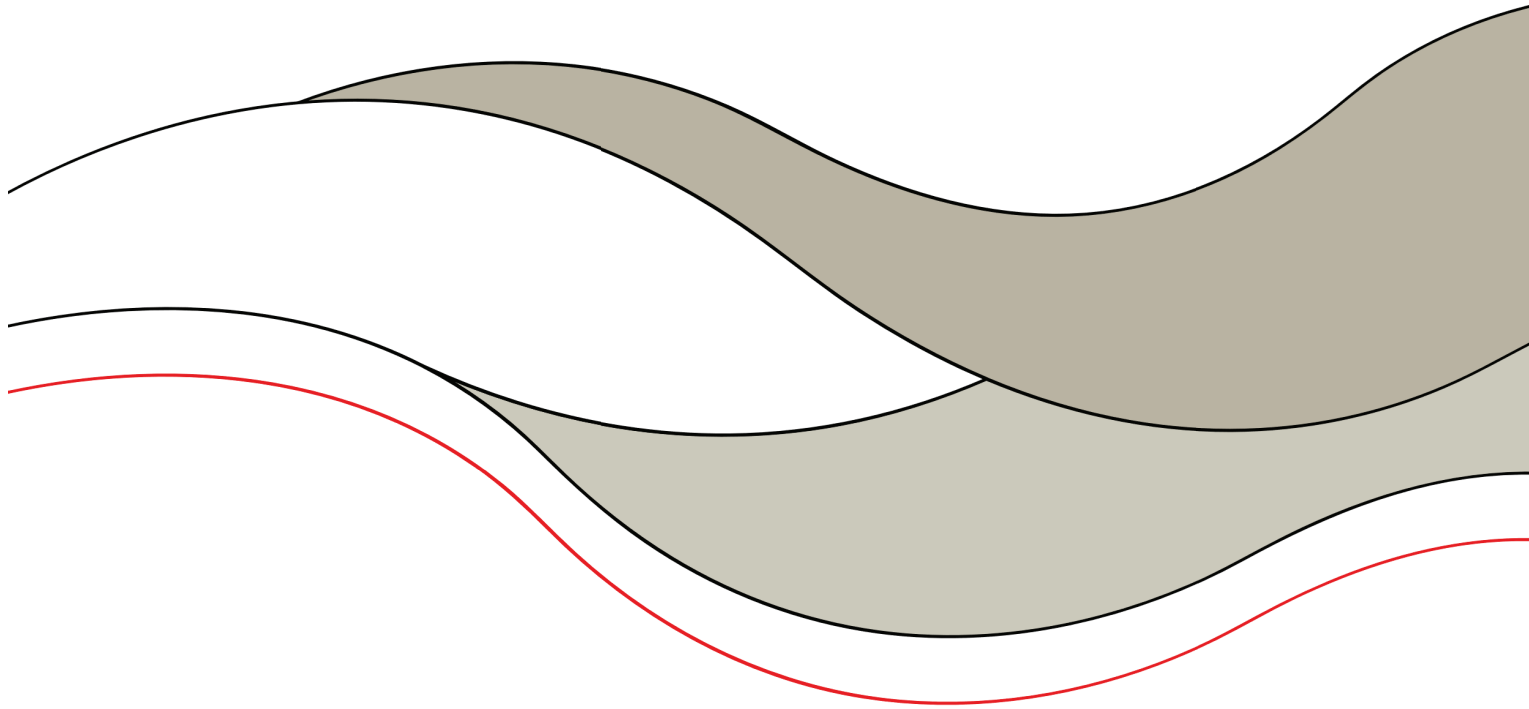


Semi-Annual Report 2023/2024

Unaudited semi-annual report
as of 31 March 2024



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

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

Table of contents

Asset class and ISIN	2
Organization	3
UBS (CH) Money Market Fund – EUR	4
UBS (CH) Money Market Fund – USD	13
UBS (CH) Money Market Fund – CHF	25

Sales restrictions

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

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

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

Asset class and ISIN

UBS (CH) Money Market Fund –

EUR

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

USD

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

CHF

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

Organization

Fund Management

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

Board of Directors

Michael Kehl

Chairman

Managing Director, UBS Asset Management
Switzerland AG, Zurich

Daniel Brüllmann

Vice-chairman

Managing Director, UBS Asset Management
Switzerland AG, Zurich

Francesca Gigli Prym

Member

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

Michèle Sennhauser

Member

Executive Director, UBS Asset Management
Switzerland AG, Zurich

Franz Gysin

Independent Member

Werner Strebel

Independent Member

Executive Board

Eugène Del Cioppo

CEO

Georg Pfister

Managing Director

Deputy CEO and Operating Office, Finance, HR

Urs Fäs

Managing Director

Real Estate Funds

Christel Müller

Business Risk Management

Thomas Reisser

Compliance & Operational Risk Control

Matthias Börlin

Admin, Custody & Tax Oversight

Daniel Diaz

Delegation & Investment Risk Management

Melanie Gut

Corporate & Regulatory Governance

Patric Schläpfer

Corporate Services

Hubert Zeller

White Labelling Solutions Switzerland

Custodian bank

UBS Switzerland AG, Zurich

Auditors

Ernst & Young AG, Basel

Transfer of investment decisions

UBS Asset Management Switzerland AG Zurich

Transfer of administration

The administration of the investment funds, particularly accounting, the calculation of net asset values, tax statements, the operation of IT systems and the drafting of performance reports, has been delegated to Northern Trust Global Services SE, Leudelange, Luxembourg, Basel branch. The precise duties involved are set out in an agreement between the parties. All other fund management duties and the monitoring of other transfer duties are carried out in Switzerland.

Paying agents

UBS Switzerland AG, Zurich

and its branches in Switzerland

UBS (CH) Money Market Fund – EUR

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in EUR		431 455 194.41	502 854 090.70	259 307 677.65
Class I-B	CH0140909257			
Net asset value per unit in EUR		1 026.40	1 011.43	989.19
Issue and redemption price per unit in EUR ¹		1 026.40	1 011.43	989.19
Number of units outstanding		8 236.5300	6 415.7100	3 827.5660
Class INSTITUTIONAL	CH0140909224			
Net asset value per unit in EUR		1 006.87	992.58	971.74
Issue and redemption price per unit in EUR ¹		1 006.87	992.58	971.74
Number of units outstanding		90 902.2280	118 107.4870	50 885.8670
Class PREFERRED	CH1255924065		²	
Net asset value per unit in EUR		1 030.68	1 016.01	N/A
Issue and redemption price per unit in EUR ¹		1 030.68	1 016.01	N/A
Number of units outstanding		8 674.0000	27 634.3170	N/A
Class PREMIER	CH1255924388		²	
Net asset value per unit in EUR		1 031.00	1 016.21	N/A
Issue and redemption price per unit in EUR ¹		1 031.00	1 016.21	N/A
Number of units outstanding		50 683.6370	29 8330	N/A
Class I-X	CH0140909299			
Net asset value per unit in EUR		974.47	960.04	938.72
Issue and redemption price per unit in EUR ¹		974.47	960.04	938.72
Number of units outstanding		181 933.2400	331 957.8950	219 526.8130
Class P	CH1242086341		³	
Net asset value per unit in EUR		1 030.62	1 016.98	N/A
Issue and redemption price per unit in EUR ¹		1 030.62	1 016.98	N/A
Number of units outstanding		25 048.8690	17 977.8580	N/A
Class Q	CH0300875074		³	
Net asset value per unit in EUR		1 033.14	1 018.68	N/A
Issue and redemption price per unit in EUR ¹		1 033.14	1 018.68	N/A
Number of units outstanding		10 130.9850	6 625.3600	N/A
Class QL	CH1282310122		⁴	
Net asset value per unit in EUR		1 020.93	1 006.35	N/A
Issue and redemption price per unit in EUR ¹		1 020.93	1 006.35	N/A
Number of units outstanding		55 545.8900	7 257.4640	N/A

¹ see Supplementary information

² Initial subscription: 27.3.2023

³ Initial subscription: 30.1.2023

⁴ Initial subscription: 25.7.2023

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets

Germany	17.26
France	11.08
Netherlands	10.74
Sweden	9.36
Finland	8.01
Canada	5.60
Norway	3.58
Japan	3.37
Austria	3.17
Denmark	2.70
Others	3.57
TOTAL	78.44

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

Statement of assets

	31.3.2024	30.9.2023
Market values	EUR	EUR
Bank deposits		
– at sight	23 502 395.77	18 424 286.56
– Bank deposits due on time	78 000 000.00	45 000 000.00
Money market instruments	370 016 141.66	450 582 897.25
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	0.00	6 043 270.00
Other assets	177 474.09	81 477.15
Total fund assets	471 696 011.52	520 131 930.96
Loans	-40 204 487.91	-17 237 949.84
Other liabilities	-36 329.20	-39 890.42
Net fund assets	431 455 194.41	502 854 090.70

Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	EUR	EUR
Income from bank assets	897 253.39	1 119 693.49
Negative interest	-10 724.52	-55 648.29
Income from money market instruments	8 199 764.16	7 966 987.18
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	7 805.49	263 926.55
Purchase of current net income on issue of units	3 908 604.47	2 682 188.62
TOTAL income	13 002 702.99	11 977 147.55
Expenses		
Interest payable	0.00	-10 785.10
Audit expenses	0.00	-13 316.16
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-1 208.63	-2 195.69
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-101 582.29	-132 849.60
Commission remuneration of the Fund Management in accordance with the fund contract Class PREFERRED	-13 605.78	-8 734.82
Commission remuneration of the Fund Management in accordance with the fund contract Class PREMIER	-6 323.52	-9.23
Commission remuneration of the Fund Management in accordance with the fund contract Class I-X	0.00	-492.78
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-57 073.72	-44 950.05
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-8 950.21	-31 754.24
Commission remuneration of the Fund Management in accordance with the fund contract Class QL	-18 119.63	-683.83
Other expenses	-2 530.23	-9 140.14
Payment of current net income on redemption of units	-4 233 685.20	-4 475 898.00
TOTAL expenses	-4 443 079.21	-4 730 809.64
Net income	8 559 623.78	7 246 337.91
Realized capital gains and losses ¹	92 712.25	1 503 536.18
Realized result	8 652 336.03	8 749 874.09
Unrealized capital gains and losses	-297 910.74	4 639 634.11
Total result	8 354 425.29	13 389 508.20

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

Changes in net fund assets

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	EUR	EUR
Net fund assets at the beginning of the financial year	502 854 090.70	259 307 677.65
Paid federal withholding tax	-2 396 349.17	-364 579.04
Balance of unit movements	-77 356 972.41	230 521 483.89
Total result	8 354 425.29	13 389 508.20
Net fund assets at the end of the reporting period	431 455 194.41	502 854 090.70

Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
Class I-B		
Situation at the beginning of the financial year	6 415.7100	3 827.5660
Units issued	2 440.2830	4 588.1440
Units redeemed	-619.4630	-2 000.0000
Situation at the end of the period	8 236.5300	6 415.7100
Difference between units issued and units redeemed	1 820.8200	2 588.1440
Class INSTITUTIONAL		
Situation at the beginning of the financial year	118 107.4870	50 885.8670
Units issued	36 456.9590	121 690.4690
Units redeemed	-63 662.2180	-54 468.8490
Situation at the end of the period	90 902.2280	118 107.4870
Difference between units issued and units redeemed	-27 205.2590	67 221.6200
Class PREFERRED		
Situation at the beginning of the financial year	27 634.3170	0.0000
Units issued	10 279.3000	29 130.3170
Units redeemed	-29 239.6170	-1 496.0000
Situation at the end of the period	8 674.0000	27 634.3170
Difference between units issued and units redeemed	-18 960.3170	27 634.3170
Class PREMIER		
Situation at the beginning of the financial year	29.8330	0.0000
Units issued	97 674.6620	29.8330
Units redeemed	-47 020.8580	0.0000
Situation at the end of the period	50 683.6370	29.8330
Difference between units issued and units redeemed	50 653.8040	29.8330
Class I-X		
Situation at the beginning of the financial year	331 957.8950	219 526.8130
Units issued	77 985.0470	456 086.5800
Units redeemed	-228 009.7020	-343 655.4980
Situation at the end of the period	181 933.2400	331 957.8950
Difference between units issued and units redeemed	-150 024.6550	112 431.0820

Class P	Number	Number
Situation at the beginning of the financial year	17 977.8580	0.0000
Units issued	37 569.5890	25 489.4330
Units redeemed	-30 498.5780	-7 511.5750
Situation at the end of the period	25 048.8690	17 977.8580
Difference between units issued and units redeemed	7 071.0110	17 977.8580
Class Q	Number	Number
Situation at the beginning of the financial year	6 625.3600	0.0000
Units issued	9 137.9830	300 999.9700
Units redeemed	-5 632.3580	-294 374.6100
Situation at the end of the period	10 130.9850	6 625.3600
Difference between units issued and units redeemed	3 505.6250	6 625.3600
Class QL	Number	Number
Situation at the beginning of the financial year	7 257.4640	0.0000
Units issued	61 026.7820	7 479.2930
Units redeemed	-12 738.3560	-221.8290
Situation at the end of the period	55 545.8900	7 257.4640
Difference between units issued and units redeemed	48 288.4260	7 257.4640

Inventory of Fund assets

Securities traded on an exchange

Security	30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
Medium term notes, fixed rate							
EUR							
ABN AMRO BANK NV-REG-S 0.87500% 19-15.01.24*	EUR	6 100 000	6 100 000				
TOTAL EUR						0.00	
Total Medium term notes, fixed rate						0.00	
Total Securities traded on an exchange						0.00	

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

Treasury bills, zero coupon

EUR							
FRANCE, REPUBLIC OF-BTF-REG-S TB 0.00000% 25.10.23-04.04.24*	EUR		14 000 000	14 000 000			
TOTAL EUR						0.00	
Total Treasury bills, zero coupon						0.00	
Total Securities traded on other regulated markets which are open to the public						0.00	

Securities traded neither on an exchange nor on a regulated market

Euro Certificates of Deposit, zero coupon

EUR							
NATIONAL AUSTRALIA BK LONDON ECD 0.00000% 30.03.23-02.10.23**	EUR	12 000 000	12 000 000				
TOTAL EUR						0.00	
Total Euro Certificates of Deposit, zero coupon						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	

Instruments similar to securities

Euro Certificates of Deposit, zero coupon

EUR							
ABN AMRO BANK NV ECD 0.00000% 04.01.24-04.04.24**	EUR		14 000 000	14 000 000	13 989 201	2.97	
BANK OF MONTREAL LDN ECD 0.00000% 08.12.22-07.12.23**	EUR	17 500 000	17 500 000				
CREDIT AGRICOLE SA ECD 0.00000% 12.05.23-13.11.23**	EUR	10 000 000	10 000 000				
CREDIT AGRICOLE SA ECD 0.00000% 08.09.23-17.06.24**	EUR		3 000 000	3 000 000	2 973 354	0.63	
CREDIT AGRICOLE SA ECD 0.00000% 10.11.23-01.03.24**	EUR		10 000 000	10 000 000			
CREDIT AGRICOLE SA/LONDON ECD 0.00000% 23.08.23-23.02.24**	EUR	5 000 000	5 000 000				
CREDIT AGRICOLE SA/LONDON ECD 0.00000% 28.02.24-28.11.24**	EUR		1 000 000	1 000 000	974 664	0.21	
CREDIT AGRICOLE SA/LONDON ECD 0.00000% 01.03.24-01.10.24**	EUR		10 000 000	10 000 000	9 803 431	2.08	
JYSKE BANK A/S ECD 0.00000% 24.11.23-28.03.24**	EUR		12 000 000	12 000 000			
LLOYDS BANK PLC-144A-REG-S ECD 0.00000% 13.10.23-13.02.24**	EUR		10 000 000	10 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 03.07.23-03.10.23**	EUR	13 000 000	13 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 28.08.23-28.11.23**	EUR	2 000 000	2 000 000				
MUFG BANK LTD/LONDON ECD 0.00000% 03.10.23-04.12.23**	EUR		10 000 000	10 000 000			
NATIONAL AUSTRALIA BANK/LONDON ECD 0.00000% 24.04.23-24.01.24**	EUR	2 000 000	2 000 000				
NATIONAL AUSTRALIA BK/LONDON ECD 0.00000% 16.01.23-18.12.23**	EUR	8 000 000	8 000 000				
NATIONAL AUSTRALIA BK LONDON ECD 0.00000% 06.03.24-06.09.24**	EUR		10 000 000	10 000 000	9 830 248	2.08	
NORDEA BANK AB ECD 0.00000% 20.01.23-22.01.24**	EUR	4 000 000	4 000 000				
NORDEA BANK AB ECD 0.00000% 14.08.23-14.05.24**	EUR	2 000 000	2 000 000	2 000 000	1 989 946	0.42	
ROYAL BANK OF CANADA ECD 0.00000% 07.08.23-07.05.24**	EUR	15 500 000	4 000 000	11 500 000	11 450 762	2.43	
SUMITOMO MITSUI TRUST BK/LN ECD 0.00000% 30.06.23-30.11.23**	EUR	8 000 000	8 000 000				
SUMITOMO MITSUI TRUST BK LTD ECD 0.00000% 06.09.23-06.12.23**	EUR	7 000 000	7 000 000				
SUMITOMO MITSUI TRUST BANK LT ECD 0.00000% 08.01.24-08.05.24**	EUR		11 000 000	11 000 000	10 950 307	2.32	
TOTAL EUR					61 961 911	13.14	
Total Euro Certificates of Deposit, zero coupon					61 961 911	13.14	

Security	30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
Euro Commercial Papers, zero coupon							
EUR							
ALLIANZ SE-REG-S ECP 0.00000% 15.08.23-15.02.24**	EUR	13 000 000	13 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 15.02.24-15.05.24**	EUR		8 000 000	8 000 000	7 959 312	1.69	
AUSTRALIA & NEW ZEALAND BK GP ECP 0.00000% 21.06.23-05.01.24**	EUR	3 000 000		3 000 000			
AUSTRALIA & NEW ZEALAND BK GP ECP 0.00000% 25.10.23-03.05.24**	EUR		2 000 000	2 000 000	1 992 404	0.42	
BANQUE FED DU CREDIT-REG-S ECP 0.00000% 13.07.23-17.10.23**	EUR	17 000 000		17 000 000			
BANQUE FEDERATIVE DU-REG-S ECP 0.00000% 07.08.23-09.04.24**	EUR	4 000 000		4 000 000	3 994 801	0.85	
BANQUE FEDERATIVE DU-REG-S ECP 0.00000% 12.01.24-14.11.24**	EUR		10 000 000	10 000 000	9 759 580	2.07	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 10.08.23-12.02.24**	EUR	12 000 000		12 000 000			
BAYERISCHE LANDESBANK ECP 0.00000% 12.02.24-12.08.24**	EUR		9 000 000	9 000 000	8 868 957	1.88	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 29.11.23-29.05.24**	EUR	4 000 000		4 000 000	3 973 992	0.84	
BERLIN HYP AG-REG-S ECP 0.00000% 10.07.23-12.02.24**	EUR	9 000 000		9 000 000			
BERLIN HYP AG-REG-S ECP 0.00000% 17.08.23-17.11.23**	EUR	9 000 000		9 000 000			
BERLIN HYP AG-REG-S ECP 0.00000% 17.11.23-17.04.24**	EUR		6 000 000	6 000 000	5 987 327	1.27	
BERLIN HYP AG-REG-S ECP 0.00000% 12.02.24-12.08.24**	EUR		6 000 000	6 000 000	5 913 465	1.25	
BMW FINANCE NV ECP 0.00000% 12.07.23-20.11.23**	EUR	20 000 000		20 000 000			
BNG BANK NV ECP 0.00000% 14.04.23-16.10.23**	EUR	5 000 000		5 000 000			
BNG BANK NV ECP 0.00000% 07.03.24-13.03.24**	EUR		20 000 000	20 000 000			
BNG BANK NV ECP 0.00000% 15.03.24-17.06.24**	EUR		15 000 000	15 000 000	14 870 548	3.15	
BNP PARIBAS SA ECP 0.00000% 12.10.23-12.07.24**	EUR		10 000 000	10 000 000	9 888 600	2.10	
BRED BANQUE POPULAIRE ECP 0.00000% 23.05.23-27.11.23**	EUR	9 000 000		9 000 000			
BRED BANQUE POPULAIRE ECP 0.00000% 27.11.23-27.05.24**	EUR		12 000 000	12 000 000	11 920 332	2.53	
BRED BANQUE POPULAIRE ECP 0.00000% 25.03.24-27.01.25**	EUR		2 000 000	2 000 000	1 938 221	0.41	
BUNDESIM MBH-REG-S ECP 0.00000% 29.09.23-31.01.24**	EUR	12 000 000		12 000 000			
BUNDESIMMOBILIENGESELLS-REG-S ECP 0.00000% 20.10.23-15.12.23**	EUR		5 000 000	5 000 000			
CLEARSTREAM BANKING ECP 0.00000% 17.07.23-17.10.23**	EUR	15 000 000		15 000 000			
CLEARSTREAM BANKING SA ECP 0.00000% 17.10.23-17.01.24**	EUR		15 000 000	15 000 000			
CLEARSTREAM BANKING ECP 0.00000% 13.03.24-13.06.24**	EUR		15 000 000	15 000 000	14 877 309	3.15	
COOPERATIEVE RABBK UA-REG-S ECP 0.00000% 12.04.23-12.10.23**	EUR	9 000 000		9 000 000			
COOPERATIEVE RABBK UA-REG-S ECP 0.00000% 10.05.23-10.11.23**	EUR	7 000 000		7 000 000			
COOPERATIEVE RABBK UA-REG-S ECP 0.00000% 03.11.23-03.05.24**	EUR		7 000 000	7 000 000	6 973 084	1.48	
COOPERATIEVE RABBK UA-REG-S ECP 0.00000% 08.02.24-08.08.24**	EUR		5 000 000	5 000 000	4 929 743	1.05	
CREDIT AGRICOLE SA ECP 0.00000% 08.01.24-08.07.24**	EUR		1 000 000	1 000 000	988 891	0.21	
DEN NORSKE BANK ASA ECP 0.00000% 04.12.23-04.06.24**	EUR		5 000 000	5 000 000	4 964 001	1.05	
DEUTSCHE BANK AG ECP 0.00000% 14.12.23-05.04.24**	EUR		12 000 000	12 000 000	11 989 598	2.54	
DEUTSCHE BANK AG LONDON ECP 0.00000% 13.02.24-13.08.24**	EUR		1 000 000	1 000 000	985 316	0.21	
DNB BANK ASA ECP 0.00000% 20.04.23-20.10.23**	EUR	5 000 000		5 000 000			
DNB BANK ASA ECP 0.00000% 16.05.23-20.11.23**	EUR	7 000 000		7 000 000			
DNB BANK ASA ECP 0.00000% 20.10.23-22.04.24**	EUR		5 000 000	5 000 000			
DNB NOR BANK ASA ECP 0.00000% 30.05.23-30.11.23**	EUR	4 000 000		4 000 000			
DNB NOR BANK ASA ECP 0.00000% 08.06.23-08.11.23**	EUR	7 000 000		7 000 000			
DNB NOR BANK ASA ECP 0.00000% 08.11.23-08.05.24**	EUR		5 000 000	5 000 000	4 978 351	1.06	
DNB NOR BANK ASA ECP 0.00000% 20.11.23-20.05.24**	EUR		7 000 000	7 000 000	6 960 666	1.48	
DZ BANK AG DEUTSCHE ZTR-REG-S ECP 0.00000% 11.07.23-11.04.24**	EUR	5 000 000		5 000 000	4 992 616	1.06	
DZ BANK AG DEUTSCHE ZTR-REG-S ECP 0.00000% 14.08.23-14.02.24**	EUR	3 000 000		3 000 000			
DZ BANK AG DEUTSCHE ZTR-REG-S ECP 0.00000% 20.11.23-20.05.24**	EUR		8 000 000	8 000 000	7 955 036	1.69	
ING BANK NV-REG-S ECP 0.00000% 11.10.23-11.07.24**	EUR		10 000 000	10 000 000	9 885 790	2.10	
JYSKE BANK A/S ECP 0.00000% 06.06.23-09.10.23**	EUR	6 000 000		6 000 000			
JYSKE BANK A/S ECP 0.00000% 11.08.23-15.11.23**	EUR	13 000 000		13 000 000			
JYSKE BANK A/S ECP 0.00000% 26.03.24-30.09.24**	EUR		13 000 000	13 000 000	12 745 754	2.70	
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 20.01.23-20.10.23**	EUR	9 000 000		9 000 000			
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 07.06.23-09.10.23**	EUR	3 000 000		3 000 000			
KREDITANSTALT FUER WIEDERAUFB ECP 0.00000% 21.03.24-21.06.24**	EUR		8 000 000	8 000 000	7 929 498	1.68	
LA BANQUE POSTALE ECP 0.00000% 05.06.23-07.12.23**	EUR	2 000 000		2 000 000			
LA BANQUE POSTALE ECP 0.00000% 30.06.23-28.03.24**	EUR	17 000 000		17 000 000			
NEDERLANDSE WATERSCHAPSBANK ECP 0.00000% 14.04.23-16.10.23**	EUR	4 000 000		4 000 000			
NEDERLANDSE WATERSCHAPSBANK ECP 0.00000% 07.11.23-28.11.23**	EUR		9 000 000	9 000 000			
NEDERLANDSE WATERSCHAPSBANK ECP 0.00000% 30.11.23-29.02.24**	EUR		15 000 000	15 000 000			
NORDEA BANK AB-REG-S ECP 0.00000% 08.06.23-08.11.23**	EUR	4 000 000		4 000 000			
NORDEA BANK AB-REG-S ECP 0.00000% 05.07.23-05.04.24**	EUR	6 000 000		6 000 000	5 994 844	1.27	
NORDEA BANK ABP ECP 0.00000% 05.01.23-05.10.23**	EUR	1 000 000		1 000 000			
NORDEA BANK ABP-REG-S ECP 0.00000% 11.07.23-11.04.24**	EUR	5 000 000		5 000 000	4 992 486	1.06	
NORDEA BANK ABP-REG-S ECP 0.00000% 19.10.23-19.04.24**	EUR		3 000 000	3 000 000			
NORDEA BANK ABP-REG-S ECP 0.00000% 08.11.23-08.05.24**	EUR		2 000 000	2 000 000	1 991 224	0.42	
NORDEA BANK ABP-REG-S ECP 0.00000% 07.03.24-07.06.24**	EUR		5 000 000	5 000 000	4 962 045	1.05	
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 11.04.23-13.10.23**	EUR	10 000 000		10 000 000			
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 13.10.23-16.04.24**	EUR		15 000 000	15 000 000	14 969 898	3.17	
OP CORPORATE BANK PLC ECP 0.00000% 09.06.23-09.01.24**	EUR	12 000 000		12 000 000			
OP CORPORATE BANK PLC ECP 0.00000% 25.07.23-25.04.24**	EUR	3 000 000		3 000 000	2 990 904	0.63	
OP CORPORATE BANK PLC ECP 0.00000% 17.08.23-17.05.24**	EUR	5 000 000		5 000 000	4 972 994	1.05	

Security		30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in EUR	in % ³	Thereof in lending Quantity/ Nominal
OP CORPORATE BANK PLC ECP 0.00000% 28.08.23-28.02.24**	EUR	3 000 000		3 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 09.01.24-09.07.24**	EUR		7 000 000		7 000 000	6 922 599	1.47	
OP CORPORATE BANK PLC ECP 0.00000% 15.01.24-15.07.24**	EUR		3 000 000		3 000 000	2 965 009	0.63	
PROCTER & GAMBLE CO ECP 0.00000% 12.07.23-11.10.23**	EUR	4 000 000		4 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 04.08.23-08.11.23**	EUR	15 000 000		15 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 03.10.23-04.01.24**	EUR	4 000 000		4 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 08.11.23-06.02.24**	EUR		16 000 000	16 000 000				
PROCTER & GAMBLE CO ECP 0.00000% 04.01.24-03.04.24**	EUR		5 000 000		5 000 000	4 996 833	1.06	
REGIE AUTO DES TRANSPRTS RATP ECP 0.00000% 10.10.23-12.01.24**	EUR		12 000 000	12 000 000				
SBAB BANK AB ECP 0.00000% 15.02.24-15.08.24**	EUR		6 000 000		6 000 000	5 910 458	1.25	
SBAB BANK AB ECP 0.00000% 12.03.24-12.09.24**	EUR		9 000 000		9 000 000	8 840 311	1.87	
SKANDINAVISKA ENS BANKE-REG-S ECP 0.00000% 14.06.23-14.03.24**	EUR	2 000 000		2 000 000				
SKANDINAVISKA ENS BANKE-REG-S ECP 0.00000% 18.09.23-19.02.24**	EUR	15 000 000		15 000 000				
SKANDINAVISKA ENS BANKE-REG-S ECP 0.00000% 29.02.24-30.08.24**	EUR		10 000 000		10 000 000	9 836 918	2.09	
SKANDINAVISKA ENS BANKE-REG-S ECP 0.00000% 14.03.24-16.12.24**	EUR		5 000 000		5 000 000	4 868 661	1.03	
SKANDINAVISKA ENSKILDA BANKEN ECP 0.00000% 20.06.23-20.03.24**	EUR	9 000 000		9 000 000				
SVENSKA HANDELSBANKEN AB ECP 0.00000% 17.07.23-17.04.24**	EUR	5 000 000			5 000 000	4 988 997	1.06	
SVENSKA HANDELSBANKEN ECP 0.00000% 14.08.23-14.02.24**	EUR	9 000 000		9 000 000				
SVENSKA HANDELSBANKEN AB ECP 0.00000% 22.03.24-23.12.24**	EUR		10 000 000	10 000 000	10 000 000	9 722 685	2.06	
SWEDBANK AB-REG-S ECP 0.00000% 24.05.23-24.11.23**	EUR	3 000 000		3 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 24.11.23-24.05.24**	EUR		12 000 000	12 000 000				
TORONTO-DOMINION BANK/THE ECP 0.00000% 04.04.23-02.04.24**	EUR		5 000 000		5 000 000	4 996 735	1.06	
TORONTO-DOMINION BANK/LONDON ECP 0.00000% 27.07.23-29.04.24**	EUR	5 000 000			5 000 000	4 982 638	1.06	
TORONTO-DOMINION BANK/THE ECP 0.00000% 04.12.23-04.06.24**	EUR		5 000 000		5 000 000	4 963 250	1.05	
TOYOTA MOTOR FINANCE BV ECP 0.00000% 22.12.23-22.03.24**	EUR		10 000 000	10 000 000				
TOYOTA MOTOR FINANCE BV ECP 0.00000% 07.03.24-07.06.24**	EUR		5 000 000		5 000 000	4 961 548	1.05	
TOTAL EUR						308 054 230	65.31	
Total Euro Commercial Papers, zero coupon						308 054 230	65.31	

Treasury bills, zero coupon

EUR

FRANCE, REPUBLIC OF-REG-S TB 0.00000% 21.02.24-23.05.24**	EUR		13 000 000	13 000 000				
FRANCE, REPUBLIC OF-BTF-REG-S TB 0.00000% 06.03.24-05.06.24**	EUR		10 000 000	10 000 000				
TOTAL EUR							0.00	
Total Treasury bills, zero coupon							0.00	
Total Instruments similar to securities						370 016 142	78.44	
Total securities and similar instruments						370 016 142	78.44	
(thereof in lending)							0.00)	
Bank deposits at sight						23 502 396	4.98	
Bank deposits due on time						78 000 000	16.54	
Other assets						177 474	0.04	
Total fund assets						471 696 012	100.00	
Short-term bank liabilities						-40 204 488		
Other liabilities						-36 330		
Net fund assets						431 455 194		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	–	–
Investments valuation based on market-observed parameters	370 016 142	78.44
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	370 016 142	78.44

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

Securities Lending

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

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

based on the average net fund assets.

Soft Commission Arrangements

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

Total Expense Ratio (TER)

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

¹ During the year, the actual flat fee was adjusted from 0.05% to 0.14%.

² During the year, the actual flat fee was adjusted from 0.05% to 0.10%.

TER for the last 12 months:

– Class I-B	0.04%
– Class INSTITUTIONAL	0.18%
– Class PREFERRED	0.14%
– Class PREMIER	0.11%
– Class I-X	0.00%
– Class P	0.50%
– Class Q	0.24%

TER annualized:

– Class QL	0.11%
------------	-------

Issue and redemption price

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

Exchange rate

CHF 1 = EUR 1.03

UBS (CH) Money Market Fund – USD

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in USD		1 252 346 786.66	1 219 783 336.68	2 103 915 568.97
Class F	CH0351550774			
Net asset value per unit in USD		1 115.62	1 098.79	1 050.20
Issue and redemption price per unit in USD ¹		1 115.62	1 098.79	1 050.20
Number of units outstanding		139 311.5850	121 914.8040	26 035.0700
Class INSTITUTIONAL	CH0140909315			
Net asset value per unit in USD		1 105.59	1 089.09	1 041.41
Issue and redemption price per unit in USD ¹		1 105.59	1 089.09	1 041.41
Number of units outstanding		70 364.1120	62 258.4250	35 708.9640
Class PREFERRED	CH0140909323			
Net asset value per unit in USD		1 105.92	1 089.34	1 041.23
Issue and redemption price per unit in USD ¹		1 105.92	1 089.34	1 041.23
Number of units outstanding		60 495.4260	46 499.1370	30 652.5760
Class PREMIER	CH0140909331			
Net asset value per unit in USD		1 111.50	1 093.38	1 044.82
Issue and redemption price per unit in USD ¹		1 111.50	1 093.38	1 044.82
Number of units outstanding		60 687.7180	132 021.5730	709 405.7250
Class I-X	CH0140909372			
Net asset value per unit in USD		1 118.23	1 101.14	1 051.75
Issue and redemption price per unit in USD ¹		1 118.23	1 101.14	1 051.75
Number of units outstanding		344 846.7180	347 100.8940	669 747.3180
Class K-1	CH0140909364			
Net asset value per unit in USD		5 512 287.98	5 428 705.38	5 193 675.65
Issue and redemption price per unit in USD ¹		5 512 287.98	5 428 705.38	5 193 675.65
Number of units outstanding		12.8890	18.3220	75.4100
Class P	CH0140909356			
Net asset value per unit in USD		1 099.30	1 083.72	1 038.73
Issue and redemption price per unit in USD ¹		1 099.30	1 083.72	1 038.73
Number of units outstanding		121 296.0820	120 997.9810	57 197.9210
Class Q	CH0347660265			
Net asset value per unit in USD		1 109.98	1 093.38	1 045.98
Issue and redemption price per unit in USD ¹		1 109.98	1 093.38	1 045.98
Number of units outstanding		113 112.2390	126 832.7430	105 918.5360
Class QL	CH1282310247		²	
Net asset value per unit in USD		1 025.41	1 009.85	N/A
Issue and redemption price per unit in USD ¹		1 025.41	1 009.85	N/A
Number of units outstanding		165 023.8910	70 843.8420	N/A

¹ see Supplementary information

² Initial subscription: 25.7.2023

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
France	12.82
Germany	12.40
Japan	10.16
Canada	10.14
Netherlands	7.49
Sweden	6.58
Global	5.73
Australia	5.24
United Kingdom	5.08
Supranationals	3.89
Others	11.83
TOTAL	91.36

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

Statement of assets

	31.3.2024	30.9.2023
Market values	USD	USD
Bank deposits		
– at sight	35 294 774.40	5 550 142.76
– Bank deposits due on time	75 000 000.00	57 000 000.00
Money market instruments	1 113 927 000.77	1 091 608 043.70
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	1 000 920.42	21 925 144.45
– Units of other collective investment schemes	74 606 327.25	78 755 829.34
Other assets	2 152 998.10	550 860.57
Total fund assets	1 301 982 020.94	1 255 390 020.82
Loans	-49 491 462.07	-35 445 948.54
Other liabilities	-143 772.21	-160 735.60
Net fund assets	1 252 346 786.66	1 219 783 336.68

Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Income	USD	USD
Income from bank assets	1 709 457.84	3 321 351.06
Negative interest	-9 396.74	-5 309.71
Income from money market instruments	31 079 213.21	46 108 838.37
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	226 323.08	529 159.76
– from units of other collective investment schemes	3 635 875.83	1 507 206.13
Purchase of current net income on issue of units	16 310 056.67	24 664 232.78
TOTAL income	52 951 529.89	76 125 478.39
Expenses		
Interest payable	0.00	-19 070.44
Audit expenses	0.00	-16 949.26
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-73 118.82	-60 777.22
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-66 821.94	-107 288.37
Commission remuneration of the Fund Management in accordance with the fund contract Class PREFERRED	-37 157.98	-73 347.24
Commission remuneration of the Fund Management in accordance with the fund contract Class PREMIER	-49 901.60	-357 981.40
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 K-1	-108 098.01	-381 446.71
Commission remuneration of the Fund Management in accordance with the fund contract Class P	-346 099.22	-380 393.81
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-157 435.88	-384 003.26
Commission remuneration of the Fund Management in accordance with the fund contract Class QL	-55 570.30	-6 995.99
Other expenses	-3 668.64	-12 648.87
Payment of current net income on redemption of units	-17 263 504.67	-31 426 153.26
TOTAL expenses	-18 161 377.06	-33 227 055.83
Net income	34 790 152.83	42 898 422.56
Realized capital gains and losses ¹	-1 917 659.79	11 498 404.49
Realized result	32 872 493.04	54 396 827.05
Unrealized capital gains and losses	1 408 326.54	14 562 235.32
Total result	34 280 819.58	68 959 062.37

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

Changes in net fund assets

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	USD	USD
Net fund assets at the beginning of the financial year	1 219 783 336.68	2 103 915 568.97
Paid federal withholding tax	-16 031 708.93	-2 238 182.76
Balance of unit movements	14 314 339.33	-950 853 111.90
Total result	34 280 819.58	68 959 062.37
Net fund assets at the end of the reporting period	1 252 346 786.66	1 219 783 336.68

Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	Number	Number
Class F		
Situation at the beginning of the financial year	121 914.8040	26 035.0700
Units issued	218 729.5470	243 447.7400
Units redeemed	-201 332.7660	-147 568.0060
Situation at the end of the period	139 311.5850	121 914.8040
Difference between units issued and units redeemed	17 396.7810	95 879.7340
Class INSTITUTIONAL		
Situation at the beginning of the financial year	62 258.4250	35 708.9640
Units issued	64 634.3310	132 702.1070
Units redeemed	-56 528.6440	-106 152.6460
Situation at the end of the period	70 364.1120	62 258.4250
Difference between units issued and units redeemed	8 105.6870	26 549.4610
Class PREFERRED		
Situation at the beginning of the financial year	46 499.1370	30 652.5760
Units issued	33 585.9050	42 469.7040
Units redeemed	-19 589.6160	-26 623.1430
Situation at the end of the period	60 495.4260	46 499.1370
Difference between units issued and units redeemed	13 996.2890	15 846.5610
Class PREMIER		
Situation at the beginning of the financial year	132 021.5730	709 405.7250
Units issued	49 454.0000	7 700.0000
Units redeemed	-120 787.8550	-585 084.1520
Situation at the end of the period	60 687.7180	132 021.5730
Difference between units issued and units redeemed	-71 333.8550	-577 384.1520

Class I-X	Number	Number
Situation at the beginning of the financial year	347 100.8940	669 747.3180
Units issued	165 030.1020	156 629.9590
Units redeemed	-167 284.2780	-479 276.3830
Situation at the end of the period	344 846.7180	347 100.8940
Difference between units issued and units redeemed	-2 254.1760	-322 646.4240
Class K-1	Number	Number
Situation at the beginning of the financial year	18.3220	75.4100
Units issued	9.5450	20.2340
Units redeemed	-14.9780	-77.3220
Situation at the end of the period	12.8890	18.3220
Difference between units issued and units redeemed	-5.4330	-57.0880
Class P	Number	Number
Situation at the beginning of the financial year	120 997.9810	57 197.9210
Units issued	111 125.7280	172 461.9750
Units redeemed	-110 827.6270	-108 661.9150
Situation at the end of the period	121 296.0820	120 997.9810
Difference between units issued and units redeemed	298.1010	63 800.0600
Class Q	Number	Number
Situation at the beginning of the financial year	126 832.7430	105 918.5360
Units issued	79 506.8680	246 977.5030
Units redeemed	-93 227.3720	-226 063.2960
Situation at the end of the period	113 112.2390	126 832.7430
Difference between units issued and units redeemed	-13 720.5040	20 914.2070
Class QL	Number	Number
Situation at the beginning of the financial year	70 843.8420	0.0000
Units issued	162 414.2500	77 788.7220
Units redeemed	-68 234.2010	-6 944.8800
Situation at the end of the period	165 023.8910	70 843.8420
Difference between units issued and units redeemed	94 180.0490	70 843.8420

Inventory of Fund assets

Securities traded on an exchange

Security		30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate								
USD								
INTERNATIONAL BUSINESS MACHINES CORP 3.62500% 14-12.02.24*	USD	5 000 000		5 000 000				
TOTAL USD							0.00	
Total Notes, fixed rate							0.00	
Notes, floating rate								
USD								
INTL BK FR RCNS & DEV WRD BK OVR NT SOFR+30BP 19-06.08.24*	USD		1 000 000		1 000 000	1 000 920	0.08	
TOTAL USD						1 000 920	0.08	
Total Notes, floating rate						1 000 920	0.08	
Medium term notes, fixed rate								
USD								
ROYAL BANK OF CANADA 0.42500% 21-19.01.24*	USD		5 000 000	5 000 000				
TOTAL USD							0.00	
Total Medium term notes, fixed rate							0.00	
Bonds, fixed rate								
USD								
DANONE SA-144A 2.58900% 16-02.11.23*	USD	2 000 000		2 000 000				
DANONE-REG-S 2.58900% 16-02.11.23*	USD	10 000 000		10 000 000				
TOTAL USD							0.00	
Total Bonds, fixed rate							0.00	
Total Securities traded on an exchange						1 000 920	0.08	

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

Treasury bills, zero coupon

USD								
AMERICA, UNITED STATES OF TB 0.00000% 19.09.23-16.01.24*	USD		25 000 000	25 000 000				
TOTAL USD							0.00	
Total Treasury bills, zero coupon							0.00	

Medium term notes, floating rate

USD								
TORONTO-DOMINION O/N SOFR+35.5BP 21-04.03.24*	USD	5 000 000		5 000 000				
TOTAL USD							0.00	
Total Medium term notes, floating rate							0.00	
Total Securities traded on other regulated markets which are open to the public							0.00	

Securities traded neither on an exchange nor on a regulated market

Investment certificates, open end

Global								
UBS CH SELECT MONEY MARKET FUND-USD-I-B**	USD	750		48	702	74 606 327	5.73	
TOTAL Global						74 606 327	5.73	
Total Investment certificates, open end						74 606 327	5.73	

Security	30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Euro Certificates of Deposit, zero coupon							
USD							
ROYAL BANK OF CANADA ECD 0.00000% 20.10.22-19.10.23**	USD	10 000 000		10 000 000			
TOTAL USD						0.00	
Total Euro Certificates of Deposit, zero coupon						0.00	
Total Securities traded neither on an exchange nor on a regulated market					74 606 327	5.73	

Instruments similar to securities

Euro Certificates of Deposit, fixed rate

USD							
KBC BANK NV ECD 5.45000% 20.02.24-20.05.24**	USD		30 000 000	30 000 000	29 999 984	2.30	
TOTAL USD					29 999 984	2.30	
Total Euro Certificates of Deposit, fixed rate						29 999 984	2.30

Euro Certificates of Deposit, zero coupon

USD							
ABN AMRO BANK NV ECD 0.00000% 26.02.24-27.08.24**	USD		17 000 000	17 000 000	16 619 174	1.28	
BANK OF MONTREAL ECD 0.000000% 08.11.22-07.11.23**	USD	5 000 000		5 000 000			
BANK OF MONTREAL ECD 0.00000% 05.01.24-05.07.24**	USD		5 000 000	5 000 000	4 926 488	0.38	
BANK OF MONTREAL LONDON ECD 0.00000% 06.04.23-06.10.23**	USD	20 000 000		20 000 000			
BANK OF NOVA SCOTIA/NEW YORK ECD 0.00000% 01.02.24-01.05.24**	USD		5 000 000	5 000 000	4 974 520	0.38	
BARCLAYS BANK PLC ECD 0.00000% 13.01.23-13.10.23**	USD	10 000 000		10 000 000			
BARCLAYS BANK PLC ECD 0.00000% 10.01.24-10.10.24**	USD		20 000 000	20 000 000	19 425 876	1.49	
CANADIAN IMPERIAL BANK OF COM ECD 0.00000% 10.11.23-10.05.24**	USD		30 000 000	30 000 000	29 807 033	2.29	
CANADIAN IMPRAL BK OF COM/LON ECD 0.00000% 05.04.23-03.04.24**	USD	10 000 000		10 000 000	9 990 975	0.77	
COMMONWEALTH BANK OF AUSTRALI ECD 0.00000% 09.01.23-09.01.24**	USD	3 000 000		3 000 000			
COMMONWEALTH BK OF AUST LDN ECD 0.00000% 28.06.23-28.12.23**	USD	25 000 000		25 000 000			
CREDIT AGRICOLE SA ECD 0.00000% 17.10.23-20.02.24**	USD		35 000 000	35 000 000			
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 17.10.23-21.02.24**	USD		10 000 000	10 000 000			
GOLDMAN SACHS INTL BANK 0.00000% 04.01.24-04.04.24**	USD		5 000 000	5 000 000	4 994 833	0.38	
JYSKE BANK A/S ECP 0.00000% 06.11.23-06.03.24**	USD		40 000 000	40 000 000			
KOREA DEVELOPMENT BANK ECD 0.00000% 08.12.23-09.04.24**	USD		10 000 000	10 000 000	9 982 331	0.77	
LLOYDS BANK PLC-144A-REG-S ECD 0.00000% 08.05.23-08.11.23**	USD	10 000 000		10 000 000			
MITSUBISHI UFJ TRUST & BK/LON ECD 0.00000% 05.02.24-07.05.24**	USD		20 000 000	20 000 000	19 879 106	1.53	
MITSUBISHI UFJ TRUST & BK/LON ECD 0.00000% 26.02.24-28.05.24**	USD		20 000 000	20 000 000	19 814 678	1.52	
MIZUHO BANK LTD/LONDON ECD 0.00000% 05.02.24-07.05.24**	USD		20 000 000	20 000 000	19 880 042	1.53	
MUFG BANK LTD/LONDON ECD 0.00000% 11.08.23-13.11.23**	USD	26 500 000		26 500 000			
MUFG BANK LTD/LONDON ECD 0.00000% 06.09.23-06.12.23**	USD		6 000 000	6 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 25.10.23-25.01.24**	USD		15 000 000	15 000 000			
MUFG BANK LTD/LONDON ECD 0.00000% 13.11.23-13.02.24**	USD		25 000 000	25 000 000			
MUFG BANK LTD/SYDNEY-REG-S ECD 0.00000% 17.01.24-17.04.24**	USD		3 000 000	3 000 000	2 990 944	0.23	
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 11.04.23-13.11.23**	USD	10 000 000		10 000 000			
NATIONAL AUSTRALIA BANK LTD ECD 0.00000% 24.04.23-24.01.24**	USD	20 000 000		20 000 000			
ROYAL BANK OF CANADA ECD 0.00000% 01.12.22-30.11.23**	USD		4 000 000	4 000 000			
ROYAL BANK OF CANADA ECD 0.00000% 19.10.23-19.07.24**	USD		16 000 000	16 000 000	15 735 749	1.21	
SANTANDER UK PLC PLC ECD 0.00000% 16.10.23-01.02.24**	USD		20 000 000	20 000 000			
SANTANDER UK PLC PLC-REG-S ECD 0.00000% 01.02.24-02.05.24**	USD		20 000 000	20 000 000	19 895 548	1.53	
SUMITOMO MITSUI BANKING CORP ECD 0.00000% 12.02.24-13.05.24**	USD		10 000 000	10 000 000	9 930 916	0.76	
SUMITOMO MITSUI BANKING/SYD ECD 0.00000% 12.01.24-12.04.24**	USD		30 000 000	30 000 000	29 932 552	2.30	
SUMITOMO MITSUI TRUST BK LTD ECD 0.00000% 13.07.23-13.10.23**	USD	15 000 000		15 000 000			
SUMITOMO MITSUI TRUST BK LTD ECD 0.00000% 02.08.23-02.11.23**	USD	25 000 000		25 000 000			
SUMITOMO MITSUI TRUST BK LTD ECD 0.00000% 13.10.23-13.02.24**	USD		20 000 000	20 000 000			
SUMITOMO MITSUI TRUST BK LTD ECD 0.00000% 03.11.23-03.05.24**	USD		20 000 000	20 000 000	19 892 153	1.53	
SUMITOMO MITSUI TRUST BK LTD ECD 0.00000% 08.01.24-08.04.24**	USD		5 000 000	5 000 000	4 991 751	0.38	
TORONTO DOMINION BANK ECD 0.00000% 02.05.23-02.02.24**	USD	3 000 000		3 000 000			
TOTAL USD					263 664 669	20.25	
Total Euro Certificates of Deposit, zero coupon						263 664 669	20.25

Security		30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Euro Certificates of Deposit, floating rate								
USD								
COMMONWEALTH BK OF AUST ECD VAR 08.02.24-02.12.24**	USD		14 000 000		14 000 000	13 996 885	1.08	
LLOYDS BANK PLC-144A-REG-S ECD FLR 13.02.24-13.09.24**	USD		15 000 000		15 000 000	15 001 296	1.15	
TOTAL USD						28 998 181	2.23	
Total Euro Certificates of Deposit, floating rate						28 998 181	2.23	
Euro Commercial Papers, zero coupon								
USD								
ABN AMRO BANK NV ECP 0.00000% 05.07.23-01.02.24**	USD	40 000 000		40 000 000				
ABN AMRO BANK NV ECP 0.00000% 06.10.23-08.04.24**	USD		3 000 000		3 000 000	2 995 140	0.23	
ABN AMRO BANK NV ECP 0.00000% 04.03.24-04.09.24**	USD		25 000 000		25 000 000	24 411 096	1.87	
AKADEMISKA HUS AB-REG-S ECP 0.00000% 10.11.23-10.01.24**	USD		20 000 000	20 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 01.06.23-01.12.23**	USD	18 000 000		18 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 02.08.23-02.02.24**	USD	15 000 000		15 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 17.08.23-20.02.24**	USD	12 000 000		12 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 11.10.23-11.01.24**	USD		5 000 000	5 000 000				
ALLIANZ SE-REG-S ECP 0.00000% 02.02.24-02.05.24**	USD		30 000 000		30 000 000	29 840 437	2.29	
ALLIANZ SE-REG-S ECP 0.00000% 20.02.24-21.05.24**	USD		10 000 000	10 000 000	10 000 000	9 917 614	0.76	
AUSTRALIA & NEW ZEALAND BANK ECP 0.00000% 23.05.23-23.10.23**	USD	10 000 000		10 000 000				
AUSTRALIA & NEW ZEALAND BANK ECP 0.00000% 12.10.23-12.07.24**	USD		30 000 000	30 000 000		29 532 714	2.27	
AUSTRALIA & NEW ZEALAND BANK ECP 0.00000% 19.10.23-19.04.24**	USD		10 000 000	10 000 000		9 967 412	0.77	
AUSTRALIA & NEW ZEALAND BANK ECP 0.00000% 24.10.23-15.02.24**	USD		5 000 000	5 000 000				
BANCO SANTANDER SA ECP 0.00000% 24.01.24-24.07.24**	USD		3 000 000		3 000 000	2 947 824	0.23	
BANCO SANTANDER SA ECP 0.00000% 05.02.24-05.08.24**	USD		10 000 000	10 000 000		9 808 730	0.75	
BANK OF MONTREAL/LONDON-REG-S ECP 0.00000% 09.11.23-09.08.24**	USD		40 000 000	40 000 000		39 210 344	3.01	
BANQUE FED DU CRE MUTUEL ECP 0.00000% 23.02.23-26.02.24**	USD	20 000 000		20 000 000				
BARCLAYS BANK PLC-REG-S ECP 0.00000% 24.07.23-22.07.24**	USD	9 000 000			9 000 000	8 846 226	0.68	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 16.10.23-16.11.23**	USD		13 000 000	13 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 04.08.23-06.11.23**	USD	20 000 000		20 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 15.08.23-16.10.23**	USD	18 000 000		18 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 15.09.23-14.06.24**	USD		4 000 000		4 000 000	3 953 817	0.30	
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 14.02.24-14.08.24**	USD		10 000 000	10 000 000		9 796 570	0.75	
BERLIN HYP AG-REG-S ECP 0.00000% 18.07.23-20.02.24**	USD	25 000 000		25 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 02.11.23-02.04.24**	USD		15 000 000	15 000 000				
BERLIN HYP AG-REG-S ECP 0.00000% 20.02.24-20.08.24**	USD		20 000 000		20 000 000	19 577 990	1.50	
BGL BNP PARIBAS SA ECP 0.00000% 24.05.23-24.11.23**	USD	20 000 000		20 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 09.01.24-09.04.24**	USD		3 000 000		3 000 000	2 994 560	0.23	
BGL BNP PARIBAS SA ECP 0.00000% 25.01.24-25.04.24**	USD		15 000 000		15 000 000	14 936 685	1.15	
BNP PARIBAS ISSUANCE BV-REG-S ECP 0.00000% 16.01.24-16.07.24**	USD		25 000 000		25 000 000	24 588 923	1.89	
BQE FEDERATIVE DU CRMUT-REG-S ECP 0.00000% 15.08.23-17.05.24**	USD	20 000 000		20 000 000		19 856 274	1.53	
BQE FEDERATIVE DU CRMUT-REG-S ECP 0.00000% 26.02.24-27.08.24**	USD		22 000 000	22 000 000		21 510 961	1.65	
BRED BANQUE POPULAIRE ECP 0.00000% 02.06.23-01.12.23**	USD	5 000 000		5 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 01.08.23-01.12.23**	USD	30 000 000		30 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 25.08.23-05.01.24**	USD	7 000 000		7 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 03.11.23-03.05.24**	USD	35 000 000		35 000 000		34 817 731	2.67	
BRED BANQUE POPULAIRE ECP 0.00000% 05.01.24-05.07.24**	USD		7 000 000	7 000 000		6 897 831	0.53	
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 16.10.23-31.01.24**	USD	20 000 000		20 000 000				
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 20.02.24-20.06.24**	USD		5 000 000		5 000 000	4 938 285	0.38	
COOPERATIEVE RABOBANK ECP 0.00000% 06.01.23-06.10.23**	USD	18 000 000		18 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 12.04.23-12.10.23**	USD	20 000 000		20 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 18.09.23-16.09.24**	USD	6 000 000			6 000 000	5 848 872	0.45	
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 18.10.23-18.04.24**	USD		25 000 000	25 000 000		24 922 802	1.91	
CORPORACION ANDINA DE FOMENTO ECP 0.00000% 16.01.24-16.05.24**	USD		25 000 000	25 000 000		24 818 932	1.91	
CREDIT AGRICOLE SA ECP 0.00000% 02.06.23-04.12.23**	USD	5 000 000		5 000 000				
CREDIT AGRICOLE SA ECP 0.00000% 17.07.23-17.10.23**	USD	35 000 000		35 000 000				
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 11.05.23-13.11.23**	USD	10 000 000		10 000 000				
DEKABANK DEUTSCHE GIROZENTRAL ECP 0.00000% 15.03.24-16.09.24**	USD		25 000 000		25 000 000	24 372 418	1.87	
DEUTSCHE BANK AG ECP 0.00000% 13.07.23-13.10.23**	USD	12 000 000		12 000 000				
DEUTSCHE BANK AG ECP 0.00000% 13.10.23-16.01.24**	USD		15 000 000	15 000 000				
DEUTSCHE BANK AG ECP 0.00000% 22.01.24-24.06.24**	USD		10 000 000	10 000 000		9 869 418	0.76	
DEUTSCHE BANK AG ECP 0.00000% 26.02.24-26.08.24**	USD		30 000 000		30 000 000	29 332 755	2.25	
DEUTSCHE BANK/LONDON ECP 0.00000% 22.08.23-22.11.23**	USD	10 000 000		10 000 000				
DNB BANK ASA ECP 0.00000% 18.04.23-18.10.23**	USD	7 000 000		7 000 000				
DNB BANK ASA ECP 0.00000% 28.06.23-10.01.24**	USD	10 000 000		10 000 000				
DNB BANK ASA ECP 0.00000% 08.08.23-08.11.23**	USD	13 000 000		13 000 000				

Security		30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
DNB BANK ASA ECP 0.00000% 31.08.23-29.08.24**	USD	15 000 000			15 000 000	14 662 308	1.13	
DNB BANK ASA ECP 0.00000% 08.11.23-08.05.24**	USD		18 000 000		18 000 000	17 890 969	1.37	
DZ BK AG DEUT ZEN-GENBK REG-S ECP 0.00000% 26.10.23-26.04.24**	USD		20 000 000		20 000 000	19 916 665	1.53	
DZ PRIVATBANK SA ECP 0.00000% 10.02.23-09.02.24**	USD	10 000 000		10 000 000				
DZ PRIVATBANK SA REG-S ECP 0.00000% 21.04.23-22.01.24**	USD	10 000 000		10 000 000				
EUROFIMA ECP 0.00000% 16.10.23-16.11.23**	USD		25 000 000	25 000 000				
EUROFIMA ECP 0.00000% 16.02.24-16.04.24**	USD		35 000 000	20 000 000	15 000 000	14 957 686	1.15	
EUROFIMA ECP 0.00000% 16.02.24-16.05.24**	USD		10 000 000		10 000 000	9 927 573	0.76	
EUROFIMA EUROPAEISCHE GESELLS ECP 0.00000% 08.08.23-10.10.23**	USD	10 000 000		10 000 000				
EUROFIMA EUROPAEISCHE GESELLS ECP 0.00000% 16.08.23-16.10.23**	USD	30 000 000		30 000 000				
EUROFIMA EUROPAEISCHE GESELLS ECP 0.00000% 16.11.23-16.02.24**	USD		40 000 000	40 000 000				
ING BANK NV ECP 0.00000% 15.05.23-15.11.23**	USD	27 000 000		27 000 000				
ING BANK NV-REG-S ECP 0.00000% 15.11.22-14.11.23**	USD	10 000 000		10 000 000				
ING BANK NV-REG-S ECP 0.00000% 19.09.23-19.03.24**	USD	2 000 000		2 000 000				
ING BANK NV-REG-S ECP 0.00000% 06.03.24-06.09.24**	USD		10 000 000		10 000 000	9 761 556	0.75	
JYSKE BANK A/S ECP 0.00000% 02.08.23-03.11.23**	USD	30 000 000		30 000 000				
KOREA DEVELOPMENT BANK/THE ECP 0.00000% 08.09.23-08.03.24**	USD	2 000 000		2 000 000				
KOREA DEVELOPMENT BANK ECP 0.00000% 15.11.23-15.05.24**	USD		15 000 000		15 000 000	14 894 547	1.14	
LA BANQUE POSTALE SA ECP 0.00000% 10.10.23-09.04.24**	USD	10 000 000		10 000 000		9 982 331	0.77	
LA BANQUE POSTALE SA ECP 0.00000% 24.01.24-24.07.24**	USD	10 000 000		10 000 000		9 826 188	0.75	
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 31.01.24-31.07.24**	USD	5 000 000		5 000 000		4 906 735	0.38	
LANDESBANK BADEN-WUERTTE ECP 0.00000% 04.12.23-11.12.23**	USD	5 000 000	5 000 000					
LLOYDS TSB BK PLC ECP 0.00000% 17.07.23-17.01.24**	USD	19 000 000		19 000 000				
LLOYDS TSB BK PLC ECP 0.00000% 11.09.23-09.09.24**	USD	3 000 000			3 000 000	2 927 543	0.22	
MUNICIPALITY FINANC PLC-REG-S ECP 0.00000% 05.09.23-05.02.24**	USD	20 000 000		20 000 000				
MUNICIPALITY FINANC PLC-REG-S ECP 0.00000% 02.11.23-02.02.24**	USD		30 000 000	30 000 000				
NEDERLANDSE WATERSCHAPS BK NV ECP 0.00000% 14.08.23-16.10.23**	USD	30 000 000		30 000 000				
NEDERLANDSE WATERSCHAPSBANK ECP 0.00000% 31.01.24-30.04.24**	USD		13 000 000		13 000 000	12 936 420	0.99	
NORDEA BANK ABP-REG-S ECP 0.00000% 09.06.23-09.11.23**	USD	4 000 000		4 000 000				
NORDEA BANK ABP-REG-S ECP 0.00000% 26.07.23-26.10.23**	USD	15 000 000		15 000 000				
NRW.BANK-REG-S ECP 0.00000% 12.07.23-13.11.23**	USD	40 000 000		40 000 000				
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 17.07.23-17.10.23**	USD	4 000 000		4 000 000				
OESTERREICHISCHE KONTROLLBANK ECP 0.00000% 04.10.23-05.02.24**	USD		33 000 000	33 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 05.01.23-04.01.24**	USD	10 000 000		10 000 000				
OP CORPORATE BANK PLC ECP 0.00000% 14.06.23-12.06.24**	USD	30 000 000			30 000 000	29 678 498	2.28	
SANTANDER UK PLC-REG-S ECP 0.00000% 19.07.23-19.10.23**	USD	20 000 000		20 000 000				
SBAB BANK AB ECP 0.00000% 09.02.24-09.08.24**	USD		19 000 000		19 000 000	18 624 266	1.43	
SKANDINAVISKA ENSKIL BK-REG-S ECP 0.00000% 07.07.23-05.07.24**	USD	8 000 000		8 000 000		7 882 468	0.61	
SKANDINAVISKA ENSKIL BK-REG-S ECP 0.00000% 12.07.23-10.07.24**	USD	15 000 000		15 000 000		14 768 670	1.13	
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 20.07.23-18.07.24**	USD		8 000 000	8 000 000		7 867 291	0.60	
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 08.08.23-08.02.24**	USD	11 500 000		11 500 000				
SKANDINAVISKA ENSKILDA-REG-S ECP 0.00000% 29.08.23-27.08.24**	USD	10 000 000		10 000 000				
SKANDINAVISKA ENSKIL BK-REG-S ECP 0.00000% 13.02.24-13.08.24**	USD	15 000 000		15 000 000		14 694 583	1.13	
SNCF-REG-S ECP 0.00000% 29.12.23-02.04.24**	USD	15 000 000		15 000 000		14 986 637	1.15	
SNCF-REG-S ECP 0.00000% 27.02.24-27.03.24**	USD	18 000 000	18 000 000					
SOCIETE GENERALE SA-REG-S ECP 0.00000% 27.11.23-25.11.24**	USD		5 000 000		5 000 000	4 830 288	0.37	
SOCIETE GENERALE-REG-S ECP 0.00000% 05.01.23-05.10.23**	USD	7 000 000		7 000 000				
SOCIETE GENERALE-REG-S ECP 0.00000% 07.07.23-05.07.24**	USD	15 000 000		15 000 000		14 785 173	1.14	
SWEDBANK AB-REG-S ECP 0.00000% 15.05.23-15.11.23**	USD	20 000 000		20 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 21.06.23-18.06.24**	USD		12 000 000		12 000 000	11 854 048	0.91	
SWEDBANK AB-REG-S ECP 0.00000% 06.10.23-08.04.24**	USD	20 000 000	10 000 000	10 000 000		9 983 740	0.77	
THE TORONTO-DOMINION BANK ECP 0.00000% 06.04.23-06.10.23**	USD	5 000 000		5 000 000				
TORONTO DOMINION BANK ECP 0.00000% 08.05.23-08.11.23**	USD	20 000 000		20 000 000				
TORONTO DOMINION BANK ECP 0.00000% 02.06.23-04.12.23**	USD	6 000 000		6 000 000				
TORONTO DOMINION BANK ECP 0.00000% 06.10.23-04.10.24**	USD		13 000 000		13 000 000	12 636 805	0.97	
TORONTO DOMINION BANK ECP 0.00000% 08.11.23-08.08.24**	USD	15 000 000		15 000 000		14 704 775	1.13	
TORONTO DOMINION BANK ECP 0.00000% 18.12.23-18.03.24**	USD	4 000 000		4 000 000				
TOYOTA FINANCE AUSTRALIA LTD ECP 0.00000% 24.10.23-26.02.24**	USD	30 000 000		30 000 000				
TOYOTA MOTOR FINANCE BV ECP 0.00000% 13.02.24-09.04.24**	USD	5 000 000		5 000 000		4 991 049	0.38	
ZUR FIN IRE-REG-S ECP 0.00000% 19.05.23-22.11.23**	USD	10 000 000		10 000 000				
ZUR FIN IRE-REG-S ECP 0.00000% 23.08.23-22.02.24**	USD	7 000 000		7 000 000				
ZUR FIN IRE-REG-S ECP 0.00000% 22.11.23-22.02.24**	USD	20 000 000		20 000 000				
ZURICH FINANCE IRLND DES-REG-S ECP 0.00000% 22.02.24-22.08.24**	USD	5 000 000		5 000 000		4 886 397	0.38	
ZURICH FINANCE IRELAND-REG-S ECP 0.00000% 05.07.23-03.10.23**	USD	10 000 000		10 000 000				
ZURICH FINANCE IRELAND DESIGN ECP 0.00000% 06.07.23-06.10.23**	USD	13 000 000		13 000 000				
ZURICH FINANCE IRELAND-REG-S ECP 0.00000% 06.10.23-05.04.24**	USD		11 000 000		11 000 000	10 986 596	0.83	
TOTAL USD						791 264 167	60.76	
Total Euro Commercial Papers, zero coupon						791 264 167	60.76	

Security	30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in USD	in % ³	Thereof in lending Quantity/ Nominal
Treasury bills, zero coupon							
USD							
AMERICA, UNITED STATES OF TB 0.00000% 17.08.23-15.02.24**	USD	10 000 000	10 000 000				
FINLAND, REPUBLIC OF-REG-S TB 0.00000% 26.04.23-20.03.24**	USD	15 000 000	15 000 000				
TOTAL USD						0.00	
Total Treasury bills, zero coupon						0.00	
Total Instruments similar to securities					1 113 927 001	85.55	
Total securities and similar instruments					1 189 534 248	91.36	
(thereof in lending)						0.00	
Bank deposits at sight					35 294 774	2.71	
Bank deposits due on time					75 000 000	5.76	
Other assets					2 152 999	0.17	
Total fund assets					1 301 982 021	100.00	
Short-term bank liabilities					-49 491 462		
Other liabilities					-143 772		
Net fund assets					1 252 346 787		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	1 000 920	0.08
Investments valuation based on market-observed parameters	1 188 533 328	91.28
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	1 189 534 248	91.36

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

Securities Lending

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

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

based on the average net fund assets.

Soft Commission Arrangements

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

Total Expense Ratio (TER)

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

TER for the last 12 months:

– Class F	0.10%
– Class INSTITUTIONAL	0.18%
– Class PREFERRED	0.14%
– Class PREMIER	0.10%
– Class I-X	0.00%
– Class K-1	0.24%
– Class P	0.50%
– Class Q	0.24%

TER annualized:

– Class QL	0.11%
------------	-------

Issue and redemption price

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

Exchange rate

CHF 1 = USD 1.11

UBS (CH) Money Market Fund – CHF

Category Other Funds for Traditional Investments

Most important figures

	ISIN	31.3.2024	30.9.2023	30.9.2022
Net fund assets in CHF		3 013 839 585.81	2 305 210 739.71	658 178 196.31
Class F	CH0106627877			
Net asset value per unit in CHF		95.28	94.70	93.96
Issue and redemption price per unit in CHF ¹		95.28	94.70	93.96
Number of units outstanding		8 390 858.3470	5 545 042.8420	4 640.0000
Class I-B	CH0048799131			
Net asset value per unit in CHF		888.03	882.33	875.25
Issue and redemption price per unit in CHF ¹		888.03	882.33	875.25
Number of units outstanding		472 157.4020	472 327.0270	5 296.6650
Class INSTITUTIONAL	CH0048799099			
Net asset value per unit in CHF		909.52	904.11	897.48
Issue and redemption price per unit in CHF ¹		909.52	904.11	897.48
Number of units outstanding		399 688.4840	347 207.0470	301 588.8580
Class PREFERRED	CH1255924545		²	
Net asset value per unit in CHF		1 012.55	1 006.51	N/A
Issue and redemption price per unit in CHF ¹		1 012.55	1 006.51	N/A
Number of units outstanding		16 405.1010	10.0000	N/A
Class PREMIER	CH1255924685		²	
Net asset value per unit in CHF		1 012.74	1 006.60	N/A
Issue and redemption price per unit in CHF ¹		1 012.74	1 006.60	N/A
Number of units outstanding		109 689.4270	40 373.2660	N/A
Class I-X	CH0048799156			
Net asset value per unit in CHF		892.34	886.57	879.26
Issue and redemption price per unit in CHF ¹		892.34	886.57	879.26
Number of units outstanding		1 252 549.4200	893 899.5930	434 954.2210
Class P	CH1242092943		³	
Net asset value per unit in CHF		1 010.55	1 005.68	N/A
Issue and redemption price per unit in CHF ¹		1 010.55	1 005.68	N/A
Number of units outstanding		67 476.8390	68 030.7010	N/A
Class Q	CH1218225378		⁴	
Net asset value per unit in CHF		1 013.12	1 007.42	N/A
Issue and redemption price per unit in CHF ¹		1 013.12	1 007.42	N/A
Number of units outstanding		74 820.4910	128 666.5630	N/A
Class QL	CH1282310007		⁵	
Net asset value per unit in CHF		1 008.99	1 002.77	N/A
Issue and redemption price per unit in CHF ¹		1 008.99	1 002.77	N/A
Number of units outstanding		41 738.7850	18 194.8290	N/A

¹ see Supplementary information

² Initial subscription: 27.3.2023

³ Initial subscription: 30.1.2023

⁴ Initial subscription: 22.12.2022

⁵ Initial subscription: 25.7.2023

Structure of the securities portfolio

Breakdown by risk domicile in % of total assets	
Switzerland	32.17
France	9.18
Germany	7.24
Netherlands	4.95
Sweden	3.98
Canada	3.45
Luxembourg	3.30
Australia	2.88
United States	2.54
Finland	1.32
Others	6.78
TOTAL	77.79

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

Statement of assets

	31.3.2024	30.9.2023
	CHF	CHF
Market values		
Bank deposits		
– at sight	261 678 670.63	35 577 776.44
– Bank deposits due on time	485 000 000.00	335 000 000.00
Money market instruments	1 985 768 252.87	1 710 993 822.69
Securities		
– Bonds, convertible bonds, warrant bonds and other debt securities and rights	645 910 130.50	397 242 448.00
Other assets	4 709 108.62	2 945 877.08
Total fund assets	3 383 066 162.62	2 481 759 924.21
Loans	-369 047 585.34	-176 371 117.21
Other liabilities	-178 991.47	-178 067.29
Net fund assets	3 013 839 585.81	2 305 210 739.71

Statement of income

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	CHF	CHF
Income		
Income from bank assets	1 430 096.79	1 127 535.92
Income from money market instruments	12 213 066.05	9 473 905.83
Negative interest	-9 429.10	-124 704.35
Income from securities		
– from bonds, convertible bonds, warrant bonds and other debt securities and rights	2 233 414.14	2 501 222.39
Purchase of current net income on issue of units	8 400 654.40	5 061 155.72
TOTAL income	24 267 802.28	18 039 115.51
Expenses		
Interest payable	0.00	-25 086.56
Audit expenses	0.00	-18 454.40
Commission remuneration of the Fund Management in accordance with the fund contract Class F	-324 025.71	-285 836.07
Commission remuneration of the Fund Management in accordance with the fund contract Class I-B	-72 511.27	-51 901.74
Commission remuneration of the Fund Management in accordance with the fund contract Class INSTITUTIONAL	-295 293.01	-387 941.94
Commission remuneration of the Fund Management in accordance with the fund contract Class PREFERRED	-15 950.73	-5.07
Commission remuneration of the Fund Management in accordance with the fund contract Class PREMIER	-30 012.48	-33 130.83
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	-150 170.48	-121 622.55
Commission remuneration of the Fund Management in accordance with the fund contract Class Q	-113 258.29	-112 956.53
Commission remuneration of the Fund Management in accordance with the fund contract Class QL	-19 063.43	-2 001.52
Other expenses	-2 823.09	-9 596.47
Payment of current net income on redemption of units	-6 037 487.47	-4 316 286.85
TOTAL expenses	-7 060 595.96	-5 364 820.53
Net income	17 207 206.32	12 674 294.98
Realized capital gains and losses ¹	725 208.15	-170 136.22
Realized result	17 932 414.47	12 504 158.76
Unrealized capital gains and losses	5 454 674.29	5 855 059.92
Total result	23 387 088.76	18 359 218.68

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

Changes in net fund assets

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
	CHF	CHF
Net fund assets at the beginning of the financial year	2 305 210 739.71	658 178 196.31
Paid federal withholding tax	-4 814 196.83	-534 325.14
Balance of unit movements	690 055 954.17	1 629 207 649.86
Total result	23 387 088.76	18 359 218.68
Net fund assets at the end of the reporting period	3 013 839 585.81	2 305 210 739.71

Development of the outstanding units

	1.10.2023-31.3.2024	1.10.2022-30.9.2023
Class F	Number	Number
Situation at the beginning of the financial year	5 545 042.8420	4 640.0000
Units issued	10 614 101.5240	12 361 525.5480
Units redeemed	-7 768 286.0190	-6 821 122.7060
Situation at the end of the period	8 390 858.3470	5 545 042.8420
Difference between units issued and units redeemed	2 845 815.5050	5 540 402.8420
Class I-B	Number	Number
Situation at the beginning of the financial year	472 327.0270	5 296.6650
Units issued	69 433.9120	479 839.7710
Units redeemed	-69 603.5370	-12 809.4090
Situation at the end of the period	472 157.4020	472 327.0270
Difference between units issued and units redeemed	-169.6250	467 030.3620
Class INSTITUTIONAL	Number	Number
Situation at the beginning of the financial year	347 207.0470	301 588.8580
Units issued	205 943.4430	473 116.9240
Units redeemed	-153 462.0060	-427 498.7350
Situation at the end of the period	399 688.4840	347 207.0470
Difference between units issued and units redeemed	52 481.4370	45 618.1890
Class PREFERRED	Number	Number
Situation at the beginning of the financial year	10.0000	0.0000
Units issued	71 920.3380	10.0000
Units redeemed	-55 525.2370	0.0000
Situation at the end of the period	16 405.1010	10.0000
Difference between units issued and units redeemed	16 395.1010	10.0000
Class PREMIER	Number	Number
Situation at the beginning of the financial year	40 373.2660	0.0000
Units issued	154 643.6910	103 385.4740
Units redeemed	-85 327.5300	-63 012.2080
Situation at the end of the period	109 689.4270	40 373.2660
Difference between units issued and units redeemed	69 316.1610	40 373.2660

Class I-X	Number	Number
Situation at the beginning of the financial year	893 899.5930	434 954.2210
Units issued	1 557 597.3290	1 574 334.9740
Units redeemed	-1 198 947.5020	-1 115 389.6020
Situation at the end of the period	1 252 549.4200	893 899.5930
Difference between units issued and units redeemed	358 649.8270	458 945.3720
Class P	Number	Number
Situation at the beginning of the financial year	68 030.7010	0.0000
Units issued	27 220.3180	81 099.2450
Units redeemed	-27 774.1800	-13 068.5440
Situation at the end of the period	67 476.8390	68 030.7010
Difference between units issued and units redeemed	-553.8620	68 030.7010
Class Q	Number	Number
Situation at the beginning of the financial year	128 666.5630	0.0000
Units issued	48 795.4270	176 437.0670
Units redeemed	-102 641.4990	-47 770.5040
Situation at the end of the period	74 820.4910	128 666.5630
Difference between units issued and units redeemed	-53 846.0720	128 666.5630
Class QL	Number	Number
Situation at the beginning of the financial year	18 194.8290	0.0000
Units issued	46 263.0470	18 813.8820
Units redeemed	-22 719.0910	-619.0530
Situation at the end of the period	41 738.7850	18 194.8290
Difference between units issued and units redeemed	23 543.9560	18 194.8290

Inventory of Fund assets

Securities traded on an exchange

Security	30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Notes, fixed rate							
CHF							
CAISSE DE REFINANCE DE L'HABITAT-REG-S 2.37500% 12-05.03.24*	CHF	27 365 000	27 365 000				
EBN BV-REG-S 1.12500% 12-04.07.24*	CHF	6 435 000		6 435 000	6 425 991	0.19	
EUROPEAN INVESTMENT BANK-REG-S 1.62500% 11-23.11.23*	CHF	34 060 000	34 060 000				
TOTAL CHF					6 425 991	0.19	
Total Notes, fixed rate					6 425 991	0.19	

Medium term notes, fixed rate

CHF							
ABN AMRO BANK NV-REG-S 0.30000% 16-18.12.24*	CHF		3 000 000	3 000 000	2 976 300	0.09	
AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.62500% 10-18.02.25*	CHF		5 870 000	5 870 000	5 929 874	0.18	
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.25000% 16-25.10.23*	CHF	3 300 000		3 300 000			
ANZ NEW ZEALAND INT'L LTD/LDN-REG-S 0.35000% 18-22.10.24*	CHF		9 855 000	9 855 000	9 789 957	0.29	
ASB BANK LTD-REG-S 0.20000% 17-02.08.24*	CHF	3 495 000	5 700 000	9 195 000	9 153 623	0.27	
ASB BANK LTD-REG-S 0.45000% 19-30.01.25*	CHF		3 500 000	3 500 000	3 470 950	0.10	
BANQUE FEDER DU CREDIT MUTUEL-REG-S 0.32000% 17-10.02.25*	CHF		3 095 000	3 095 000	3 066 526	0.09	
BANQUE FEDERAT DU CREDIT MUTUEL-REG-S 0.40000% 19-12.02.24*	CHF	2 000 000		2 000 000			
BANQUE FEDERATIVE DU CREDIT MUT-REG-S 0.55000% 15-08.12.23*	CHF	10 390 000		10 390 000			
BANQUE FEDERTIVE DU CREDIT MUTUEL-REG-S 0.36600% 18-10.10.24*	CHF		11 110 000	11 110 000	11 040 007	0.33	
BMW INTERNATIONAL INVESTMENT BV-REG-S 0.30000% 19-05.09.24*	CHF		19 730 000	19 730 000	19 633 323	0.58	
BNG BANK NV-REG-S 1.25000% 14-30.04.24*	CHF	13 455 000	11 260 000	24 715 000	24 707 586	0.73	
CANADIAN IMPERIAL BANK OF COMMER-REG-S 0.10000% 20-24.10.23*	CHF		30 400 000				
COMPAGNIE DE FINANCEMENT FONCIER-REG-S 1.50000% 14-19.02.24*	CHF		1 550 000	1 550 000			
CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 1.12500% 14-05.06.24*	CHF		6 000 000	6 000 000	5 995 800	0.18	
CREDIT AGRICOLE SA LONDON-REG-S 2.12500% 14-30.10.24*	CHF		3 000 000	3 000 000	3 008 700	0.09	
CREDIT AGRICOLE SA LONDON-REG-S 1.00000% 15-27.01.25*	CHF		8 825 000	8 825 000	8 793 230	0.26	
CREDIT AGRICOLE SA LONDON-REG-S 0.30000% 17-18.04.24*	CHF	2 145 000		2 145 000	2 143 713	0.06	
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 12-21.02.24*	CHF	17 685 000		17 685 000			
DEUTSCHE BAHN FINANCE BV-REG-S 1.50000% 14-26.08.24*	CHF	14 925 000	10 750 000	25 675 000	25 675 000	0.76	
DNB BANK ASA-REG-S 0.05000% 19-13.03.24*	CHF		5 705 000		5 705 000		
EBN BV-REG-S 1.62500% 11-03.10.23*	CHF		22 135 000	22 135 000			
EUROPEAN INVESTMENT BANK-REG-S 1.50000% 12-02.08.24*	CHF	28 845 000		28 845 000	28 850 769	0.85	
EXPORT-IMPORT BANK OF KOREA-REG-S 0.38250% 18-11.07.24*	CHF	4 790 000		4 790 000	4 772 277	0.14	
MUENCHENER HYPOTHEKENBANK EG-REG-S 0.10000% 18-31.10.24*	CHF		10 000 000		9 915 000	0.29	
MUNICIPALITY FINANCE PLC-REG-S 0.75000% 14-17.09.24*	CHF	6 000 000	3 800 000	9 800 000	9 767 660	0.29	
NATIONAL AUSTRALIA BANK LTD-REG-S 1.50000% 14-07.02.24*	CHF	37 235 000	4 000 000	41 235 000			
NATIONAL AUSTRALIA BANK LTD 0.25000% 18-13.03.24*	CHF	15 560 000	5 920 000	21 480 000			
NERDERLANDSE WATERSCHAPS BANK NV-REG-S 1.25000% 12-09.08.24*	CHF		3 795 000		3 790 826	0.11	
NORDEA BANK ABP-REG-S 0.25000% 15-27.11.23*	CHF	1 115 000		1 115 000			
NORDRHEIN-WESTFALEN, STATE OF-REG-S 0.87500% 14-29.07.24*	CHF	13 380 000		13 380 000	13 350 564	0.39	
TOTAL CAPITAL INTERNATIONAL SA-REG-S 1.00000% 14-29.08.24*	CHF	52 525 000	1 000 000	53 525 000	53 412 598	1.58	
WESTPAC BANKING CORP-REG-S 0.40000% 18-06.06.24*	CHF	17 170 000	2 500 000	19 670 000	19 626 726	0.58	
WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.37500% 16-05.02.24*	CHF	24 770 000	7 000 000	31 770 000			
TOTAL CHF					278 871 007	8.24	
Total Medium term notes, fixed rate					278 871 007	8.24	

Bonds, fixed rate

CHF							
APPLE INC-REG-S 0.37500% 15-25.11.24*	CHF		54 475 000	54 475 000	54 115 465	1.60	
EUROFMA EUROPEAN RALRADMAT FIN CO-REG-S 3.00000% 07-22.05.24*	CHF		8 995 000	8 995 000	9 012 990	0.27	
NESTLE SA-REG-S 0.25000% 18-28.06.24*	CHF		20 150 000	20 150 000	20 089 550	0.59	
OESTERREICHISCHE KONTROLLBANK AG-REG-S 2.62500% 06-22.11.24*	CHF		19 220 000	19 220 000	19 373 760	0.57	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 1.37500% 14-14.11.24*	CHF		24 780 000	24 780 000	24 762 654	0.73	
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.12500% 18-26.04.24*	CHF		3 330 000	3 330 000	3 327 336	0.10	
PFANDBRIEFZENTR SCHWEIZ KANTONAL- REG-S 1.62500% 11-31.10.24*	CHF		1 770 000	1 770 000	1 771 239	0.05	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 1.25000% 12-17.07.24*	CHF		6 000 000	6 000 000	5 994 000	0.18	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-15.04.24*	CHF		11 150 000	11 150 000	11 146 655	0.33	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.75000% 14-23.09.24*	CHF		5 135 000	5 135 000	5 116 514	0.15	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.50000% 14-20.01.23*	CHF		50 000	50 000			
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.37500% 15-14.02.25*	CHF		19 580 000	19 580 000	19 411 612	0.57	

Security	30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 15-17.07.24*	CHF	4 500 000		4 500 000	4 481 550	0.13	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 16-02.12.24*	CHF	21 075 000		21 075 000	20 889 540	0.62	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.01000% 17-05.02.24*	CHF	10 000 000	10 000 000				
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.12500% 18-31.10.24*	CHF	11 035 000		11 035 000	10 950 031	0.32	
ROCHE KAPITALMARKT AG-REG-S 0.10000% 17-23.09.24*	CHF	52 400 000		52 400 000	52 059 400	1.54	
SWITZERLAND-REG-S 1.25000% 12-11.06.24*	CHF	80 570 000		80 570 000	80 537 772	2.38	
TOTAL CHF					343 040 068	10.14	
Total Bonds, fixed rate					343 040 068	10.14	

Bonds, zero coupon

CHF							
PFANDBRIEFBK SCHWEIZERISCHER HYPO-REG-S 0.00000% 19-29.07.24*	CHF	10 000 000		10 000 000	9 951 000	0.29	
PFANDBRIEFZENTR SCHWEIZ KANTONAL-REG-S 0.00000% 16-14.06.24*	CHF	7 645 000		7 645 000	7 622 065	0.23	
TOTAL CHF					17 573 065	0.52	
Total Bonds, zero coupon					17 573 065	0.52	
Total Securities traded on an exchange					645 910 131	19.09	

Securities traded neither on an exchange nor on a regulated market

Euro Commercial Papers, zero coupon

CHF							
BNG BANK NV ECP 0.00000% 29.09.23-30.10.23**	CHF	45 000 000		45 000 000			
TOTAL CHF						0.00	
Total Euro Commercial Papers, zero coupon						0.00	
Total Securities traded neither on an exchange nor on a regulated market						0.00	

Instruments similar to securities

Euro Certificates of Deposit, zero coupon

CHF							
ABN AMRO BANK NV ECD 0.00000% 03.11.23-04.03.24**	CHF	50 000 000	50 000 000				
ABN AMRO BANK NV ECD 0.00000% 04.03.24-04.06.24**	CHF	33 000 000		33 000 000	32 917 304	0.97	
BANK OF MONTREAL/LONDON ECD 0.00000% 09.05.23-09.11.23**	CHF	30 000 000	30 000 000				
BANK OF MONTREAL/LONDON ECD 0.00000% 12.06.23-06.12.23**	CHF	16 000 000	16 000 000				
BANK OF MONTREAL/LONDON ECD 0.00000% 06.12.23-06.06.24**	CHF	27 000 000		27 000 000	26 930 355	0.80	
COMMONWEALTH BANK OF AUSTRALIA ECD 0.00000% 14.11.23-15.04.24**	CHF	26 000 000		26 000 000	25 982 241	0.77	
COOPERATIEVE RABOBANK UA-REG-S ECD 0.00000% 15.06.23-15.12.23**	CHF	1 000 000	1 000 000				
CREDIT AGRICOLE SAV/LONDON ECD 0.00000% 15.09.23-15.03.24**	CHF	45 000 000		45 000 000			
DNB BANK ASA ECD 0.00000% 27.11.23-28.05.24**	CHF	35 000 000		35 000 000	34 919 158	1.03	
GOLDMAN SACHS INTL BANK-REG-S ECD 0.00000% 25.09.23-25.01.24**	CHF	35 000 000	35 000 000				
GOLDMAN SACHS INTL-REG-S ECD 0.00000% 11.03.24-12.08.24**	CHF	32 000 000		32 000 000	31 826 427	0.94	
JYSKE BANK A/S ECD 0.00000% 14.11.23-18.01.24**	CHF	10 000 000	10 000 000				
JYSKE BANK A/S ECD 0.00000% 01.02.24-08.04.24**	CHF	40 000 000		40 000 000	39 983 202	1.18	
JYSKE BANK A/S ECP 0.00000% 18.10.23-18.01.24**	CHF	35 000 000	35 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 17.08.23-17.11.23**	CHF	25 000 000	25 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 15.09.23-17.11.23**	CHF	20 000 000	20 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 24.11.23-24.01.24**	CHF	32 000 000	32 000 000				
MIZUHO BANK LTD/LONDON ECD 0.00000% 25.01.24-24.04.24**	CHF	30 000 000		30 000 000	29 969 094	0.89	
ROYAL BANK OF CANADA ECD 0.00000% 13.11.23-13.08.24**	CHF	40 000 000		40 000 000	39 781 413	1.18	
TORONTO-DOMINION BANK ECD 0.00000% 09.06.23-11.12.23**	CHF	32 000 000	32 000 000				
TORONTO-DOMINION BANK ECD 0.00000% 29.08.23-29.05.24**	CHF	25 000 000		25 000 000	24 939 210	0.74	
TORONTO-DOMINION BANK ECD 0.00000% 03.11.23-04.03.24**	CHF	25 000 000	25 000 000				
TORONTO-DOMINION BANK ECD 0.00000% 15.03.24-18.06.24**	CHF	25 000 000		25 000 000	24 919 475	0.74	
TOTAL CHF					312 167 880	9.23	
Total Euro Certificates of Deposit, zero coupon					312 167 880	9.23	

Euro Commercial Papers, zero coupon

CHF							
AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 17.10.23-15.11.23**	CHF	30 000 000	30 000 000				
AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 16.11.23-18.03.24**	CHF	66 000 000	66 000 000				
AGENCE CENTRALE ORG SS-REG-S ECP 0.00000% 18.03.24-17.05.24**	CHF	50 000 000		50 000 000	49 905 250	1.48	
AGENCE CENTRALE ORGANI-REG-S ECP 0.00000% 04.10.23-07.11.23**	CHF	31 000 000	31 000 000				

Security	30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
AUSTRALIA & NEW ZEALAND BK GP ECP 0.00000% 11.10.23-11.04.24**	CHF	52 000 000		52 000 000	51 973 480	1.54	
BANK NEDERLANDSE GEMEENTEN ECP 0.00000% 17.01.24-18.03.24**	CHF	25 000 000	25 000 000				
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 27.04.23-27.10.23**	CHF	2 000 000	2 000 000				
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 31.05.23-30.11.23**	CHF	4 000 000	4 000 000				
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 22.06.22-22.03.24**	CHF	10 000 000	10 000 000				
BANQUE ET CAISSE D'EPARGNE DE ECP 0.00000% 14.08.23-14.05.24**	CHF	30 000 000		30 000 000	29 946 555	0.89	
BANQUE FEDERATIVE DU ECP-REG-S 0.00000% 29.12.23-31.07.24**	CHF	30 000 000		30 000 000	29 851 829	0.88	
BANQUE FEDEVE DU CREDIT ECP-REG-S 0.00000% 26.04.23-31.10.23**	CHF	25 000 000	25 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 06.09.23-06.11.23**	CHF	15 000 000	15 000 000				
BAYERISCHE LANDESBANK-REG-S ECP 0.00000% 19.09.23-06.11.23**	CHF	35 000 000	35 000 000				
BAYERISCHE LANDESBANK ECP 0.00000% 07.02.24-08.07.24**	CHF	40 000 000		40 000 000	39 841 848	1.18	
BAYERISCHE LANDESBANK ECP 0.00000% 07.11.23-07.02.24**	CHF	43 000 000	43 000 000				
BGL BNP PARIBAS SA ECP 0.00000% 15.03.24-19.06.24**	CHF	47 000 000		47 000 000	46 856 321	1.39	
BNG BANK NV ECP 0.00000% 30.10.23-30.11.23**	CHF	45 000 000	45 000 000				
BNP PARIBAS SA ECP 0.00000% 11.09.23-11.03.24**	CHF	45 000 000	45 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 08.09.23-03.11.23**	CHF	45 000 000	45 000 000				
BRED BANQUE POPULAIRE ECP 0.00000% 03.11.23-04.03.24**	CHF	46 500 000	46 500 000				
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 18.08.23-15.08.24**	CHF	30 000 000		30 000 000	29 833 628	0.88	
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 12.09.23-20.11.23**	CHF	25 000 000	25 000 000				
CAISSE DEPOTS & CONSIGN-REG-S ECP 0.00000% 31.01.24-28.03.24**	CHF	30 000 000	30 000 000				
COMMONWEALTH BANK AUSTRALIA ECP 0.00000% 19.04.23-20.11.23**	CHF	50 000 000	50 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 08.05.23-08.11.23**	CHF	14 000 000	14 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 25.08.23-26.02.24**	CHF	15 000 000	15 000 000				
COOPERATIEVE RABOBANK-REG-S ECP 0.00000% 25.09.23-25.06.24**	CHF	20 000 000		20 000 000	19 934 454	0.59	
DNB BANK ASA ECP 0.00000% 25.08.23-27.11.23**	CHF	35 000 000	35 000 000				
DZ BANK DT ZENTRAL-GEN-REG-S ECP 0.00000% 22.06.23-22.12.23**	CHF	1 000 000	1 000 000				
DZ PRIVATBANK SA-REG-S ECP 0.00000% 21.08.23-16.08.24**	CHF	35 000 000		35 000 000	34 804 480	1.03	
DZ PRIVATBANK SA-REG-S ECP 0.00000% 12.09.23-08.03.24**	CHF	25 000 000	25 000 000				
ERSTE ABWICKLUNGSAN-REG-S ECP 0.00000% 16.02.24-14.03.24**	CHF	60 000 000	60 000 000				
ING BANK NV-REG-S ECP 0.00000% 19.09.23-19.03.24**	CHF	50 000 000	50 000 000				
ING BANK NV-REG-S ECP 0.00000% 19.03.24-19.09.24**	CHF	42 000 000		42 000 000	41 737 080	1.23	
JYSKE BANK ECP 0.00000% 15.09.23-18.10.23**	CHF	40 000 000	40 000 000				
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 14.04.23-16.10.23**	CHF	1 000 000	1 000 000				
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 10.05.23-10.10.23**	CHF	35 000 000	35 000 000				
KREDITANSTALT FUER WIEDERAUF ECP 0.00000% 17.10.23-20.02.24**	CHF	55 000 000	55 000 000				
LA BANQUE POSTALE ECP 0.00000% 11.08.23-12.02.24**	CHF	40 000 000	40 000 000				
LA BANQUE POSTALE ECP 0.00000% 12.02.24-12.06.24**	CHF	35 000 000		35 000 000	34 895 563	1.03	
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 07.09.23-12.02.24**	CHF	47 000 000	47 000 000				
LANDESBANK BADEN-WUERTTEMBERG ECP 0.00000% 12.02.24-12.08.24**	CHF	30 000 000		30 000 000	29 838 220	0.88	
LANDESBANK HESSEN-REG-S ECP 0.00000% 22.08.23-22.05.24**	CHF	45 000 000		45 000 000	44 906 215	1.33	
LANDESKREDITWUERT BANK-REG-S ECP 0.00000% 14.09.23-16.10.23**	CHF	37 000 000	37 000 000				
LANDESKREDITWUERT BANK-REG-S ECP 0.00000% 26.09.23-27.10.23**	CHF	25 000 000	25 000 000				
LANDESKREDITBANK B-WUERT-REG-S ECP 0.00000% 17.10.23-21.11.23**	CHF	35 000 000	35 000 000				
LANDESKREDITBANK B-WUERT-REG-S ECP 0.00000% 14.11.23-14.02.24**	CHF	20 000 000	20 000 000				
LANDESKREDITBANK B-WUERT-REG-S ECP 0.00000% 14.02.24-20.06.24**	CHF	62 000 000		62 000 000	61 803 588	1.83	
LANDWIRTSCHAFT RENTENBK-REG-S ECP 0.00000% 17.08.23-20.10.23**	CHF	30 000 000	30 000 000				
LANDWIRTSCHAFTLICHE REN-REG-S ECP 0.00000% 12.09.23-14.11.23**	CHF	30 000 000	30 000 000				
LANDWIRTSCHAFTLICHE REN-REG-S ECP 0.00000% 22.01.24-23.02.24**	CHF	35 000 000	35 000 000				
LANDWIRTSCHAFTLICHE REN-REG-S ECP 0.00000% 29.01.24-29.02.24**	CHF	20 000 000	20 000 000				
LANSFORSAKRINGAR BANK AB ECP 0.00000% 11.04.23-11.10.23**	CHF	20 000 000	20 000 000				
LANSFORSAKRINGAR BANK AB ECP 0.00000% 26.04.23-26.10.23**	CHF	15 000 000	15 000 000				
LANSFORSAKRINGAR BANK AB ECP 0.00000% 09.11.23-10.05.24**	CHF	35 000 000		35 000 000	34 941 890	1.03	
MUNICIPALITY FINANCE PL-REG-S ECP 0.00000% 23.08.23-24.11.23**	CHF	15 000 000	15 000 000				
MUNICIPALITY FINANCE-REG-S ECP 0.00000% 26.09.23-24.11.23**	CHF	40 000 000	40 000 000				
MUNICIPALITY FINANCE PL-REG-S ECP 0.00000% 20.02.24-21.03.24**	CHF	57 000 000	57 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 12.04.23-12.10.23**	CHF	20 000 000	20 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 27.07.23-27.10.23**	CHF	1 000 000	1 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 14.09.23-16.10.23**	CHF	36 000 000	36 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 03.11.23-04.12.23**	CHF	60 000 000	60 000 000				
NEDERLANDSE WATERSCHAPS BANK ECP 0.00000% 05.12.23-05.04.24**	CHF	35 000 000		35 000 000	34 989 309	1.03	
OP CORPORATE BANK PLC ECP 0.00000% 15.08.23-09.08.24**	CHF	35 000 000		35 000 000	34 814 406	1.03	
OP CORPORATE BANK PLC ECP 0.00000% 25.08.23-26.02.24**	CHF	20 000 000	20 000 000				
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 21.09.23-22.01.24**	CHF	25 000 000	26 000 000	51 000 000			
REGIE AUTONOME DES TRANSPORTS ECP 0.00000% 22.01.24-22.04.24**	CHF	35 000 000		35 000 000	34 966 612	1.03	
SANTANDER UK PLC-REG-S ECP 0.00000% 06.10.23-06.02.24**	CHF	40 000 000	40 000 000				
SANTANDER UK PLC-REG-S ECP 0.00000% 06.02.24-07.05.24**	CHF	40 000 000		40 000 000	39 939 600	1.18	
SNCF-REG-S ECP 0.00000% 13.11.23-16.01.24**	CHF	35 000 000	35 000 000				
SOCIETE GENERALE SA ECP 0.00000% 05.02.24-31.07.24**	CHF	38 000 000		38 000 000	37 832 420	1.12	
SOCIETE NATIONALE SNCF-REG-S ECP 0.00000% 16.01.24-20.03.24**	CHF	35 000 000	35 000 000				
SOCIETE NATIONALE-REG-S ECP 0.00000% 20.09.23-23.10.23**	CHF	15 000 000	15 000 000				

		30.9.2023			31.3.2024	Market value ³		Thereof
Security		Quantity/ Nominal	Purchases ¹	Sales ²	Quantity/ Nominal	in CHF	in % ³	in lending Quantity/ Nominal
SWEDBANK AB ECP 0.00000% 13.04.23-17.10.23**	CHF	35 000 000		35 000 000				
SWEDBANK AB-REG-S ECP 0.00000% 17.10.23-19.02.24**	CHF		41 500 000	41 500 000				
SWEDBANK AB-REG-S ECP 0.00000% 20.02.24-21.06.24**	CHF		50 000 000		50 000 000	49 840 500	1.47	
SWEDISH EXPORT CREDIT CORP ECP 0.00000% 21.08.23-21.05.24**	CHF	50 000 000			50 000 000	49 898 000	1.47	
TOTAL CHF						863 351 245	25.52	
Total Euro Commercial Papers, zero coupon						863 351 245	25.52	

Treasury bills, zero coupon

CHF

SWISS NATIONAL BANK BILLS-REG-S TB 0.00000% 06.02.23-08.01.24**	CHF	18 000 000		18 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 12.12.22-13.11.23**	CHF	38 000 000		38 000 000				
SWISS NATIONAL BANK BILL-REG-S TB 0.00000% 09.01.23-11.12.23**	CHF	20 000 000		20 000 000				
SWISS NATIONAL BANK BILL-REG-S 0.00000% 02.05.23-02.04.24**	CHF	5 000 000	14 000 000		19 000 000	19 000 000	0.56	
SWISS NATIONAL BANK TB-REG-S 0.00000% 07.08.23-22.01.24**	CHF		32 000 000	32 000 000				
SWISS NATIONAL BANK BILL TB 0.00000% 27.12.23-10.06.24**	CHF		33 000 000		33 000 000	32 907 600	0.97	
SWISS NATIONAL BANK BILL TB 0.00000% 03.01.24-25.03.24**	CHF		35 000 000	35 000 000				
SWISS NATIONAL BANK BILL 0.00000% 12.02.24-11.03.24**	CHF	30 000 000		30 000 000				
SWISS NATIONAL BANK TB 0.00000% 11.03.24-08.04.24**	CHF	14 000 000			14 000 000	13 997 060	0.41	
SWISS NATIONAL BANK TB 0.00000% 18.03.24-02.09.24**	CHF	52 000 000			52 000 000	51 656 800	1.53	
SWISS NATIONALBANK BILLS-REG-S TB 0.00000% 14.11.22-16.10.23**	CHF	4 000 000		4 000 000				
SWISS NATIONALBANK BILLS TB 0.00000% 22.01.24-08.07.24**	CHF	35 000 000			35 000 000	34 864 200	1.03	
SWISS NATIONALBANK BILLS TB 0.00000% 26.02.24-21.05.24**	CHF	41 000 000			41 000 000	40 909 800	1.21	
SWISS NATIONALBANK BILLS TB 0.00000% 04.03.24-02.04.24**	CHF	43 000 000			43 000 000	43 000 000	1.27	
SWISS NATIONALBANK BILLS TB 0.00000% 11.03.24-03.06.24**	CHF	47 000 000			47 000 000	46 881 560	1.39	
SWITZERLAND TB-REG-S 0.00000% 05.10.23-04.01.24**	CHF	38 000 000		38 000 000				
SWITZERLAND TB-REG-S 0.00000% 12.10.23-11.01.24**	CHF	50 000 000		50 000 000				
SWITZERLAND TB-REG-S 0.00000% 26.10.23-25.01.24**	CHF	15 000 000		15 000 000				
SWITZERLAND TB-REG-S 0.00000% 02.11.23-01.02.24**	CHF	54 000 000		54 000 000				
SWITZERLAND TB-REG-S 0.00000% 30.11.23-29.02.24**	CHF	52 000 000		52 000 000				
SWITZERLAND TB-REG-S 0.00000% 11.01.24-11.04.24**	CHF	35 000 000			35 000 000	34 988 450	1.03	
SWITZERLAND TB-REG-S 0.00000% 25.01.24-25.04.24**	CHF	35 000 000			35 000 000	34 968 150	1.03	
SWITZERLAND TB-REG-S 0.00000% 15.02.24-16.05.24**	CHF	36 500 000			36 500 000	36 435 030	1.08	
SWITZERLAND-REG-S TB 0.00000% 11.05.23-09.11.23**	CHF	35 000 000		35 000 000				
SWITZERLAND-REG-S TB 0.00000% 06.07.23-05.10.23**	CHF	50 000 000		50 000 000				
SWITZERLAND-REG-S TB 0.00000% 03.08.23-02.11.23**	CHF	50 000 000		50 000 000				
SWITZERLAND-REG-S TB 0.00000% 17.08.23-16.11.23**	CHF	45 000 000		45 000 000				
SWITZERLAND-REG-S TB 0.00000% 31.08.23-30.11.23**	CHF	35 000 000		35 000 000				
SWITZERLAND-REG-S TB 0.00000% 14.09.23-14.12.23**	CHF	27 000 000		27 000 000				
SWITZERLAND-REG-S TB 0.00000% 28.09.23-28.03.24**	CHF	32 600 000		32 600 000				
SWITZERLAND-REG-S TB 0.00000% 19.10.23-18.01.24**	CHF	20 000 000		20 000 000				
SWITZERLAND-REG-S TB 0.00000% 09.11.23-10.05.24**	CHF	30 000 000	15 000 000		15 000 000	14 977 050	0.44	
SWITZERLAND-REG-S TB 0.00000% 16.11.23-15.02.24**	CHF	50 000 000		50 000 000				
SWITZERLAND-REG-S TB 0.00000% 23.11.23-22.02.24**	CHF	32 000 000		32 000 000				
SWITZERLAND-REG-S TB 0.00000% 14.12.23-14.03.24**	CHF	35 000 000		35 000 000				
SWITZERLAND-REG-S TB 0.00000% 21.12.23-21.03.24**	CHF	5 000 000		5 000 000				
SWITZERLAND-REG-S TB 0.00000% 04.01.24-04.04.24**	CHF	38 000 000			38 000 000	37 998 480	1.12	
SWITZERLAND-REG-S TB 0.00000% 18.01.24-18.04.24**	CHF	39 500 000			39 500 000	39 475 510	1.17	
SWITZERLAND-REG-S TB 0.00000% 01.02.24-02.05.24**	CHF	35 000 000			35 000 000	34 958 000	1.03	
SWITZERLAND-REG-S TB 0.00000% 22.02.24-23.05.24**	CHF	48 000 000			48 000 000	47 902 200	1.42	
SWITZERLAND-REG-S TB 0.00000% 29.02.24-30.05.24**	CHF	40 000 000			40 000 000	39 906 000	1.18	
SWITZERLAND-REG-S TB 0.00000% 07.03.24-06.06.24**	CHF	41 000 000			41 000 000	40 889 300	1.21	
SWITZERLAND-REG-S TB 0.00000% 14.03.24-13.06.24**	CHF	46 000 000			46 000 000	45 862 000	1.36	
SWITZERLAND-REG-S TB 0.00000% 21.03.24-20.06.24**	CHF	27 000 000			27 000 000	26 910 900	0.80	
SWITZERLAND-REG-S TB 0.00000% 28.03.24-26.09.24**	CHF	37 000 000			37 000 000	36 752 046	1.09	
TOTAL CHF						755 240 136	22.32	
Total Treasury bills, zero coupon						755 240 136	22.32	

Domestic Certificates of Deposits, Fixed Rate

CHF

ZUERCHER KANTONALBANK CD 1.61000% 02.02.24-02.07.24**	CHF	40 000 000			40 000 000	40 008 991	1.18	
ZUERCHER KANTONALBANK CD 1.44000% 28.03.24-28.06.24**	CHF	15 000 000			15 000 000	15 000 000	0.44	
TOTAL CHF						55 008 991	1.63	
Total Domestic Certificates of Deposits, Fixed Rate						55 008 991	1.63	
Total Instruments similar to securities						1 985 768 252	58.70	

Security	30.9.2023 Quantity/ Nominal	Purchases ¹	Sales ²	31.3.2024 Quantity/ Nominal	Market value ³ in CHF	in % ³	Thereof in lending Quantity/ Nominal
Total securities and similar instruments					2 631 678 383	77.79	
(thereof in lending)						0.00	
Bank deposits at sight					261 678 671	7.73	
Bank deposits due on time					485 000 000	14.34	
Other assets					4 709 109	0.14	
Total fund assets					3 383 066 163	100.00	
Short-term bank liabilities					-369 047 585		
Other liabilities					-178 992		
Net fund assets					3 013 839 586		

Valuation categories	Market value as of 31.3.2024	in % of the total fund assets ³
Investments valued at prices paid on the main market	645 910 131	19.09
Investments valuation based on market-observed parameters	1 985 768 252	58.70
Investments valued with suitable valuation models taking account of the current market circumstances	–	–
TOTAL	2 631 678 383	77.79

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

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

³ Divergences in the totals may be attributed to rounding differences

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

** valuation based on market-observed parameters

Supplementary information

Derivative financial instruments

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

Securities Lending

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

Repurchase agreements

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

Remuneration of the Fund Management

Flat fee

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

based on the average net fund assets.

Soft Commission Arrangements

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

¹ During the year, the actual flat fee was adjusted several times from 0.07% to 0.10%.

² During the year, the actual flat fee was adjusted several times from 0.10% to 0.18%.

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

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

⁵ During the year, the actual flat fee was adjusted several times from 0.20% to 0.50%.

⁶ During the year, the actual flat fee was adjusted several times from 0.10% to 0.24%.

Total Expense Ratio (TER)

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

TER for the last 12 months:


– Class F	0.09%
– Class I-B	0.04%
– Class INSTITUTIONAL	0.17%
– Class PREFERRED	0.14%
– Class PREMIER	0.09%
– Class I-X	0.00%
– Class P	0.47%
– Class Q	0.22%

TER annualized:

– Class QL	0.10%
------------	-------

Issue and redemption price

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

 Follow us on LinkedIn

www.ubs.com

