06.06.2023
EUR	85 000	CHF	82 755	06.06.2023
USD	150 000	CHF	136 365	06.06.2023
DKK	2 190 000	CHF	285 399	06.07.2023
NZD	3 810 000	CHF	2 074 933	06.07.2023
JPY	1 630 400 000	CHF	10 638 276	06.07.2023
EUR	18 460 000	CHF	17 966 350	06.07.2023
USD	21 395 000	CHF	19 309 447	06.07.2023
GBP	4 305 000	CHF	4 870 166	06.07.2023
AUD	75 000	CHF	44 912	06.07.2023
CHF	704 212	NOK	8 550 000	06.07.2023
CAD	5 225 000	CHF	3 517 697	06.07.2023
SEK	2 300 000	CHF	194 097	06.07.2023
MXN	18 220 000	CHF	933 167	06.07.2023
ZAR	8 770 000	CHF	406 719	06.07.2023
USD	80 000	CHF	72 344	06.07.2023
AUD	200 000	NZD	218 075	06.07.2023
CHF	136 137	USD	150 000	06.07.2023
EUR	205 000	CHF	198 477	06.07.2023
AUD	200 000	NZD	220 696	06.07.2023
CHF	154 056	USD	170 000	06.07.2023
CHF	97 414	EUR	100 000	06.07.2023
ZAR	1 260 000	USD	66 649	06.07.2023
GBP	105 000	USD	131 732	06.07.2023
USD	135 000	INR	11 143 035	06.07.2023
CHF	226 062	CAD	335 000	06.07.2023
CHF	45 460	MXN	880 000	06.07.2023
USD	144 627	CHF	130 000	06.07.2023
CHF	77 550	EUR	80 000	06.07.2023
USD	34 721	BRL	170 000	06.07.2023
CAD	50 000	USD	37 502	06.07.2023
EUR	64 943	USD	70 000	06.07.2023
CHF	150 959	EUR	155 000	06.07.2023
GBP	50 000	CHF	56 951	06.07.2023
CHF	125 898	USD	140 000	06.07.2023
USD	230 000	CHF	204 942	06.07.2023
AUD	70 000	USD	47 927	06.07.2023
GBP	55 000	CHF	62 670	06.07.2023
EUR	120 000	USD	131 888	06.07.2023
CHF	78 605	EUR	80 000	06.07.2023
CHF	71 513	USD	80 000	06.07.2023
USD	47 211	JPY	6 700 000	06.07.2023
CHF	151 456	AUD	250 000	06.07.2023
CHF	125 642	USD	140 000	06.07.2023
EUR	75 000	CHF	72 995	06.07.2023
USD	95 000	CHF	84 639	06.07.2023
USD	70 000	CHF	62 563	06.07.2023
MYR	339 000	USD	72 552	06.07.2023
INR	22 493 035	USD	274 111	06.07.2023
CHF	62 809	USD	70 000	06.07.2023
USD	316 175	CNY	2 280 000	06.07.2023
CHF	86 330	MXN	1 650 000	06.07.2023
USD	629 694	BRL	3 060 000	06.07.2023
EUR	75 000	USD	81 515	06.07.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	211 597	USD	235 000	06.07.2023
EUR	66 329	CHF	65 000	06.07.2023
USD	674 660	BRL	3 230 000	06.07.2023
USD	72 583	MYR	339 000	04.08.2023
USD	273 936	INR	22 500 000	04.08.2023
CNY	2 280 000	USD	316 438	04.08.2023
BRL	3 060 000	USD	626 138	04.08.2023
USD	20 530 000	CHF	18 411 407	04.08.2023
JPY	1 623 700 000	CHF	10 090 984	04.08.2023
GBP	4 515 000	CHF	5 123 996	04.08.2023
EUR	18 655 000	CHF	18 197 385	04.08.2023
AUD	295 000	CHF	176 199	04.08.2023
CHF	715 508	NOK	8 550 000	04.08.2023
DKK	2 190 000	CHF	286 868	04.08.2023
MXN	15 690 000	CHF	818 531	04.08.2023
NZD	3 375 000	CHF	1 860 329	04.08.2023
ZAR	10 030 000	CHF	477 893	04.08.2023
SEK	2 300 000	CHF	189 861	04.08.2023
CAD	4 940 000	CHF	3 334 703	04.08.2023
CHF	68 213	EUR	70 000	04.08.2023
USD	385 000	CHF	344 817	04.08.2023
CHF	134 024	USD	150 000	04.08.2023
CHF	108 403	GBP	95 000	04.08.2023
CHF	200 384	USD	225 000	04.08.2023
CHF	126 595	EUR	130 000	04.08.2023
CHF	74 154	NZD	135 000	04.08.2023
NOK	1 460 000	SEK	1 500 578	04.08.2023
USD	135 000	EUR	122 724	04.08.2023
USD	75 000	CHF	66 112	04.08.2023
EUR	80 000	CHF	77 082	04.08.2023
USD	190 000	CHF	163 585	04.08.2023
EUR	95 000	CHF	91 696	04.08.2023
USD	245 000	CHF	210 684	04.08.2023
GBP	60 000	CHF	67 619	04.08.2023
GBP	105 000	CAD	181 584	04.08.2023
CHF	146 126	USD	170 000	04.08.2023
EUR	120 000	GBP	103 919	04.08.2023
EUR	125 000	CHF	120 256	04.08.2023
GBP	95 000	CHF	105 289	04.08.2023
CHF	551 418	USD	640 000	04.08.2023
CHF	77 053	EUR	80 000	04.08.2023
CHF	147 096	USD	170 000	04.08.2023
EUR	58 812	USD	65 000	04.08.2023
CHF	114 690	CAD	175 000	04.08.2023
CHF	90 526	USD	105 000	04.08.2023
USD	180 000	CHF	154 186	04.08.2023
USD	132 037	EUR	120 000	04.08.2023
NZD	216 926	AUD	200 000	04.08.2023
MYR	339 000	USD	74 316	04.08.2023
INR	22 500 000	USD	273 456	04.08.2023
USD	319 552	CNY	2 280 000	04.08.2023
CHF	233 999	USD	270 000	04.08.2023
AUD	220 000	CHF	127 389	04.08.2023
USD	648 236	BRL	3 060 000	04.08.2023
USD	45 000	EUR	40 789	04.08.2023
USD	81 184	JPY	11 600 000	04.08.2023
USD	74 528	MYR	339 000	06.09.2023
CNY	2 280 000	USD	319 820	06.09.2023
USD	273 161	INR	22 500 000	06.09.2023
BRL	3 060 000	USD	644 400	06.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
JPY	1 612 100 000	CHF	9 950 399	06.09.2023
EUR	18 575 000	CHF	17 861 384	06.09.2023
GBP	4 580 000	CHF	5 120 004	06.09.2023
USD	20 230 000	CHF	17 671 051	06.09.2023
CAD	4 585 000	CHF	3 012 597	06.09.2023
DKK	2 190 000	CHF	282 594	06.09.2023
MXN	15 690 000	CHF	805 834	06.09.2023
ZAR	10 030 000	CHF	475 583	06.09.2023
SEK	800 000	CHF	65 809	06.09.2023
AUD	315 000	CHF	181 333	06.09.2023
CHF	609 412	NOK	7 090 000	06.09.2023
NZD	3 460 000	CHF	1 849 749	06.09.2023
CHF	50 261	GBP	45 000	06.09.2023
CHF	140 305	USD	160 000	06.09.2023
CHF	82 834	USD	95 000	06.09.2023
NOK	340 000	EUR	30 404	06.09.2023
AUD	35 000	EUR	20 932	06.09.2023
CHF	66 683	GBP	60 000	06.09.2023
CHF	223 097	USD	255 000	06.09.2023
USD	265 000	CHF	231 641	06.09.2023
EUR	65 000	CHF	62 461	06.09.2023
USD	70 000	CHF	61 218	06.09.2023
GBP	30 000	USD	38 206	06.09.2023
CHF	91 699	USD	105 000	06.09.2023
CHF	140 037	USD	160 000	06.09.2023
CHF	115 014	EUR	120 000	06.09.2023
CHF	72 349	GBP	65 000	06.09.2023
CHF	62 365	EUR	65 000	06.09.2023
CHF	118 672	USD	135 000	06.09.2023
CHF	78 790	USD	90 000	06.09.2023
CHF	61 493	GBP	55 000	06.09.2023
CHF	48 382	USD	55 000	06.09.2023
USD	35 000	CHF	30 716	06.09.2023
CHF	122 844	USD	140 000	06.09.2023
GBP	102 295	EUR	120 000	06.09.2023
USD	390 000	CHF	342 903	06.09.2023
EUR	120 000	CHF	114 704	06.09.2023
GBP	70 000	CHF	78 065	06.09.2023
CHF	28 506	JPY	4 700 000	06.09.2023
MYR	339 000	USD	72 931	06.09.2023
AUD	195 000	NZD	212 302	06.09.2023
USD	317 992	CNY	2 280 000	06.09.2023
INR	22 500 000	USD	271 858	06.09.2023
USD	190 000	CHF	166 910	06.09.2023
USD	629 578	BRL	3 060 000	06.09.2023
JPY	40 100 000	CHF	243 832	06.09.2023
GBP	60 000	CHF	67 146	06.09.2023
EUR	90 000	CHF	86 150	06.09.2023
USD	620 463	BRL	3 060 000	06.09.2023
USD	73 108	MYR	339 000	05.10.2023
USD	271 516	INR	22 500 000	05.10.2023
BRL	3 060 000	USD	626 651	05.10.2023
USD	19 935 000	CHF	17 543 416	05.10.2023
CAD	4 585 000	CHF	2 987 466	05.10.2023
CAD	180 547	GBP	105 000	05.10.2023
JPY	1 647 500 000	CHF	9 964 668	05.10.2023
EUR	18 495 000	CHF	17 638 145	05.10.2023
GBP	4 620 000	CHF	5 148 303	05.10.2023
MXN	15 690 000	CHF	803 950	05.10.2023
CHF	558 496	NOK	6 750 000	05.10.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
AUD	545 000	CHF	310 748	05.10.2023
NZD	3 250 000	CHF	1 701 819	05.10.2023
SEK	800 000	CHF	64 070	05.10.2023
DKK	2 190 000	CHF	280 299	05.10.2023
ZAR	10 030 000	CHF	464 425	05.10.2023
CHF	66 749	EUR	70 000	05.10.2023
CHF	189 551	USD	215 000	05.10.2023
JPY	25 400 000	USD	174 293	05.10.2023
USD	125 000	CAD	170 490	05.10.2023
CHF	55 652	GBP	50 000	05.10.2023
CHF	155 359	USD	175 000	05.10.2023
CHF	66 833	EUR	70 000	05.10.2023
INR	10 413 625	USD	125 000	05.10.2023
USD	124 573	GBP	100 000	05.10.2023
CHF	49 012	USD	55 000	05.10.2023
USD	60 000	CHF	53 345	05.10.2023
CAD	169 423	USD	125 000	05.10.2023
USD	42 821	EUR	40 000	05.10.2023
AUD	195 000	NZD	212 315	05.10.2023
GBP	65 000	USD	80 588	05.10.2023
CHF	67 165	USD	75 000	05.10.2023
CHF	85 991	EUR	90 000	05.10.2023
CHF	62 292	EUR	65 000	05.10.2023
INR	12 086 375	USD	145 245	05.10.2023
CHF	81 477	EUR	85 000	05.10.2023
CHF	44 912	JPY	7 400 000	05.10.2023
AUD	199 799	GBP	105 000	05.10.2023
CHF	275 989	USD	305 000	05.10.2023
USD	38 546	BRL	190 000	05.10.2023
CAD	165 000	CHF	111 409	05.10.2023
USD	62 637	NZD	105 000	05.10.2023
CHF	67 689	EUR	70 000	05.10.2023
CHF	159 551	USD	175 000	05.10.2023
MYR	339 000	USD	72 001	05.10.2023
CHF	150 044	EUR	155 000	05.10.2023
CHF	146 867	USD	160 000	05.10.2023
USD	567 194	BRL	2 870 000	05.10.2023
CHF	145 021	EUR	150 000	05.10.2023
USD	67 404	GBP	55 000	05.10.2023
EUR	130 000	CHF	125 347	05.10.2023
CNY	2 280 000	USD	316 096	10.10.2023
USD	319 507	CNY	2 280 000	10.10.2023
CNY	2 280 000	USD	317 558	10.10.2023
CNY	2 280 000	USD	317 505	06.11.2023
USD	72 184	MYR	339 000	06.11.2023
BRL	2 870 000	USD	565 072	06.11.2023
USD	18 860 000	CHF	17 342 204	06.11.2023
EUR	17 830 000	CHF	17 199 282	06.11.2023
JPY	1 665 500 000	CHF	10 270 255	06.11.2023
GBP	4 270 000	CHF	4 737 373	06.11.2023
AUD	940 000	CHF	545 426	06.11.2023
MXN	15 690 000	CHF	811 459	06.11.2023
CHF	570 875	NOK	6 750 000	06.11.2023
DKK	2 190 000	CHF	283 472	06.11.2023
CAD	4 930 000	CHF	3 305 985	06.11.2023
SEK	800 000	CHF	66 479	06.11.2023
NZD	2 935 000	CHF	1 591 384	06.11.2023
ZAR	10 030 000	CHF	476 233	06.11.2023
CHF	66 594	GBP	60 000	06.11.2023
CHF	57 838	EUR	60 000	06.11.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	174 606	USD	190 000	06.11.2023
CHF	219 256	USD	240 000	06.11.2023
CHF	1 553 733	EUR	1 615 000	06.11.2023
USD	180 000	CHF	164 196	06.11.2023
USD	50 000	NZD	84 152	06.11.2023
NZD	210 000	USD	124 956	06.11.2023
MYR	339 000	USD	72 059	06.11.2023
CHF	81 469	USD	90 000	06.11.2023
USD	305 000	CHF	275 800	06.11.2023
EUR	57 887	JPY	9 100 000	06.11.2023
EUR	75 000	CHF	71 597	06.11.2023
GBP	50 000	CHF	55 278	06.11.2023
USD	130 000	CHF	116 778	06.11.2023
CHF	271 603	USD	300 000	06.11.2023
USD	55 052	CAD	75 000	06.11.2023
USD	160 000	CHF	143 877	06.11.2023
USD	31 683	EUR	30 000	06.11.2023
CHF	52 913	NZD	100 000	06.11.2023
USD	36 485	GBP	30 000	06.11.2023
USD	58 353	ZAR	1 100 000	06.11.2023
CHF	60 204	GBP	55 000	06.11.2023
CHF	139 230	USD	155 000	06.11.2023
CHF	219 561	USD	245 000	06.11.2023
CHF	108 997	EUR	115 000	06.11.2023
CHF	66 209	EUR	70 000	06.11.2023
CHF	102 931	USD	115 000	06.11.2023
EUR	120 000	GBP	104 807	06.11.2023
USD	39 199	EUR	37 000	06.11.2023
EUR	74 528	AUD	125 000	06.11.2023
USD	143 655	JPY	21 500 000	06.11.2023
CHF	124 824	USD	140 000	06.11.2023
USD	75 000	CHF	66 848	06.11.2023
USD	65 000	GBP	53 410	06.11.2023
USD	47 387	CNY	340 000	06.11.2023
EUR	40 000	CHF	37 960	06.11.2023
USD	150 000	CHF	133 788	06.11.2023
AUD	190 000	NZD	206 847	06.11.2023
EUR	57 450	JPY	9 100 000	06.11.2023
CHF	228 833	USD	255 000	06.11.2023
USD	180 000	CHF	162 256	06.11.2023
EUR	110 000	CAD	161 176	06.11.2023
USD	580 032	BRL	2 870 000	06.11.2023
USD	271 671	CNY	1 940 000	06.11.2023
GBP	40 000	CHF	43 780	06.11.2023
CHF	791 341	MXN	15 690 000	06.11.2023
EUR	56 987	USD	60 000	06.11.2023
USD	571 781	BRL	2 870 000	06.11.2023
BRL	2 870 000	USD	571 781	06.11.2023
BRL	2 870 000	USD	577 546	06.12.2023
CNY	1 940 000	USD	270 817	06.12.2023
MXN	15 690 000	CHF	784 983	06.12.2023
JPY	1 625 800 000	CHF	9 784 021	06.12.2023
USD	86 968	JPY	13 100 000	06.12.2023
EUR	16 495 000	CHF	15 810 952	06.12.2023
USD	18 625 000	CHF	16 776 016	06.12.2023
CAD	4 695 000	CHF	3 063 557	06.12.2023
DKK	2 190 000	CHF	281 448	06.12.2023
AUD	1 005 000	CHF	583 913	06.12.2023
CHF	545 813	NOK	6 750 000	06.12.2023
GBP	4 060 000	CHF	4 459 569	06.12.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
ZAR	8 930 000	CHF	436 432	06.12.2023
SEK	800 000	CHF	64 885	06.12.2023
NZD	2 755 000	CHF	1 465 778	06.12.2023
USD	190 000	CHF	170 928	06.12.2023
USD	205 000	CHF	183 967	06.12.2023
EUR	105 000	CHF	101 003	06.12.2023
SEK	1 321 007	NOK	1 340 000	06.12.2023
CAD	90 000	CHF	59 000	06.12.2023
USD	215 000	CHF	192 505	06.12.2023
GBP	80 000	CHF	88 765	06.12.2023
EUR	75 000	CHF	72 227	06.12.2023
CHF	23 994	EUR	25 000	06.12.2023
CHF	139 083	USD	155 000	06.12.2023
USD	145 000	CHF	130 147	06.12.2023
USD	105 000	CHF	94 355	06.12.2023
NZD	110 000	CHF	58 601	06.12.2023
EUR	60 000	CHF	57 692	06.12.2023
CHF	234 023	USD	260 000	06.12.2023
JPY	8 200 000	CHF	48 898	06.12.2023
USD	21 361	EUR	20 000	06.12.2023
NZD	200 000	CAD	164 844	06.12.2023
EUR	110 000	GBP	95 925	06.12.2023
USD	370 000	CHF	327 756	06.12.2023
GBP	70 000	CHF	77 172	06.12.2023
EUR	65 000	CHF	62 563	06.12.2023
ZAR	450 000	USD	24 550	06.12.2023
CHF	115 260	USD	130 000	06.12.2023
CAD	164 349	EUR	110 000	06.12.2023
SEK	1 289 301	NOK	1 330 000	06.12.2023
EUR	55 000	CHF	53 011	06.12.2023
USD	135 000	CHF	119 608	06.12.2023
USD	60 000	CHF	52 910	06.12.2023
USD	60 000	BRL	294 198	06.12.2023
EUR	55 000	USD	60 110	06.12.2023
CHF	141 388	USD	160 000	06.12.2023
JPY	7 000 000	CHF	41 599	06.12.2023
GBP	135 000	CHF	149 202	06.12.2023
EUR	30 000	CHF	28 879	06.12.2023
CHF	19 275	EUR	20 000	06.12.2023
EUR	100 000	USD	109 118	06.12.2023
CHF	44 377	GBP	40 000	06.12.2023
CHF	109 950	USD	125 000	06.12.2023
JPY	5 500 000	CHF	32 616	06.12.2023
CHF	144 883	USD	165 000	06.12.2023
USD	273 625	CNY	1 940 000	06.12.2023
CHF	280 420	USD	320 000	06.12.2023
EUR	60 000	CHF	57 717	06.12.2023
USD	525 674	BRL	2 575 802	06.12.2023
USD	165 000	CHF	144 395	06.12.2023
GBP	20 000	CHF	22 147	06.12.2023
EUR	65 000	CHF	62 140	06.12.2023
AUD	30 000	CHF	17 340	06.12.2023
CNY	1 940 000	USD	273 915	05.01.2024
BRL	2 580 000	USD	524 977	05.01.2024

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: 1.15%
Class Q: 0.61%

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

AUD1 = CHF 0.58	JPY 1 = CHF 0.01
BRL 1 = CHF 0.18	MXN1 = CHF 0.05
CAD1 = CHF 0.64	NOK1 = CHF 0.08
CNY1 = CHF 0.12	NZD 1 = CHF 0.54
DKK 1 = CHF 0.13	SEK 1 = CHF 0.08
EUR 1 = CHF 0.95	USD 1 = CHF 0.87
GBP 1 = CHF 1.10	ZAR 1 = CHF 0.05

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

Category securities funds

Most important figures

	ISIN	30.11.2023	31.5.2023	31.5.2022
Net fund assets in CHF		285 895 126.44	373 784 034.92	399 687 587.21
Class I-A1	CH0589362521			
Net asset value per unit in CHF		96.69	95.74	95.06
Issue and redemption price per unit in CHF ¹		96.69	96.19	95.06
Number of units outstanding		434 350.2840	692 349.8600	783 110.9370
Class I-B	CH0594826163			
Net asset value per unit in CHF		97.21	96.22	95.42
Issue and redemption price per unit in CHF ¹		97.21	96.67	95.42
Number of units outstanding		1 755 676.4610	2 400 977.0100	2 447 920.4700
Class I-X	CH0560699891			
Net asset value per unit in CHF		97.63	96.63	95.80
Issue and redemption price per unit in CHF ¹		97.63	97.08	95.80
Number of units outstanding		601 170.3260	593 374.8810	913 899.6230
Class P	CH0567473944			
Net asset value per unit in CHF		96.80	95.86	95.36
Issue and redemption price per unit in CHF ¹		96.80	96.31	95.36
Number of units outstanding		14 554.9820	3 314.0840	9 886.6630
Class Q	CH0567473951			
Net asset value per unit in CHF		97.06	96.13	95.44
Issue and redemption price per unit in CHF ¹		97.06	96.58	95.44
Number of units outstanding		135 227.6300	195 797.0160	33 310.0460

¹ see Supplementary information

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Switzerland	11.06
United States of America	7.34
United Kingdom	6.52
Denmark	6.24
France	4.88
Germany	4.10
Canada	3.70
Spain	3.19
South Korea	3.19
Australia	2.81
Others	17.00
TOTAL	70.03

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

Statement of assets

	30.11.2023	31.5.2023
Market values	CHF	CHF
Bank deposits		
– at sight	112 255 768.25 ¹	154 118 077.18 ²
Money market instruments	3 992 400.00	0.00
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	274 943 810.96	363 668 242.82
Derivative financial instruments	3 646 586.86	563 300.27
Other assets	2 086 687.30	2 277 996.40
TOTAL fund assets	396 925 253.37	520 627 616.67
Loans	-111 008 038.57	-146 816 540.12
Other liabilities	-22 088.36	-27 041.63
Net fund assets	285 895 126.44	373 784 034.92

Statement of income

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
Income	CHF	CHF
Income from bank assets	62 485.06	25 687.49
Negative interest	-6 408.13	-35 847.71
Income from money market instruments	-30.00	38 830.00
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 582 243.52	6 318 888.32
Income from derivative financial instruments	-45.00	0.00
Purchase of current net income on issue of units	5 766.49	165 403.31
TOTAL income	2 644 011.94	6 512 961.41
Expenses		
Interest payable	-24 465.54	-5 699.10
Audit expenses	0.00	-14 684.90
Commission remuneration of the Fund Management in accordance with the fund contract Class I-A1	-56 489.62	-153 625.42
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-34 963.62	-80 949.60
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	0.00
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-1 568.77	-874.18
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-26 871.60	-19 813.17
Other expenses	-2 365.62	-4 185.26
Payment of current net income on redemption of units	-285 664.59	-511 611.42
TOTAL expenses	-432 389.36	-791 443.05
Net income	2 211 622.58	5 721 518.36
Realized capital gains and losses ³	-4 901 483.16	9 072 330.80
Realized result	-2 689 860.58	14 793 849.16
Unrealized capital gains and losses	7 426 577.87	-10 043 828.80
TOTAL result	4 736 717.29	4 750 020.36

¹ As per 30 November 2023 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.

² As per 31 May 2023 from counterparty Goldman Sachs bank deposits for an amount of CHF 830 000.00 and UBS Group AG bank deposits for an amount of CHF 1 810 000.00 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

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	373 784 034.92	399 687 587.21
Paid federal withholding tax	-1 798 177.45	-2 040 013.03
Balance of unit movements	-90 827 448.32	-28 613 559.62
Total result	4 736 717.29	4 750 020.36
Net fund assets at the end of the reporting period	285 895 126.44	373 784 034.92

Development of the outstanding units

	1.6.2023-30.11.2023	1.6.2022-31.5.2023
	Number	Number
Class I-A1		
Situation at the beginning of the financial year	692 349.8600	783 110.9370
Units issued	1 687.3080	7 697.1230
Units redeemed	-259 686.8840	-98 458.2000
Situation at the end of the period	434 350.2840	692 349.8600
Difference between units issued and units redeemed	-257 999.5760	-90 761.0770
Class I-B		
Situation at the beginning of the financial year	2 400 977.0100	2 447 920.4700
Units issued	0.0000	0.0000
Units redeemed	-645 300.5490	-46 943.4600
Situation at the end of the period	1 755 676.4610	2 400 977.0100
Difference between units issued and units redeemed	-645 300.5490	-46 943.4600
Class I-X		
Situation at the beginning of the financial year	593 374.8810	913 899.6230
Units issued	10 276.4930	6 295.2470
Units redeemed	-2 481.0480	-326 819.9890
Situation at the end of the period	601 170.3260	593 374.8810
Difference between units issued and units redeemed	7 795.4450	-320 524.7420
Class P		
Situation at the beginning of the financial year	3 314.0840	9 886.6630
Units issued	11 971.8450	4 314.0820
Units redeemed	-730.9470	-10 886.6610
Situation at the end of the period	14 554.9820	3 314.0840
Difference between units issued and units redeemed	11 240.8980	-6 572.5790
Class Q		
Situation at the beginning of the financial year	195 797.0160	33 310.0460
Units issued	550.0000	162 486.9700
Units redeemed	-61 119.3860	0.0000
Situation at the end of the period	135 227.6300	195 797.0160
Difference between units issued and units redeemed	-60 569.3860	162 486.9700

Inventory of Fund assets

Securities traded on an exchange

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 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 STEP-UP 20-22.11.29*	CHF	2 000 000		2 000 000				
FIRST SWISS MOBILITY-REG-S 1.87500% 20-22.11.29*	CHF	200 000		200 000				
FIRST SWISS MOBILITY-REG-S 2.37500% 20-22.11.29*	CHF	200 000		200 000				
SWISS CREDIT CARD ISSUANCE-REG-S 1.75000% 20-15.06.25*	CHF	300 000		300 000				
SWISSCARD AECS GMBH-REG-S 0.62500% 20-15.06.25*	CHF	300 000		300 000				
SWISSCARD AECS GMBH-REG-S 0.35000% 21-15.06.26*	CHF	505 000			505 000	499 203	0.13	
TOTAL CHF						499 203	0.13	
Total Asset Backed Securities, fixed rate						499 203	0.13	

Notes, fixed rate

CHF

ALPIQ HOLDING LTD 2.12500% 15-30.06.23*	CHF	1 000 000		1 000 000				
AXPO HOLDING AG-REG-S 0.25000% 22-04.02.25*	CHF	415 000			415 000	406 368	0.10	
INVESTIS HOLDING SA-REG-S 0.05000% 19-09.10.23*	CHF	615 000		615 000				
ITAU BBA INTERNATIONAL PLC-REG-S 0.56000% 22-17.02.25*	CHF	1 100 000	80 000		1 180 000	1 153 686	0.29	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.01000% 21-10.11.26*	CHF	1 500 000			1 500 000	1 434 750	0.36	
NORTH AMERICAN DEVELOPMENT BANK-REG-S 0.25000% 15-30.04.25*	CHF		600 000		600 000	587 340	0.15	
TESSINER STAATSBANK-REG-S 0.50000% 15-24.06.24*	CHF	1 000 000		1 000 000				
TOTAL CHF						3 582 144	0.90	

EUR

BANQUE STELLANTIS FRANCE-REG-S 0.62500% 19-21.06.24*	EUR	800 000			800 000	744 793	0.19	
HARLEY-DAVIDSON FIN.SERV INC-REG-S 0.90000% 19-19.11.24*	EUR	800 000			800 000	734 513	0.18	
INTL CONSOLIDATED AIRLINES GROUP-REG-S 0.50000% 19-04.07.23*	EUR	1 000 000		1 000 000				
L'OREAL SA-REG-S 0.37500% 22-29.03.24*	EUR	1 000 000			1 000 000	937 694	0.24	
TRANSPORTES AEREOS PORTUGUESES SA-REG-S 5.62500% 19-02.12.24*	EUR	1 000 000			1 000 000	938 120	0.24	
TOTAL EUR						3 355 121	0.84	

USD

ALLY FINANCIAL INC 3.87500% 19-21.05.24*	USD	1 000 000			1 000 000	860 223	0.22	
ANGLO AMERICAN CAPITAL PLC-REG-S 3.62500% 17-11.09.24*	USD	1 000 000			1 000 000	852 498	0.21	
APT PIPELINES LTD-REG-S 4.20000% 15-23.03.25*	USD	1 750 000		750 000	1 000 000	851 558	0.21	
BAIDU INC 4.37500% 18-14.05.24*	USD	1 000 000			1 000 000	863 811	0.22	
BANCO BILBAO VIZCAYA ARGENTARIA 0.87500% 20-18.09.23*	USD	200 000		200 000				
BANCO SANTANDER SA 2.74600% 20-28.05.25*	USD	2 000 000		200 000	1 800 000	1 488 899	0.37	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 3.75000% 18-20.07.23*	USD	1 000 000		1 000 000				
BARCLAYS PLC 3.65000% 15-16.03.25*	USD	1 200 000			1 200 000	1 014 036	0.25	
BBVA BANCOMER SA/TEXAS-REG-S 4.37500% 14-10.04.24*	USD	1 000 000			1 000 000	861 968	0.22	
CANADIAN PACIFIC RAILWAY 1.35000% 21-02.12.24*	USD	1 800 000		500 000	1 300 000	1 083 036	0.27	
COUNTRY GARDEN HOLDINGS CO LTD-REG-S 6.50000% 19-08.04.24*	USD	400 000			400 000	30 434	0.01	
ENEL FINANCE INTERNATIONAL NV-REG-S 4.25000% 22-15.06.25*	USD	700 000			700 000	594 778	0.15	
GENERAL MOTORS FINANCIAL CO INC 1.20000% 21-15.10.24*	USD	1 500 000		600 000	900 000	751 017	0.19	
HSBC HOLDINGS PLC-SUB 4.25000% 14-14.03.24*	USD	500 000			500 000	432 472	0.11	
MACQUARIE BANK LTD-REG-S 3.23100% 22-21.03.25*	USD	1 000 000			1 000 000	845 272	0.21	
MORGAN STANLEY 3.87500% 14-29.04.24*	USD	200 000			200 000	172 668	0.04	
MTN MAURITIUS INVESTMENTS LTD-REG-S 4.75500% 14-11.11.24*	USD	406 000		406 000				
MUFG BANK LTD-REG-S 3.75000% 14-10.03.24*	USD	200 000			200 000	173 029	0.04	
NEPTUNE ENERGY BONDCO PLC-REG-S 6.62500% 18-15.05.25*	USD	500 000			500 000	432 732	0.11	
ORACLE CORP 5.80000% 22-10.11.25*	USD	690 000		300 000	390 000	341 776	0.09	
QUANTA SERVICES INC 0.95000% 21-01.10.24*	USD	1 000 000			1 000 000	834 182	0.21	
SASOL FINANCING USA LLC 5.87500% 18-27.03.24*	USD	1 000 000			1 000 000	860 168	0.22	
SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 3.97500% 21-16.09.23*	USD	400 000			400 000	13 913	0.00	
SOCIETE GENERALE SA-144A-SUB 5.00000% 14-17.01.24*	USD	500 000			500 000	433 737	0.11	
SOCIETE GENERALE-REG-S 2.62500% 19-16.10.24*	USD	900 000			900 000	759 629	0.19	
SOVMBK VIA SO CAP DAC-REG-S *DEFAULTED* 3.40000% 21-26.01.25*	USD	410 000			410 000	8 757	0.00	
SPRINGLEAF FINANCE CORP 6.12500% 19-15.03.24*	USD	1 000 000		500 000	500 000	434 132	0.11	
SUNNY OPTICAL TECHNOLOGY GROUP-REG-S 5.95000% 23-17.07.26*	USD	580 000			580 000	505 307	0.13	
SWEDBANK AB-REG-S 3.35600% 22-04.04.25*	USD	867 000			867 000	732 157	0.18	
TAPESTRY INC 7.05000% 23-27.11.25*	USD		1 000 000		1 000 000	880 323	0.22	
TOTAL USD						17 112 511	4.30	
Total Notes, fixed rate						24 049 776	6.04	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 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	190 500	0.05	
SWISS LIFE AG-REG-S-SUB 2.125%/VAR 21-30.09.41*	CHF	500 000			500 000	450 500	0.11	
UBS GROUP AG-REG-S-SUB 3.000%/VAR 19-PRP*	CHF	1 600 000			1 600 000	1 414 003	0.35	
UBS GROUP AG-REG-S-SUB 3.375%/VAR 22-PRP*	CHF	2 000 000			2 000 000	1 735 000	0.44	
TOTAL CHF						3 790 003	0.95	
EUR								
AUSTRALIA & NZ BANKING GRP-REG-S-SUB 1.125%/VAR 19-21.11.29*	EUR	2 000 000			2 000 000	1 816 982	0.46	
BAYERISCHE LANDESBANK-REG-S-SUB 1.000%/VAR 21-23.09.31*	EUR	700 000			700 000	561 880	0.14	
OP CORPORATE BANK PLC-REG-S SUB 1.625%/VAR 20-09.06.30*	EUR	1 600 000			1 600 000	1 434 273	0.36	
UBS GROUP AG-REG-S 2.125%/VAR 22-13.10.26*	EUR	1 000 000			1 000 000	913 235	0.23	
UNIBAIL-RODAMCO-WESTFIELD-SUB 7.250%/VAR 23-PRP*	EUR		1 100 000		1 100 000	957 830	0.24	
TOTAL EUR						5 684 200	1.43	
USD								
BANCO SANTANDER SA 0.701%/VAR 21-30.06.24*	USD	800 000			800 000	694 618	0.17	
CITIGROUP INC 0.776%/VAR 20-30.10.24*	USD	1 000 000			1 000 000	868 889	0.22	
CITIGROUP INC 1.281%/VAR 21-03.11.25*	USD	1 500 000			1 500 000	1 245 210	0.31	
DEUTSCHE BANK AG/NEW YORK NY 2.222%/VAR 20-18.09.24*	USD	1 404 000		1 404 000				
ELECTRICITE DE FRANCE SA-REG-S-SUB 5.625%/VAR 14-PRP*	USD	700 000		700 000				
SANTANDER UK GROUP HOLDINGS PLC 1.089%/VAR 21-15.03.25*	USD	2 000 000			2 000 000	1 709 989	0.43	
STANDARD CHARTERED PLC-144A 0.991%/VAR 21-12.01.25*	USD	1 000 000			1 000 000	864 089	0.22	
STANDARD CHARTERED PLC-REG-S 1.822%/VAR 21-23.11.25*	USD		1 500 000		1 500 000	1 246 157	0.31	
TOTAL USD						6 628 953	1.66	
Total Notes, floating rate						16 103 156	4.04	
Medium term notes, fixed rate								
AUD								
BARCLAYS PLC-REG-S 3.25000% 19-26.06.24*	AUD	1 250 000			1 250 000	711 563	0.18	
CORPORACION ANDINA DE FOMENTO-REG-S 6.25000% 13-08.11.23*	AUD	428 000		428 000				
CORPORACION ANDINA DE FOMENTO-REG-S 4.50000% 15-05.06.25*	AUD	690 000			690 000	388 781	0.10	
QANTAS AIRWAYS LTD 4.40000% 16-10.10.23*	AUD	1 250 000		1 250 000				
SOCIETE GENERALE-REG-S 3.92500% 18-20.09.23*	AUD	400 000		400 000				
VICINITY CENTRES TRUST 3.50000% 17-26.04.24*	AUD	400 000			400 000	229 135	0.06	
TOTAL AUD						1 329 478	0.33	
CHF								
ABN AMRO BANK NV 1.50000% 12-18.07.23*	CHF	500 000		500 000				
ABN AMRO BANK NV 2.30000% 23-26.06.25*	CHF		1 400 000	1 000 000	400 000	402 000	0.10	
ADCB FINANCE CAYMAN LTD-REG-S 0.72500% 18-15.02.24*	CHF	2 685 000			2 685 000	2 673 992	0.67	
ADCB FINANCE CAYMAN LTD-REG-S 0.50000% 19-29.11.24*	CHF	550 000			550 000	539 000	0.14	
AFRICA FINANCE CORP-REG-S 0.52250% 19-20.12.23*	CHF	3 130 000			3 130 000	3 125 305	0.78	
AMP GROUP FINANCE SERVICES LTD-REG-S 0.80000% 19-18.07.23*	CHF	300 000		300 000				
AMP GROUP FINANCE SERVICES LTD-REG-S 0.20310% 20-03.06.24*	CHF	400 000			400 000	390 240	0.10	
AROUNDTOWN SA-REG-S 0.73200% 18-30.01.25*	CHF		1 400 000		1 400 000	1 305 920	0.33	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.10000% 20-18.09.26*	CHF	965 000			965 000	907 583	0.23	
BANCO DE CREDITO E INVERSIONES SA-REG-S 0.59940% 22-26.04.27*	CHF	880 000			880 000	830 280	0.21	
BANCO DEL ESTADO DE CHILE-REG-S 0.69250% 18-04.12.24*	CHF	500 000			500 000	490 100	0.12	
BANCO SANTANDER CHILE-REG-S 0.38400% 19-27.09.24*	CHF	495 000			495 000	487 922	0.12	
BANCO SANTANDER SA-REG-S 0.75000% 17-12.06.23*	CHF	1 775 000		1 775 000				
BANCO SANTANDER SA-REG-S 1.00000% 18-10.12.24*	CHF	400 000		400 000				
BANCO SANTANDER SA-REG-S 0.20000% 19-19.11.27*	CHF		1 000 000		1 000 000	935 000	0.23	
BANK OF AMERICA CORP-REG-S 0.25250% 19-12.06.26*	CHF	3 000 000		1 000 000	2 000 000	1 921 000	0.48	
BANK OF NOVA SCOTIA/THE-REG-S 0.27800% 22-01.04.27*	CHF		200 000		200 000	191 600	0.05	
BANK OF NOVA SCOTIA/THE-REG-S 2.04250% 23-04.05.26*	CHF	1 500 000			1 500 000	1 515 000	0.38	
BANQUE FEDERATIVE DU CREDIT MUTUEL-REG-S 2.00000% 14-22.05.24*	CHF	500 000			500 000	500 000	0.13	
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF	2 100 000			2 100 000	2 099 580	0.53	
BAWAG PSK BK FR ARBEIT WIRT O-REG-S 1.58500% 23-16.12.26*	CHF	2 000 000			2 000 000	1 992 000	0.50	
BERLIN HYP AG 0.37500% 22-21.02.25*	CHF	1 500 000		1 000 000	500 000	490 750	0.12	
BERLIN HYP AG-REG-S 0.96750% 22-04.08.26*	CHF	2 000 000			2 000 000	1 968 000	0.49	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF	965 000		965 000				
BNP PARIBAS SA 0.52750% 22-20.01.28*	CHF	800 000			800 000	748 800	0.19	
BOS FUNDING LTD-REG-S 1.50000% 19-29.11.23*	CHF	2 410 000		2 410 000				
CAISSE DES DEPOTS ET CONSIGNATION-REG-S 0.25000% 18-30.05.25*	CHF	100 000	1 000 000	1 000 000	100 000	97 950	0.02	

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 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	2 423 750	0.61	
CANADIAN IMPERIAL BANK-REG-S 0.15000% 18-31.07.23*	CHF 600 000		600 000				
CANADIAN IMPERIAL BK OF COM-REG-S 0.96750% 22-26.04.29*	CHF 200 000	200 000		200 000	194 400	0.05	
CBQ FINANCE LTD-REG-S 0.38000% 19-19.10.23*	CHF 1 000 000		1 000 000				
CBQ FINANCE LTD-REG-S 0.73500% 20-27.11.24*	CHF 1 100 000			1 100 000	1 081 850	0.27	
CBQ FINANCE LTD-REG-S 0.19500% 21-22.04.24*	CHF 2 000 000			2 000 000	1 982 000	0.50	
CELLNEX FINANCE CO SA 0.93500% 21-26.03.26*	CHF 1 700 000			1 700 000	1 652 400	0.41	
CELLNEX TELECOM SA-REG-S 1.11750% 20-17.07.25*	CHF 600 000			600 000	584 400	0.15	
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.20000% 19-25.03.24*	CHF 1 000 000		1 000 000				
CENTRAL AMERICAN BK ECO INTEGRAT-REG-S 0.40500% 20-25.06.25*	CHF 1 750 000	1 750 000		1 750 000	1 702 750	0.43	
COMMERZBANK AG-REG-S 3.37500% 22-29.09.26*	CHF 1 500 000	100 000		1 600 000	1 629 600	0.41	
COMMERZBANK AG-REG-S 3.26250% 23-03.02.27*	CHF 600 000			600 000	608 700	0.15	
COMMONWEALTH BANK OF AUS-REG-S 0.87500% 22-02.09.25*	CHF 1 725 000			1 725 000	1 700 850	0.43	
COMPAGNIE DE FINANCEMENT FONCIER 1.90300% 23-16.06.28*	CHF 200 000	200 000		200 000	203 400	0.05	
CORPORACION ANDINA DE FOMENTO-REG-S 2.00000% 14-05.02.24*	CHF 1 500 000	1 500 000		1 500 000	1 499 100	0.38	
CPI PROPERTY GROUP SA-REG-S 1.63000% 18-25.10.23*	CHF 1 560 000		1 560 000				
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF 970 000	970 000		970 000	966 605	0.24	
CREDIT AGRICOLE SA 2.50750% 23-27.04.27*	CHF 400 000			400 000	408 800	0.10	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF 500 000		500 000				
CREDIT AGRICOLE SA LONDON-REG-S 0.50000% 20-01.10.26*	CHF 800 000	800 000		800 000	766 800	0.19	
CREDIT AGRICOLE SA LONDON-SUB 2.12500% 15-29.09.25*	CHF 100 000	100 000		100 000	100 250	0.03	
CREDIT AGRICOLE SAVLONDON-REG-S 0.62500% 17-12.07.24*	CHF 500 000			500 000	495 800	0.12	
DEUTSCHE BANK AG-REG-S 0.62500% 15-19.12.23*	CHF 600 000			600 000	599 460	0.15	
DEUTSCHE BANK AG-REG-S 3.64500% 23-27.01.29*	CHF 1 600 000			1 600 000	1 642 400	0.41	
DNB BANK ASA-REG-S 0.12500% 18-30.11.23*	CHF 2 000 000		2 000 000				
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF 1 440 000		1 440 000				
DOHA FINANCE LTD-REG-S 0.46500% 22-24.01.24*	CHF 2 500 000			2 500 000	2 491 250	0.63	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.17000% 17-18.07.25*	CHF 500 000	2 600 000		3 100 000	3 022 500	0.76	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF 1 000 000	1 000 000		1 000 000			
FIRST ABU DHABI BANK PJSC-REG-S 0.32250% 18-27.09.23*	CHF 900 000		900 000				
FIRST ABU DHABI BANK PJSC 0.14750% 21-17.11.26*	CHF 1 000 000			1 000 000	947 000	0.24	
FIRST ABU DHABI BANK PJSC-REG-S 1.06250% 22-14.04.26*	CHF 400 000			400 000	389 800	0.10	
FORD MOTOR CREDIT CO-REG-S 2.12500% 20-04.12.23*	CHF 2 500 000			2 500 000	2 500 000	0.63	
GOLDMAN SACHS GROUP INC-REG-S 0.50000% 17-04.12.24*	CHF 600 000	600 000		600 000	591 180	0.15	
GOLDMAN SACHS GROUP INC-REG-S 1.00000% 18-24.11.25*	CHF 1 600 000			1 600 000	1 573 600	0.40	
HEATHROW FUNDING LTD-REG-S 0.50000% 16-17.05.24*	CHF 3 435 000			3 435 000	3 408 894	0.86	
HSBC HOLDINGS PLC-REG-S 1.80500% 22-01.06.26*	CHF 1 600 000			1 600 000	1 584 800	0.40	
HYPO NOE GRUPPE BANK AG-REG-S 0.10000% 19-27.11.24*	CHF 1 000 000	800 000		1 800 000	1 766 520	0.44	
HYPO VORARLBERG BANK AG-REG-S 0.45000% 18-05.03.24*	CHF 495 000		495 000				
HYPO VORARLBERG BANK AG-REG-S 0.50000% 22-07.04.27*	CHF 1 000 000			1 000 000	963 000	0.24	
INDUSTRIAL BANK OF KOREA-REG-S 0.02190% 19-16.07.25*	CHF 1 000 000			1 000 000	968 000	0.24	
INSTITUTO DE CREDITO OFICIAL-REG-S 3.25000% 07-28.06.24*	CHF 785 000	785 000		785 000	789 710	0.20	
INTESA SANPAOLO BANK IRELAND PLC-REG-S 0.25000% 19-30.09.24*	CHF 1 900 000			1 900 000	1 866 370	0.47	
JPMORGAN CHASE & CO-REG-S 0.80000% 22-03.02.32*	CHF 3 000 000			3 000 000	2 706 414	0.68	
KOMMUNALBANKEN A/S-REG-S 1.27500% 22-22.12.27*	CHF 200 000	200 000		200 000	199 400	0.05	
KOREA DEVELOPMENT BANK-REG-S 0.30300% 18-14.06.23*	CHF 1 000 000		1 000 000				
KOREA DEVELOPMENT BANK-REG-S 0.44500% 20-08.05.25*	CHF 845 000		845 000				
KOREA DEVELOPMENT BANK/THE-REG-S 0.94000% 22-28.04.27*	CHF 1 700 000			1 700 000	1 660 900	0.42	
KOREA EXPRESSWAY CORP-REG-S 0.25000% 17-07.06.24*	CHF 3 705 000	3 705 000		3 705 000	3 669 432	0.92	
KOREA GAS CORP-REG-S 0.20750% 18-02.08.23*	CHF 2 500 000		2 500 000				
LUZERNER KANTONALBANK-REG-S 0.10000% 18-08.05.24*	CHF 1 000 000		1 000 000				
MACQUARIE BANK-REG-S 0.75000% 16-05.02.24*	CHF 2 955 000		2 955 000				
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 0.30000% 17-19.01.26*	CHF 300 000			300 000	290 550	0.07	
METROPOLITAN LIFE GLOBAL FUNDING-REG-S 2.15000% 22-07.12.26*	CHF 2 000 000			2 000 000	2 025 000	0.51	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.35000% 18-12.12.23*	CHF 1 565 000			1 565 000	1 564 374	0.39	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.37500% 22-07.04.26*	CHF 1 000 000			1 000 000	973 000	0.24	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF 3 000 000		3 000 000				
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF 1 500 000		1 500 000				
NATIONWIDE BUILDING SOCIETY 2.97000% 23-08.09.27*	CHF 600 000	600 000		600 000	609 900	0.15	
NATWEST MARKETS PLC-REG-S 0.89750% 22-04.04.25*	CHF 1 000 000			1 000 000	985 200	0.25	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 17-25.03.24*	CHF 2 000 000		2 000 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.37500% 18-12.05.27*	CHF 2 250 000	2 250 000		2 250 000	2 168 325	0.54	
QNB FINANCE LTD-REG-S 0.02500% 21-03.06.24*	CHF 600 000			600 000	592 584	0.15	
RCI BANQUE SA-REG-S 0.50000% 19-18.07.24*	CHF 360 000			360 000	355 392	0.09	
RCI BANQUE SA-REG-S 3.50000% 23-10.05.28*	CHF 1 500 000			1 500 000	1 567 500	0.39	
ROYAL BANK OF CANADA-REG-S 0.40000% 22-05.10.26*	CHF 1 000 000			1 000 000	967 500	0.24	
ROYAL BANK OF CANADA-REG-S 1.49500% 22-08.07.25*	CHF 3 000 000		1 000 000	2 000 000	1 992 000	0.50	
ROYAL BANK OF CANADA-REG-S 2.44500% 23-25.01.28*	CHF 500 000			500 000	511 000	0.13	
SANTANDER CONSUMER FINANCE SA-REG-S 0.15000% 19-10.12.24*	CHF 800 000			800 000	784 080	0.20	
SANTANDER CONSUMER FINANCE SA-REG-S 2.73250% 23-04.07.25*	CHF 2 000 000	2 000 000		2 000 000	2 032 000	0.51	
SANTANDER UK PLC-REG-S 2.01000% 23-12.09.26*	CHF 1 200 000			1 200 000	1 215 600	0.31	

Security			31.5.2023		30.11.2023		Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
			Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal			
SCOTIABANK CHILE SA-REG-S 0.38500% 21-22.07.26*	CHF	1 800 000			1 800 000		1 710 000	0.43	
SCOTIABANK CHILE SA-REG-S 0.41800% 21-31.03.27*	CHF	1 000 000			1 000 000		935 000	0.23	
SOCIETE GENERALE SA 2.27750% 23-27.02.26*	CHF	800 000			800 000		807 600	0.20	
SOCIETE GENERALE SA-REG-S 2.62500% 22-14.10.26*	CHF	800 000			800 000		816 400	0.20	
SOCIETE GENERALE-REG-S 0.87500% 19-28.02.24*	CHF	1 400 000		1 000 000	400 000		398 640	0.10	
SYNGENTA FINANCE LTD REG-S 1.62500% 14-01.11.24*	CHF	1 800 000			1 800 000		1 785 600	0.45	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.15000% 21-26.04.24*	CHF	1 000 000			1 000 000		975 900	0.25	
TANNER SERVICIOS FINANCIEROS SA-REG-S 1.00000% 21-16.08.23*	CHF	1 000 000		1 000 000					
TORONTO-DOMINION BANK-REG-S 1.97000% 23-18.09.26*	CHF		1 000 000		1 000 000		1 010 500	0.25	
TOYOTA MOTOR FINANCE NETHER BV-REG-S 0.000001% 21-21.05.24*	CHF	800 000			800 000		791 129	0.20	
UBS AG, LONDON BRANCH-REG-S 2.33000% 22-14.11.25*	CHF	400 000			400 000		403 200	0.10	
WESTPAC BANKING CORP 0.40000% 15-09.06.23*	CHF	1 660 000		1 660 000					
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	650 000		650 000					
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	2 400 000		2 400 000					
WOODSIDE FINANCE LTD-REG-S 1.00000% 16-11.12.23*	CHF	300 000			300 000		299 910	0.08	
TOTAL CHF							103 521 989	25.99	

EUR

ASB BANK LTD-REG-S 4.50000% 23-16.03.27*	EUR	1 005 000			1 005 000		969 912	0.24	
BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.37500% 19-02.10.24*	EUR	1 200 000			1 200 000		1 105 550	0.28	
BNP PARIBAS SA-REG-S 1.12500% 18-11.06.26*	EUR	1 700 000			1 700 000		1 515 864	0.38	
BRITISH TELECOMMUNICATIONS PLC-REG-S 0.50000% 19-12.09.25*	EUR	800 000			800 000		716 091	0.18	
CPI PROPERTY GROUP SA-REG-S 2.75000% 20-12.05.26*	EUR		750 000		750 000		575 578	0.14	
CTP BV-REG-S 0.62500% 20-27.11.23*	EUR	700 000		700 000					
CTP BV-REG-S 2.12500% 20-01.10.25*	EUR		1 000 000		1 000 000		897 286	0.23	
DEUTSCHE LUFTHANSA AG-REG-S 1.62500% 21-16.11.23*	EUR	1 500 000		1 500 000					
FIRST ABU DHABI BANK PJSC-REG-S 0.12500% 21-16.02.26*	EUR	1 000 000			1 000 000		864 867	0.22	
GOLDMAN SACHS GROUP INC-REG-S 1.25000% 16-01.05.25*	EUR	1 700 000			1 700 000		1 551 518	0.39	
INDONESIA, REPUBLIC OF-REG-S 2.15000% 17-18.07.24*	EUR	1 000 000			1 000 000		936 347	0.24	
LOGICOR FINANCING SARL-REG-S 0.75000% 19-15.07.24*	EUR	1 000 000			1 000 000		921 157	0.23	
MORGAN STANLEY 1.37500% 16-27.10.26*	EUR	2 000 000		500 000	1 500 000		1 330 673	0.33	
OP CORPORATE BANK PLC-REG-S 0.50000% 20-12.08.25*	EUR	800 000			800 000		718 406	0.18	
SCHAEFFLER AG-REG-S 1.87500% 19-26.03.24*	EUR	1 000 000		500 000	500 000		470 251	0.12	
SUMITOMO MITSUI BANKING CORP-REG-S 0.01000% 20-10.09.25*	EUR	2 500 000			2 500 000		2 216 977	0.56	
TOTAL EUR							14 790 475	3.71	

USD

CREDIT AGRICOLE SA LONDON-REG-S 3.25000% 17-04.10.24*	USD	1 000 000			1 000 000		851 389	0.21	
GOLDMAN SACHS GROUP INC/THE 4.00000% 14-03.03.24*	USD	200 000			200 000		172 983	0.04	
LENOVO GROUP LTD-REG-S 5.87500% 20-24.04.25*	USD	1 000 000			1 000 000		869 967	0.22	
MDGH - GMTN BV-REG-S 2.50000% 19-07.11.24*	USD	1 100 000			1 100 000		925 882	0.23	
SOCIETE GENERALE SA-REG-S 4.25000% 18-14.09.23*	USD	200 000		200 000					
UNITED OVERSEAS BANK LTD-REG-S 3.05900% 22-07.04.25*	USD	800 000		400 000	400 000		338 602	0.09	
TOTAL USD							3 158 824	0.79	
Total Medium term notes, fixed rate							122 800 766	30.83	

Medium term notes, zero coupon

CHF

CREDIT SUISSE SCHWEIZ AG-REG-S 0.00000% 20-17.12.24*	CHF	800 000			800 000		783 760	0.20	
KOREA RAILROAD CORP 0.00000% 19-19.11.24*	CHF		1 200 000		1 200 000		1 177 200	0.30	
TOTAL CHF							1 960 960	0.49	

EUR

ALLIANZ FINANCE II BV-REG-S 0.00000% 20-14.01.25*	EUR	900 000		900 000					
BECTON DICKINSON AND CO 0.00000% 21-13.08.23*	EUR	1 000 000		1 000 000					
TOTAL EUR								0.00	
Total Medium term notes, zero coupon							1 960 960	0.49	

Medium term notes, floating rate

AUD

FIRST ABU DHABI BANK PJSC 3M BBSW+110BP 20-18.02.25*	AUD	400 000			400 000		230 117	0.06	
LLOYDS BANKING GROUP PLC 3M BBSW+140BP 18-07.03.25*	AUD	1 150 000			1 150 000		663 834	0.17	
TOTAL AUD							893 951	0.22	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
EUR								
ALLIANZ SE-REG-S-SUB 4.750%/3M EURIBOR+360BP 13-PRP*	EUR	900 000		900 000				
AVIVA PLC-REG-S-SUB 3.375%/VAR 15-04.12.45*	EUR	1 000 000			1 000 000	915 525	0.23	
IBERDROLA INTERNATIONAL BV-REG-S-SUB 2.625%/VAR 18-PRP*	EUR	1 900 000			1 900 000	1 788 944	0.45	
ING GROEP NV-REG-S-SUB 2.500%/VAR 17-15.02.29*	EUR	1 700 000			1 700 000	1 603 193	0.40	
LLOYDS BANKING GROUP PLC-REG-S-SUB 1.750%/VAR 18-07.09.28*	EUR	1 700 000		1 700 000				
NATIONWIDE BUILDING SOCIETY-REG-S-SUB 2.000%/VAR 17-25.07.29*	EUR	1 200 000			1 200 000	1 110 043	0.28	
NATWEST GROUP PLC-REG-S 2.000%/VAR 18-04.03.25*	EUR	1 200 000			1 200 000	1 131 092	0.28	
ORANGE SA-REG-S-SUB 2.375%/VAR 19-PRP*	EUR	300 000			300 000	274 295	0.07	
SKANDINAVISKA ENSKILDA BANK-REG-S-SUB 1.375%/VAR 16-31.10.28*	EUR	1 500 000		1 500 000				
TOTAL EUR						6 823 091	1.71	
GBP								
INTERCONTINENTAL HTLS-REG-S 3.750%/RATING LINKED 15-14.08.25*	GBP	501 000			501 000	531 453	0.13	
TOTAL GBP						531 453	0.13	
Total Medium term notes, floating rate						8 248 495	2.07	
Bonds, fixed rate								
CHF								
AARGAUISCHE KANTONALBANK-REG-S 0.06000% 16-01.07.25*	CHF	1 000 000		1 000 000				
AARGAUISCHE KANTONALBANK 0.02000% 16-17.10.24*	CHF	1 000 000		1 000 000				
AARGAUISCHE KANTONALBANK-REG-S 0.11000% 17-21.02.24*	CHF	1 175 000						
AKADEMISKA HUS AB-REG-S 0.35000% 22-24.03.27*	CHF	870 000			870 000	837 810	0.21	
ALPIQ HOLDING AG 1.75000% 22-24.06.26*	CHF	1 000 000			1 000 000	988 500	0.25	
AMAG LEASING AG 0.17500% 21-16.06.25*	CHF	1 000 000			1 000 000	965 000	0.24	
AMAG LEASING AG-REG-S 0.25000% 21-27.10.23*	CHF	1 300 000		1 300 000				
AMAG LEASING AG-REG-S 0.21000% 21-27.06.24*	CHF	865 000			865 000	852 804	0.21	
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF	3 000 000		3 000 000				
BANCO DE CHILE 0.56800% 18-21.11.23*	CHF	3 945 000		3 945 000				
BANCO MERCANTIL DEL NORTE SA-REG-S 0.45000% 19-18.12.23*	CHF	1 250 000			1 250 000	1 248 375	0.31	
BANK FUER ARBEIT UND WIRTSCHAFT AG 2.87000% 22-03.10.25*	CHF	1 000 000			1 000 000	1 008 500	0.25	
BANK OF MONTREAL 2.03750% 23-27.04.28*	CHF	1 800 000			1 800 000	1 836 000	0.46	
BANK OF MONTREAL-REG-S 0.09600% 20-22.12.23*	CHF	200 000		200 000				
BANK OF NOVA SCOTIA 0.29500% 22-25.04.25*	CHF	2 000 000		2 000 000				
BASELSTADTSCHAFTLICHE KANTONALBANK 1.75000% 11-22.11.24*	CHF	1 050 000			1 050 000			
BASLER KANTONALBANK-REG-S 0.12500% 18-11.04.24*	CHF	1 000 000			1 000 000			
BKW AG-REG-S 0.75000% 18-15.10.25*	CHF	200 000			200 000	196 300	0.05	
CANADIAN IMPERIAL BK OF COMMERCE-REG-S 1.71250% 22-13.07.27*	CHF	3 000 000			3 000 000	3 012 000	0.76	
CLARIANT AG-REG-S 2.12500% 14-17.10.24*	CHF	1 500 000			1 500 000	1 496 250	0.38	
CORPORACION ANDINA DE FOMENTO-REG-S 0.30000% 17-07.04.25*	CHF		1 000 000	1 000 000				
DBS BANK LTD-REG-S 1.51500% 22-12.12.25*	CHF	2 000 000	200 000		2 200 000	2 191 200	0.55	
DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.12500% 19-05.06.23*	CHF	1 000 000			1 000 000			
DIGITAL INTREPID HOLDING B-REG-S 0.60000% 22-02.10.23*	CHF	2 500 000			2 500 000			
DUFREY ONE BV-REG-S 3.62500% 21-15.04.26*	CHF	425 000			425 000	416 819	0.10	
FONDO FINANCIERO-REG-S 0.57800% 19-11.03.24*	CHF	1 855 000			1 855 000	1 841 830	0.46	
FREIBURGER KANTONALBANK 0.55000% 15-03.02.25*	CHF	3 500 000		3 500 000				
GEBERIT AG-REG-S 2.25000% 23-26.09.25*	CHF	1 000 000		1 000 000				
GLARNER KANTONALBANK-REG-S 0.40000% 18-30.11.26*	CHF		300 000		300 000	289 500	0.07	
GRAUBUENDNER KANTONALBANK 0.12500% 18-29.05.24*	CHF	2 000 000			2 000 000			
HIAG IMMOBILIEN HOLDING AG-REG-S 1.00000% 16-04.07.23*	CHF	2 100 000			2 100 000			
HYPOTHEKENBANK FRANKFURT INTL-REG-S 2.50000% 05-29.08.25*	CHF	2 000 000	100 000		2 100 000	2 125 200	0.53	
KAZAKHSTAN TEMIR ZHO NATI CO JSC-REG-S 3.25000% 18-05.12.23*	CHF	650 000			650 000	640 250	0.16	
KOREA HOUSING FINANCE CORP 1.81500% 23-10.02.26*	CHF	2 000 000			2 000 000	2 002 000	0.50	
LLOYDS BANK PLC-REG-S 1.87000% 23-31.08.27*	CHF		1 000 000		1 000 000	1 012 500	0.25	
MONDELEZ INTL-REG-S 1.12500% 15-30.12.25*	CHF		1 600 000	1 000 000	600 000	591 000	0.15	
NATIONWIDE BUILDING SOCIETY REG-S 0.91940% 22-17.12.25*	CHF	2 000 000			2 000 000	1 969 000	0.49	
NATIONWIDE BUILDING SOCIETY-REG-S 1.75750% 23-23.01.26*	CHF	1 500 000			1 500 000	1 500 000	0.38	
NESTLE SA 1.62500% 22-07.11.25*	CHF	5 000 000		3 000 000	2 000 000	2 004 000	0.50	
OC OERLIKON CORP AG-REG-S 2.62500% 14-17.06.24*	CHF	1 000 000			1 000 000	1 000 000	0.25	
OC OERLIKON CORP AG-REG-S 0.37500% 21-27.11.25*	CHF	950 000			950 000	909 150	0.23	
ORIOR AG-REG-S 0.62500% 17-26.09.23*	CHF	1 050 000		1 050 000				
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.25000% 13-29.09.23*	CHF	1 000 000			1 000 000			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.75000% 14-23.08.24*	CHF	500 000			500 000			
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.50000% 15-24.01.25*	CHF		3 450 000	3 450 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-12.03.24*	CHF	1 000 000			1 000 000			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-30.08.23*	CHF	1 200 000			1 200 000			
RIETER HOLDING AG-REG-S 1.55000% 20-17.09.24*	CHF	1 500 000	100 000		1 600 000	1 588 000	0.40	
STRAUMANN HOLDING AG-REG-S 1.00000% 20-03.10.23*	CHF	1 000 000		1 000 000				
SULZER AG-REG-S 1.30000% 18-06.07.23*	CHF	550 000		550 000				

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
SWISS LIFE HOLDING AG-REG-S 2.04000% 23-26.01.26*	CHF	385 000			385 000	387 310	0.10	
SWISS PRIME SITE FINANCE AG-REG-S 1.00000% 18-16.07.24*	CHF	2 425 000		2 425 000				
SYNGENTA FINANCE AG-REG-S 1.25000% 20-16.10.23*	CHF	325 000		325 000				
SYNGENTA FINANCE AG-REG-S 0.62500% 21-30.08.24*	CHF	1 000 000			1 000 000	983 800	0.25	
TEMENOS AG-REG-S 1.87500% 18-30.11.23*	CHF	1 800 000		1 800 000				
WALLISER KANTONALBANK-REG-S 0.20000% 16-19.08.24*	CHF	1 500 000			1 500 000	1 480 500	0.37	
WESTPAC BANKING CORP-REG-S 1.48000% 22-21.09.26*	CHF	1 500 000	800 000		2 300 000	2 295 400	0.58	
ZUGER KANTONALBANK AG 1.50000% 11-28.11.23*	CHF	200 000		200 000				
ZUR ROSE GROUP AG-REG-S 2.50000% 19-21.11.24*	CHF	2 000 000		2 000 000				
TOTAL CHF						37 668 997	9.46	

DKK

DLR KREDIT A/S 0.50000% 19-01.10.40*	DKK	1 292 580	0	39 600	1 252 980	128 792	0.03	
DLR KREDIT A/S 1.00000% 19-01.10.50*	DKK	6 102 213		104 695	5 997 518	554 092	0.14	
DLR KREDIT A/S 1.00000% 19-01.10.50*	DKK	4 941 877		1 386	4 940 491	444 334	0.11	
JYSKE REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	6 064 005		102 451	5 961 554	556 459	0.14	
JYSKE REALKREDIT A/S 1.00000% 19-01.10.50*	DKK	4 788 687		9 637	4 779 050	419 628	0.11	
JYSKE REALKREDIT A/S 0.50000% 19-01.10.40*	DKK	1 272 669		39 304	1 233 365	124 213	0.03	
JYSKE REALKREDIT A/S 0.50000% 19-01.10.50*	DKK	7 365 814		141 311	7 224 503	638 490	0.16	
JYSKE REALKREDIT A/S 3.00000% 22-01.10.53*	DKK	14 938 923		31 899	14 907 024	1 657 303	0.42	
JYSKE REALKREDIT A/S 3.00000% 22-01.10.53*	DKK	14 699 038		167 930	14 531 108	1 652 272	0.41	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50000% 19-01.10.50*	DKK	6 104 416		4 424	6 099 992	577 392	0.14	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 19-01.10.50*	DKK	6 061 369		106 588	5 954 781	555 827	0.14	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 19-01.10.50*	DKK	4 814 553		2 108	4 812 445	423 019	0.11	
NORDEA KREDIT REALKREDITAKTIESELSKAB 0.50000% 19-01.10.50*	DKK	875		1	874	72	0.00	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00000% 20-01.10.53*	DKK	0			0		0.00	
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50000% 21-01.10.53*	DKK	4 999 364		470	4 998 894	458 492	0.12	
NORDEA KREDIT REALKREDITAKTIESELSKAB 5.00000% 22-01.10.53*	DKK	20 000 000		5 664	19 994 336	2 521 473	0.63	
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	11 989 029		11 989 029				
NYKREDIT REALKREDIT A/S-REG-S 0.50000% 19-01.10.40*	DKK	1 287 995		37 939	1 250 056	125 510	0.03	
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 19-01.10.50*	DKK	12 726 589		12 726 589				
NYKREDIT REALKREDIT A/S-REG-S 1.00000% 20-01.10.53*	DKK	6 915 793		12 840	6 902 953	594 260	0.15	
NYKREDIT REALKREDIT AS-REG-S 3.50000% 22-01.10.53*	DKK	3 941 608		41 199	3 900 409	461 601	0.12	
NYKREDIT REALKREDIT AS-REG-S 4.00000% 22-01.10.53*	DKK	3 953 848		37 314	3 916 534	479 458	0.12	
NYKREDIT REALKREDIT AS-REG-S 5.00000% 22-01.10.53*	DKK	20 000 000		47 046	19 952 954	2 514 350	0.63	
NYKREDIT REALKREDIT A/S 3.00000% 12-01.10.44*	DKK	3 339 720		47 106	3 292 614	402 869	0.10	
REALKREDIT DANMARK A/S-REG-S 1.00000% 19-01.10.50*	DKK	1 326 118		22 663	1 303 455	121 666	0.03	
REALKREDIT DANMARK A/S-REG-S 1.00000% 19-01.10.50*	DKK	4 800 999		10 476	4 790 523	420 635	0.11	
REALKREDIT DANMARK A/S-REG-S 0.50000% 19-01.10.40*	DKK	1 278 821		38 238	1 240 583	124 480	0.03	
REALKREDIT DANMARK A/S-REG-S 0.50000% 19-01.10.50*	DKK	6 458 739		120 137	6 338 602	559 590	0.14	
REALKREDIT DANMARK A/S-REG-S 1.00000% 20-01.10.53*	DKK	6 906 547		13 747	6 892 800	593 421	0.15	
REALKREDIT DANMARK A/S-REG-S 1.00000% 20-01.10.53*	DKK	1 980 364		2 480	1 977 884	147 934	0.04	
REALKREDIT DANMARK A/S-REG-S 1.50000% 21-01.10.53*	DKK	4 802 726		69 339	4 733 387	461 095	0.12	
REALKREDIT DANMARK A/S-REG-S 3.00000% 22-01.10.53*	DKK	16 669 119		192 118	16 477 001	1 870 113	0.47	
REALKREDIT DANMARK A/S-REG-S 4.00000% 22-01.10.53*	DKK	3 985 974		9 701	3 976 273	481 483	0.12	
REALKREDIT DANMARK A/S-REG-S 2.50000% 14-01.10.47*	DKK	23 533 265		149 158	23 384 107	2 618 201	0.66	
TOTAL DKK						22 688 525	5.70	

EUR

ACCOR SA-REG-S STEP-UP 17-25.01.24*	EUR	1 800 000		500 000	1 300 000	1 228 230	0.31	
WINTERSHALL DEA FINANCE BV-REG-S 0.45200% 19-25.09.23*	EUR	1 700 000		1 700 000				
TOTAL EUR						1 228 230	0.31	

USD

COMMONWEALTH BK OF AUSTRALIA-REG-S-SUB 4.50000% 15-09.12.25*	USD	1 000 000			1 000 000	849 107	0.21	
MIZUHO FINANCE GRP CAY 3 LTD-REG-S-SUB 4.60000% 14-27.03.24*	USD	1 000 000			1 000 000	864 609	0.22	
UBS AG-REG-S-SUB 5.12500% 14-15.05.24*	USD	200 000			200 000	171 954	0.04	
TOTAL USD						1 885 670	0.47	

Total Bonds, fixed rate						63 471 423	15.93	
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Bonds, zero coupon

CHF

KOREA GAS CORP-REG-S 0.00000% 19-28.11.23*	CHF	500 000		500 000				
KOREA RAILROAD CORP-REG-S 0.00000% 19-13.06.25*	CHF		200 000		200 000	194 300	0.05	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	650 000		650 000				
PFANDBRIEFZENTR SCHWEIZ KANTONALBANKEN 0.00000% 15-25.07.23*	CHF	1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-14.06.24*	CHF	1 000 000		1 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-02.10.26*	CHF	1 000 000		1 000 000				

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
VALIANT BANK AG-REG-S 0.00000% 19-31.10.25*	CHF	2 000 000			2 000 000	1 931 000	0.48	
TOTAL CHF						2 125 300	0.53	

EUR

BANK JULIUS BAER & CO AG-REG-S 0.00000% 21-25.06.24*	EUR	1 500 000			1 500 000	1 388 695	0.35	
ZUERCHER KANTONALBANK-REG-S 0.00000% 21-15.05.26*	EUR	3 200 000			3 200 000	2 783 786	0.70	
TOTAL EUR						4 172 480	1.05	
Total Bonds, zero coupon						6 297 780	1.58	

Bonds, floating rate

CHF

BANK CLER AG-SUB 3.000%/VAR 20-PRP*	CHF	750 000	500 000		1 250 000	1 018 125	0.26	
CEMBRA MONEY BANK LTD-REG-S 2.500%/VAR 19-PRP*	CHF	800 000			800 000	624 000	0.16	
HELVETIA SCHWEIZ VERSICHERUNGSGES-SUB 1.500%/VAR 20-PRP*	CHF	3 000 000			3 000 000	2 844 000	0.71	
LAFARGEHOLCIM HELVETIA FIN-REG-S-SUB 3.500%/VAR 18-PRP*	CHF	600 000			600 000	598 980	0.15	
LUZERNER KANTONALBANK-REG-S-SUB 1.500%/VAR 20-PRP*	CHF	1 000 000			1 000 000	710 000	0.18	
RAIFFEISEN SCHWEIZ GENOSSENSCHAFT-REG-S-SUB 2.000%/VAR 20-PRP*	CHF	1 000 000			1 000 000	922 500	0.23	
SWISS LIFE AG-REG-S-SUB 2.000%/VAR 18-PRP*	CHF	1 800 000			1 800 000	1 773 000	0.45	
ZUERCHER KANTONALBANK-SUB 2.125%/VAR 17-PRP*	CHF	1 000 000			1 000 000	988 500	0.25	
TOTAL CHF						9 479 105	2.38	

EUR

AXA SA-REG-S-SUB 5.125%/3M EURIBOR+435BP 13-04.07.43*	EUR	800 000		800 000				
DEUTSCHE BAHN FINANCE GMBH-REG-S-SUB 0.950%/VAR 19-PRP*	EUR	1 400 000			1 400 000	1 251 897	0.31	
ELECTRICITE DE FRANCE SA-REG-S-SUB 4.000%/VAR 18-PRP*	EUR	1 500 000			1 500 000	1 400 023	0.35	
ENBW ENERGIE BADEN-WUERTT-REG-S-SUB 1.125%/VAR 19-05.11.79*	EUR	2 000 000			2 000 000	1 832 507	0.46	
SES SA-REG-S-SUB 2.875%/VAR 21-PRP*	EUR	200 000			200 000	169 484	0.04	
UBS GROUP AG-REG-S 1.250%/VAR 18-17.04.25*	EUR	1 100 000			1 100 000	1 030 430	0.26	
UNIBAIL-RODAMCO SE-REG-S-SUB 2.125%/VAR 18-PRP*	EUR	1 200 000		1 200 000				
TOTAL EUR						5 684 341	1.43	

USD

BP CAPITAL MARKETS PLC-SUB 4.375%/VAR 20-PRP*	USD	1 900 000		300 000	1 600 000	1 340 468	0.34	
NBK TIER 1 FINANCING 2 LTD-REG-S-SUB 4.500%/VAR 19-PRP*	USD	200 000			200 000	162 954	0.04	
SKANDINAVISKA ENSKILDA BANKEN-REG-S-SUB 5.125%/VAR 19-PRP*	USD	600 000			600 000	495 137	0.12	
VODAFONE GROUP PLC-REG-S-SUB 6.250%/VAR 18-03.10.78*	USD	200 000		200 000				
TOTAL USD						1 998 559	0.50	
Total Bonds, floating rate						17 162 005	4.31	
Total Securities traded on an exchange						260 593 563	65.42	

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

Asset Backed Securities, fixed rate

USD

MMAF EQUIPMENT FINANCE LLC-144A 3.61000% 18-10.03.42*	USD	155 000		155 000				
SOFI PROFESSIONAL LOAN PROG-144A 2.65000% 17-25.09.40*	USD	1 000 000			1 000 000	99 642	0.03	
SOFI PROFESSIONAL LOAN PROGRAM-144A 3.59000% 18-25.01.48*	USD	200 000			200 000	39 596	0.01	
SOFI PROFESSIONAL LOAN PROGRAM-144A 3.60000% 18-25.02.48*	USD	200 000			200 000	38 017	0.01	
TOTAL USD						177 255	0.04	
Total Asset Backed Securities, fixed rate						177 255	0.04	

Mortgage Backed Securities, fixed rate

USD

BAMLL COMMERCIAL MORTGAGE-144A 3.21800% 15-01.04.33*	USD	1 000 000			1 000 000	820 408	0.21	
BAMLL COMMERCIAL MORTGAGE-144A 3.49000% 15-01.04.33*	USD	190 000		190 000				
BWAY 2013-1515 MORTGAGE TRUST-144A 3.45430% 13-10.03.33*	USD	1 200 000			1 200 000	963 290	0.24	
COMM 2015-CRE23 MORTGAGE TRUST 3.80100% 15-01.05.48*	USD	1 500 000			1 500 000	1 237 378	0.31	
ONE MARKET PLAZA TRUST 2017-1MKT-144A 3.61390% 17-01.02.32*	USD	500 000		500 000				
TOTAL USD						3 021 076	0.76	
Total Mortgage Backed Securities, fixed rate						3 021 076	0.76	

Security		31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Mortgage Backed Securities, floating rate								
USD								
CITYLINE COMMERCIAL MORTGAGE TST-144A 2.778%/VAR 21-01.11.31*	USD	1 500 000		1 500 000				
COMMERCIAL MORTGAGE PASS-THR-144A 3.812163%/VAR 13-01.06.46*	USD	1 000 000		1 000 000				
MAD MORTGAGE TRUST-144A 2.975%/VAR 17-01.08.34*	USD	1 600 000			1 600 000	1 238 239	0.31	
MAD MORTGAGE TRUST-144A 3.141%/VAR 17-01.08.34*	USD	500 000		500 000				
TOTAL USD						1 238 239	0.31	
Total Mortgage Backed Securities, floating rate						1 238 239	0.31	

Notes, fixed rate

USD								
AUSTRALIA & NEW ZEALAND BNK-REG-S-SUB 4.50000% 14-19.03.24*	USD	750 000			750 000	648 853	0.16	
NXP BV / NXP FUNDING LLC 4.87500% 22-01.03.24*	USD	985 000			985 000	852 858	0.21	
TOTAL USD						1 501 711	0.38	
Total Notes, fixed rate						1 501 711	0.38	

Notes, floating rate

USD								
DANSKE BANK A/S-144A 3.773%/VAR 22-28.03.25*	USD	3 000 000	500 000	2 500 000		2 155 566	0.54	
ING GROEP NV 3.869%/VAR 22-28.03.26*	USD	750 000			750 000	634 203	0.16	
TOTAL USD						2 789 769	0.70	
Total Notes, floating rate						2 789 769	0.70	

Medium term notes, fixed rate

AUD								
AIR NEW ZEALAND LTD 5.70000% 22-25.05.26*	AUD		290 000	90 000	200 000	114 995	0.03	
NBN CO LTD-REG-S 1.00000% 20-03.12.25*	AUD	2 000 000			2 000 000	1 062 303	0.27	
TOTAL AUD						1 177 298	0.30	

USD								
BRIGHTHOUSE FINANCIAL GLOBAL FUND-REG-S 0.60000% 21-28.06.23*	USD	800 000		800 000				
TOTAL USD							0.00	
Total Medium term notes, fixed rate						1 177 298	0.30	

Medium term notes, floating rate

USD								
BANK OF NEW YORK MELLON/THE 5.224%/VAR 22-21.11.25*	USD	500 000			500 000	433 045	0.11	
TOTAL USD						433 045	0.11	
Total Medium term notes, floating rate						433 045	0.11	

Bonds, floating rate

USD								
BANCO BILBAO VIZCA ARGATARIA SA 5.862%/VAR 14.09.22-14.09.26*	USD	1 000 000			1 000 000	865 912	0.22	
SCENTRE GROUP TRUST 2-REG-S-SUB 4.750%/VAR 20-24.09.80*	USD	936 000		678 000	258 000	208 063	0.05	
TOTAL USD						1 073 974	0.27	
Total Bonds, floating rate						1 073 974	0.27	
Total Securities traded on other regulated markets which are open to the public						11 412 368	2.87	

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	1 955 940	0.49	
TOTAL CHF						1 955 940	0.49	
Total Medium term notes, fixed rate						1 955 940	0.49	

Security	31.5.2023 Quantity/ Nominal	Purchases ¹	Sales ²	30.11.2023 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, floating rate							
AUD							
COMMONWEALTH BANK OF AUSTRALIA 3M BBSW+93BP 18-16.08.23**	AUD	600 000	600 000				
TOTAL AUD						0.00	
Total Medium term notes, floating rate						0.00	
Bonds, fixed rate							
CHF							
UBS AG/LONDON 0.71000% 22-13.04.25**	CHF	1 000 000		1 000 000	981 940	0.25	
TOTAL CHF					981 940	0.25	
Total Bonds, fixed rate					981 940	0.25	
Total Securities traded neither on an exchange nor on a regulated market					2 937 880	0.74	

Instruments similar to securities

Treasury bills, zero coupon

CHF							
SWITZERLAND TB-REG-S 0.00000% 12.10.23-11.01.24**	CHF	5 000 000	1 000 000	4 000 000	3 992 400	1.00	
TOTAL CHF					3 992 400	1.00	
Total Treasury bills, zero coupon					3 992 400	1.00	
Total Instruments similar to securities					3 992 400	1.00	
Total securities and similar instruments					278 936 211	70.03	
(thereof in lending)						0.00	
Bank deposits at sight					112 255 768	28.53	
Derivative financial instruments					3 646 587	0.92	
Other assets					2 086 687	0.52	
Total fund assets					396 925 253	100.00	
Short-term bank liabilities					-111 008 039		
Other liabilities					-22 088		
Net fund assets					285 895 126		

Valuation categories	Market value as of 30.11.2023	in % of the total fund assets ³
Investments valued at prices paid on the main market	271 796 038	68.24
Investments valuation based on market-observed parameters	10 786 760	2.71
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	282 582 798	70.95

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Derivative financial instruments

CISO-FINMA Art. 23

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

Instrument	Number Contracts	Currency	Tied underlyings in bonds/shares in CHF	Variation Margin value in CHF	In % des total assets
Futures on interest rate instruments/bonds					
EURO-SCHATZ FUTURE 07.12.23*	-200	EUR	-19 997 141	-34 156	-0.01
EURO-BUND FUTURE 07.12.23*	-85	EUR	-10 668 542	-60 484	-0.02
EURO-BOBL FUTURE 07.12.23*	-96	EUR	-10 702 081	-68 311	-0.02
US 2YR TREASURY NOTE FUTURE 28.03.24*	-50	USD	-8 889 450	-31 250	-0.01
US 5YR TREASURY NOTE FUTURE 28.03.24*	-30	USD	-2 787 383	-15 692	0.01
			-53 044 597	-209 893	-0.05

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	784 005	0.20
UBS/INTEREST RATE SWAP REC SARON O/N 21-09.09.26	15 000 000	CHF			
UBS/INTEREST RATE SWAP PAY -0.45800% 21-25.10.24**	20 000 000	CHF	20 000 000	411 560	0.10
UBS/INTEREST RATE SWAP REC SARON O/N 21-25.10.24	20 000 000	CHF			
GS/INTEREST RATE SWAP PAY 1.11000% 22-20.06.25**	33 000 000	CHF	33 000 000	242 461	0.06
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	-382 068	-0.09
UBS/INTEREST RATE SWAP REC SARON O/N 23-28.08.26	25 000 000	CHF			
			93 000 000	1 055 958	0.27

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

Instrument	Nominal	Currency	Coverage in CHF	Replacement value in CHF	in % of total assets
Interest rate swaps/Credit Default Swaps					
ICE/ITRX.XOVER S40 V1 CDI REC 5.00000% 23-20.12.28**	1 500 000	EUR	1 511 393	88 244	0.02
			1 511 393	88 244	0.02

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**						
EUR	48 515 000	CHF	46 466 697	04.12.2023	437 314	0.11
GBP	475 000	CHF	520 427	04.12.2023	-2 457	0.00
USD	47 475 000	CHF	42 691 656	04.12.2023	1 409 770	0.35
AUD	6 395 000	CHF	3 665 016	04.12.2023	-22 054	-0.01
DKK	172 190 000	CHF	22 125 804	04.12.2023	213 829	0.05
CHF	1 655 771	EUR	1 725 000	04.12.2023	-19 149	0.00
CHF	882 016	USD	1 000 000	04.12.2023	-12 466	0.00
CHF	284 182	AUD	490 000	04.12.2023	-1 670	0.00
CHF	341 538	EUR	355 000	04.12.2023	-4 726	0.00
USD	1 555 000	EUR	1 417 040	04.12.2023	-7 711	0.00
AUD	5 905 000	CHF	3 403 234	03.01.2024	7 721	0.00
DKK	178 180 000	CHF	22 791 365	03.01.2024	160 612	0.04
GBP	530 000	CHF	584 267	03.01.2024	2 852	0.00
EUR	44 870 000	CHF	42 760 213	03.01.2024	284 450	0.07
USD	48 490 000	CHF	42 272 030	03.01.2024	265 963	0.07
					2 712 278	0.68

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	Purchases/ Contracts	Sales/ Contracts
Futures on interest rate instruments/bonds			
EURO-BUND FUTURE 08.06.23	EUR	105	0
EURO-BOBL FUTURE 08.06.23	EUR	185	0
EURO-SCHATZ FUTURE 08.06.23	EUR	650	0
EURO-BUND FUTURE 07.09.23	EUR	105	105
EURO-BOBL FUTURE 07.09.23	EUR	170	170
EURO-SCHATZ FUTURE 07.09.23	EUR	560	560
EURO-SCHATZ FUTURE 07.12.23	EUR	100	300
EURO-BUND FUTURE 07.12.23	EUR	20	105
EURO-BOBL FUTURE 07.12.23	EUR	0	96
US 5YR TREASURY NOTE FUTURE 29.09.23	USD	46	0
US 2YR TREASURY NOTE FUTURE 29.09.23	USD	51	0
US 2YR TREASURY NOTE FUTURE 29.12.23	USD	50	50
US 5YR TREASURY NOTE FUTURE 29.12.23	USD	50	50
US 2YR TREASURY NOTE FUTURE 28.03.24	USD	0	50
US 5YR TREASURY NOTE FUTURE 28.03.24	USD	0	30

Instrument	Currency	Purchases/ Contracts	Sales/ Contracts
Interest rate swaps/Credit Default Swaps			
GS/INTEREST RATE SWAP PAY -0.47500% 21-09.07.26	CHF	7 000 000	7 000 000
GS/INTEREST RATE SWAP REC SARON O/N 21-09.07.26	CHF	7 000 000	7 000 000
UBS/INTEREST RATE SWAP PAY 1.78700% 23-28.08.26	CHF	25 000 000	25 000 000
UBS/INTEREST RATE SWAP REC SARON O/N 23-28.08.26	CHF	25 000 000	25 000 000

Transactions in exposure-increasing derivatives during the period under review

Instrument	Currency	Nominal
Interest rate swaps/Credit Default Swaps		
ICE/MARKIT ITRX EUR CDI PAY 5.00000% 23-20.06.27	EUR	1 500 000
ICE/ITRX.XOVER.S39.V2.CDI.PAY.5.00000%.23-20.06.28	EUR	1 500 000
ICE/ITRX.XOVER.S37.V2.CDI.REC.5.00000%.22-20.06.27	EUR	1 500 000
ICE/IITRX.EUR.XOVER.S39.V2.CDI.REC.5.00000%.23-20.06.28	EUR	1 500 000
ICE/ITRX.XOVER.S40.V1.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	1 929 434	EUR	1 985 000	05.07.2023
CHF	3 879 326	USD	4 340 000	05.07.2023
CHF	748 637	EUR	765 000	05.07.2023
CHF	540 218	GBP	475 000	05.07.2023
CHF	55 078 933	EUR	56 390 000	05.07.2023
CHF	5 517 416	AUD	9 245 000	05.07.2023
CHF	25 750 684	DKK	196 110 000	05.07.2023
EUR	57 340 000	CHF	55 925 365	02.08.2023
USD	55 085 000	CHF	49 490 733	02.08.2023
GBP	475 000	CHF	538 802	02.08.2023
AUD	9 245 000	CHF	5 506 138	02.08.2023
DKK	196 110 000	CHF	25 720 585	02.08.2023
AUD	9 245 000	CHF	5 374 120	05.09.2023
DKK	196 640 000	CHF	25 287 231	05.09.2023
USD	55 400 000	CHF	48 060 386	05.09.2023
EUR	57 940 000	CHF	55 518 572	05.09.2023
GBP	475 000	CHF	529 434	05.09.2023

Sale Currency	Sale Amount	Purchase Currency	Purchase Amount	Maturity
CHF	2 675 682	EUR	2 790 000	05.09.2023
CHF	506 501	AUD	885 000	05.09.2023
CHF	300 586	DKK	2 330 000	05.09.2023
CHF	1 443 127	USD	1 650 000	05.09.2023
CHF	1 324 126	EUR	1 380 000	05.09.2023
CHF	25 001 287	DKK	194 310 000	05.09.2023
CHF	4 770 550	AUD	8 360 000	05.09.2023
CHF	51 533 168	EUR	53 770 000	05.09.2023
CHF	531 145	GBP	475 000	05.09.2023
AUD	7 860 000	CHF	4 476 250	03.10.2023
DKK	193 810 000	CHF	24 902 084	03.10.2023
EUR	53 770 000	CHF	51 445 254	03.10.2023
GBP	475 000	CHF	529 601	03.10.2023
USD	53 895 000	CHF	47 369 124	03.10.2023
CHF	1 219 195	EUR	1 275 000	03.10.2023
CHF	2 207 913	DKK	17 200 000	03.10.2023
CHF	1 898 644	USD	2 160 000	03.10.2023
CHF	931 825	EUR	975 000	03.10.2023
CHF	783 290	USD	890 000	03.10.2023
CHF	1 094 212	EUR	1 145 000	03.10.2023
CHF	816 432	USD	915 000	03.10.2023
CHF	1 878 427	USD	2 075 000	03.10.2023
DKK	173 430 000	CHF	22 437 929	02.11.2023
AUD	7 860 000	CHF	4 635 561	02.11.2023
EUR	50 985 000	CHF	49 209 192	02.11.2023
GBP	475 000	CHF	528 982	02.11.2023
USD	48 145 000	CHF	43 710 557	02.11.2023
CHF	275 751	DKK	2 150 000	02.11.2023
CHF	966 878	AUD	1 670 000	02.11.2023
CHF	319 875	USD	355 000	02.11.2023
CHF	1 505 313	EUR	1 575 000	02.11.2023
CHF	584 757	EUR	620 000	02.11.2023
CHF	427 387	USD	480 000	02.11.2023
EUR	48 515 000	CHF	46 466 697	04.12.2023
GBP	475 000	CHF	520 427	04.12.2023
USD	47 475 000	CHF	42 691 656	04.12.2023
AUD	6 395 000	CHF	3 665 016	04.12.2023
DKK	172 190 000	CHF	22 125 804	04.12.2023
CHF	1 655 771	EUR	1 725 000	04.12.2023
CHF	882 016	USD	1 000 000	04.12.2023
CHF	284 182	AUD	490 000	04.12.2023
CHF	341 538	EUR	355 000	04.12.2023
USD	1 555 000	EUR	1 417 040	04.12.2023
AUD	5 905 000	CHF	3 403 234	03.01.2024
DKK	178 180 000	CHF	22 791 365	03.01.2024
GBP	530 000	CHF	584 267	03.01.2024
EUR	44 870 000	CHF	42 760 213	03.01.2024
USD	48 490 000	CHF	42 272 030	03.01.2024

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:	0.04% 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:	0.23%
Class I-B:	0.04%
Class I-X:	0.00%
Class P:	0.30%
Class Q:	0.27%

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 0.58	GBP 1 = CHF 1.10
DKK 1 = CHF 0.13	USD 1 = CHF 0.87
EUR 1 = CHF 0.95	

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